Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2020

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES

1b Three-digit plan number (PN) ▶ 004

1c Effective date of plan

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

6801 ROCKLEDGE DRIVE
CCT 115
BETHESDA, MD 20817

2b Employer Identification Number (EIN)
13-3507980

2c Plan Sponsor's telephone number
863-647-0370

2d Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/11/2021	ROBERT MUENINGHOFF
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3b Administrator's EIN

3c Administrator's telephone number

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

a Sponsor's name

c Plan Name

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).	
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**
a(2)	Total number of active participants at the end of the plan year	**6a(2)**
b	Retired or separated participants receiving benefits	**6b**
c	Other retired or separated participants entitled to future benefits	**6c**
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**
f	Total. Add lines **6d** and **6e**	**6f**
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**

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

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2020 Form M-1 annual report. If the plan was not required to file the 2020 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2020** **This Form is Open to Public Inspection.**

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

A Name of plan	**B** Three-digit plan number (PN) ▶
LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES	004

C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
LOCKHEED MARTIN CORPORATION	13-3507980

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

BANK OF AMERICA CORPORATION

100 NORTH TRYON STREET
CHARLOTTE, NC 28255

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

CLSA SINGAPORE PTE LTD

80 RAFFLES PLACE NO. 18-01 UOB PLAZA 1
SINGAPORE, SINGAPORE 048624 SG

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

CLSA LTD.

88 QUEENSWAY 18F ONE PACIFIC PLACE
ADMIRALITY, HONG KONG 999077 HK

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

D.A. DAVIDSON & CO.

81-0139474

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

UBS AG LONDON BRANCH

5 BROADGATE
LONDON, UNITED KINGDOM EC2M 2QS GB

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

PERSHING LLC

1 PERSHING PLAZA
JERSEY CITY, NJ 07399-0002

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

PERSHING SECURITIES LTD

1 CANADA SQUARE
LONDON, UNITED KINGDOM E14 5AL GB

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

UBS AG STAMFORD BRANCH

600 WASHINGTON BLVD
STAMFORD, CT 06901

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

STIFEL NICOLUAS & CO, INC

43-0538770

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

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

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

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

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

PINEBRIDGE INVESTMENTS LLC

06-1078320

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	108976	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COLUMBIA MGMT INV ADV, LLC

41-1533211

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	70015	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 28	TRUSTEE/INVESTMENT MGMT	68601	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

HEDGESERV

4 TIMES SQUARE
8TH FLOOR
NEW YORK, NY 10036

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	CONTRACT ADMINISTRATOR	36000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KPMG

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	ACCOUNTING	9500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2020

This Form is Open to Public Inspection.

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

A Name of plan
LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES

B Three-digit plan number (PN) ▶ 004

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

D Employer Identification Number (EIN)
13-3507980

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

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COMMON AGGREGATE BOND INDEX FUND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
27-6124985-001	C	55885392

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name LOCKHEED MARTIN CORPORATION GROUP INSURANCE PLAN FOR RETIRED EMPLOYEES

b Name of plan sponsor	**c** EIN-PN
LOCKHEED MARTIN CORPORATION	52-1893632-591

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2020

This Form is Open to Public Inspection

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

A Name of plan
LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES

B Three-digit plan number (PN) ▶ 004

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

D Employer Identification Number (EIN)
13-3507980

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	98101	-39795
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1688656	1527076
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	9012178	3801009
(2) U.S. Government securities	1c(2)	1738681	3206088
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	3043258	2615721
(B) All other	1c(3)(B)	87182562	91879513
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	2184037	1437865
(B) Common	1c(4)(B)	228786410	227044274
(5) Partnership/joint venture interests	1c(5)	32008024	34484887
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	148197005	55885392
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	227112193	351303157
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	612999	6696032

			(a) Beginning of Year	**(b)** End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e		
f	Total assets (add all amounts in lines 1a through 1e)	1f	741664104	779841219
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	17177705	122265
k	Total liabilities (add all amounts in lines 1g through1j)	1k	17177705	122265
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	724486399	779718954

Part II Income and Expense Statement

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

	Income		**(a)** Amount	**(b)** Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		0
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	30521	
	(B) U.S. Government securities	2b(1)(B)	24726	
	(C) Corporate debt instruments	2b(1)(C)	3440815	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	23457	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		3519519
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	59217	
	(B) Common stock	2b(2)(B)	4306705	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	3831627	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		8197549
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	308708899	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	319808774	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-11099875
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	45462672	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		45462672

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-9010421
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		66497370
c Other income	2c		54758
d Total income. Add all **income** amounts in column (b) and enter total	2d		103621572
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: **(1)** Professional fees	2i(1)	70738	
(2) Contract administrator fees	2i(2)	36000	
(3) Investment advisory and management fees	2i(3)	178991	
(4) Other	2i(4)	7548	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		293277
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		293277
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		103328295
l Transfers of assets:			
(1) To this plan	2l(1)		433984033
(2) From this plan	2l(2)		482079773

Part III Accountant's Opinion

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

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

(1) ☐ Unmodified **(2)** ☐ Qualified **(3)** ☐ Disclaimer **(4)** ☐ Adverse

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

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

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

(1) Name: **(2)** EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

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

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

LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2020

Schedule H, line 4j – Schedule of Reportable Transactions

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
MFB NTGI MFB NTGI-QM COMMON DAILY RUSSELL 1000 INDEX - NON LENDING CUSIP: COB9989E9	-2,949,230.120	14 May 20		26.0420		0.00	75,976,468.10	76,806,796.53	830,328.43
Value of Interest in Registered Investment Companies									
Europe, Australia, and Far East Region - USD									
MFC ISHARES TR CORE MSCI EAFE ETF SEDOL: B8JW585	-860,000.000	14 May 20		51.6400		0.00	51,673,520.32	44,396,518.53	-7,277,001.79
Global Region - USD									
MFO NEW PERSPECTIVE FD INC CL R-6 SEDOL: B41Z205	3,132,250.580	14 May 20	43.1000			0.00	135,000,000.00	135,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 21 FEB 2020 USD / AUD EX.RATE 0.659172 WITH NORTHERN TRUST	-1,050,668.870	21 Feb 20				0.00	-692,571.50	-692,571.50	0.00
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 JUL 2020 USD / GBP EX.RATE 1.248998 WITH NORTHERN TRUST	-180,809.300	1 Jul 20				0.00	-225,830.45	-225,830.45	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 GBP / USD EX.RATE 0.7977052 WITH NORTHERN	245,737.020	2 Jun 20				0.00	308,054.95	308,054.95	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 USD / GBP EX.RATE 1.252397 WITH NORTHERN TRUST	-254,212.350	2 Jun 20				0.00	-318,374.78	-318,374.78	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 USD / GBP EX.RATE 1.253596 WITH NORTHERN TRUST	-244,725.250	2 Jun 20				0.00	-306,786.59	-306,786.59	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 GBP / USD EX.RATE 0.781236 WITH NORTHERN TRUST	163,877.710	2 Mar 20				0.00	209,767.24	209,767.24	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 GBP / USD EX.RATE 0.7916967 WITH NORTHERN	520,617.310	4 Jun 20				0.00	657,596.93	657,596.93	0.00
FX DEAL TRANSACTED ON 05 JUN 2020 GBP / USD EX.RATE 0.7880755 WITH NORTHERN	267,432.260	5 Jun 20				0.00	339,348.54	339,348.54	0.00
FX DEAL TRANSACTED ON 05 JUN 2020 USD / GBP EX.RATE 1.270916 WITH NORTHERN TRUST	-14.250	5 Jun 20				0.00	-18.11	-18.11	0.00
FX DEAL TRANSACTED ON 05 JUN 2020 USD / GBP EX.RATE 1.270916 WITH NORTHERN TRUST	-14.250	5 Jun 20				0.00	-18.11	-18.11	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / GBP EX.RATE 1.2486 WITH NORTHERN TRUST	-175,174.260	6 Jul 20				0.00	-218,722.58	-218,722.58	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / GBP EX.RATE 1.2486 WITH NORTHERN TRUST	-420,948.340	6 Jul 20				0.00	-525,596.10	-525,596.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JUL 2020 USD / GBP EX.RATE 1.2486 WITH NORTHERN TRUST	-262,025.810	6 Jul 20				0.00	-327,165.43	-327,165.43	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 GBP / USD EX.RATE 0.7669559 WITH NORTHERN	1,202,917.700	6 Mar 20				0.00	1,568,431.46	1,568,431.46	0.00
FX DEAL TRANSACTED ON 07 JUL 2020 USD / GBP EX.RATE 1.254596 WITH NORTHERN TRUST	-262,371.050	7 Jul 20				0.00	-329,169.67	-329,169.67	0.00
FX DEAL TRANSACTED ON 07 JUL 2020 USD / GBP EX.RATE 1.254596 WITH NORTHERN TRUST	-79,098.260	7 Jul 20				0.00	-99,236.36	-99,236.36	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 GBP / USD EX.RATE 0.7489902 WITH NORTHERN	667,639.530	8 Dec 20				0.00	891,386.23	891,386.23	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 USD / GBP EX.RATE 1.335131 WITH NORTHERN TRUST	-651,303.630	8 Dec 20				0.00	-869,575.67	-869,575.67	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 GBP / USD EX.RATE 0.7851031 WITH NORTHERN	264,170.330	8 Jun 20				0.00	336,478.50	336,478.50	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 GBP / USD EX.RATE 0.7851031 WITH NORTHERN	248,095.140	8 Jun 20				0.00	316,003.25	316,003.25	0.00
FX DEAL TRANSACTED ON 09 JUL 2020 USD / GBP EX.RATE 1.260491 WITH NORTHERN TRUST	-222,228.590	9 Jul 20				0.00	-280,117.14	-280,117.14	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 GBP / USD EX.RATE 0.7750935 WITH NORTHERN	81,649.990	10 Mar 20				0.00	105,342.12	105,342.12	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / GBP EX.RATE 1.290167 WITH NORTHERN TRUST	-592,338.400	10 Mar 20				0.00	-764,215.46	-764,215.46	0.00
FX DEAL TRANSACTED ON 11 JUN 2020 USD / GBP EX.RATE 1.258992 WITH NORTHERN TRUST	-235,658.120	11 Jun 20				0.00	-296,691.69	-296,691.69	0.00
FX DEAL TRANSACTED ON 12 JUN 2020 GBP / USD EX.RATE 0.8016668 WITH NORTHERN	175,706.750	12 Jun 20				0.00	219,176.78	219,176.78	0.00
FX DEAL TRANSACTED ON 12 JUN 2020 USD / GBP EX.RATE 1.247401 WITH NORTHERN TRUST	-336,222.920	12 Jun 20				0.00	-419,404.81	-419,404.81	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 GBP / USD EX.RATE 0.7891333 WITH NORTHERN	522,943.200	12 Mar 20				0.00	662,680.42	662,680.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 12 MAR 2020 USD / GBP EX.RATE 1.267213 WITH NORTHERN TRUST	-576,688.590	12 Mar 20				0.00	-730,787.28	-730,787.28	0.00
FX DEAL TRANSACTED ON 14 DEC 2020 USD / GBP EX.RATE 1.331534 WITH NORTHERN TRUST	-556,071.670	14 Dec 20				0.00	-740,428.34	-740,428.34	0.00
FX DEAL TRANSACTED ON 16 APR 2020 USD / GBP EX.RATE 1.243704 WITH NORTHERN TRUST	-206,916.760	16 Apr 20				0.00	-257,343.20	-257,343.20	0.00
FX DEAL TRANSACTED ON 18 DEC 2020 USD / GBP EX.RATE 1.34952 WITH NORTHERN TRUST	-9.640	18 Dec 20				0.00	-13.01	-13.01	0.00
FX DEAL TRANSACTED ON 18 FEB 2020 GBP / USD EX.RATE 0.7699652 WITH NORTHERN	184,753.940	18 Feb 20				0.00	239,951.03	239,951.03	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 USD / GBP EX.RATE 1.244004 WITH NORTHERN TRUST	-20.520	22 Jun 20				0.00	-25.53	-25.53	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 USD / GBP EX.RATE 1.246302 WITH NORTHERN TRUST	-824,554.780	22 Jun 20				0.00	-1,027,644.27	-1,027,644.27	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 USD / GBP EX.RATE 1.250998 WITH NORTHERN TRUST	-825,375.690	23 Jun 20				0.00	-1,032,543.34	-1,032,543.34	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 USD / GBP EX.RATE 1.240507 WITH NORTHERN TRUST	-326,882.630	25 Jun 20				0.00	-405,500.19	-405,500.19	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 USD / GBP EX.RATE 1.240707 WITH NORTHERN TRUST	-280,610.120	25 Jun 20				0.00	-348,154.94	-348,154.94	0.00
FX DEAL TRANSACTED ON 25 SEP 2020 USD / GBP EX.RATE 1.273181 WITH NORTHERN TRUST	-9.950	25 Sep 20				0.00	-12.67	-12.67	0.00
FX DEAL TRANSACTED ON 27 APR 2020 GBP / USD EX.RATE 0.8040563 WITH NORTHERN	517,531.070	27 Apr 20				0.00	643,650.29	643,650.29	0.00
FX DEAL TRANSACTED ON 27 JUL 2020 USD / GBP EX.RATE 1.28687 WITH NORTHERN TRUST	-232,165.200	27 Jul 20				0.00	-298,766.43	-298,766.43	0.00
FX DEAL TRANSACTED ON 28 JUL 2020 USD / GBP EX.RATE 1.295006 WITH NORTHERN TRUST	-225,301.540	28 Jul 20				0.00	-291,766.85	-291,766.85	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / GBP EX.RATE 1.238009 WITH NORTHERN TRUST	-177,248.400	30 Jun 20				0.00	-219,435.11	-219,435.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 MAR 2020 USD / GBP EX.RATE 1.242894 WITH NORTHERN TRUST	-20.060	30 Mar 20				0.00	-24.93	-24.93	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / GBP EX.RATE 1.289967 WITH NORTHERN TRUST	-53,151.150	30 Sep 20				0.00	-68,563.23	-68,563.23	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / GBP EX.RATE 1.289967 WITH NORTHERN TRUST	-299,363.480	30 Sep 20				0.00	-386,169.01	-386,169.01	0.00
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 DEC 2020 USD / CAD EX.RATE 0.7720011 WITH NORTHERN	-5.510	2 Dec 20				0.00	-4.25	-4.25	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 USD / CAD EX.RATE 0.7404226 WITH NORTHERN	-5.510	2 Jun 20				0.00	-4.08	-4.08	0.00
FX DEAL TRANSACTED ON 02 SEP 2020 USD / CAD EX.RATE 0.7653194 WITH NORTHERN	-5.510	2 Sep 20				0.00	-4.22	-4.22	0.00
FX DEAL TRANSACTED ON 03 MAR 2020 USD / CAD EX.RATE 0.7479605 WITH NORTHERN	-5.510	3 Mar 20				0.00	-4.12	-4.12	0.00
FX DEAL TRANSACTED ON 16 APR 2020 USD / CAD EX.RATE 0.7091841 WITH NORTHERN	-1.610	16 Apr 20				0.00	-1.14	-1.14	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / CAD EX.RATE 0.7848185 WITH NORTHERN	-1.610	16 Dec 20				0.00	-1.26	-1.26	0.00
FX DEAL TRANSACTED ON 16 JAN 2020 USD / CAD EX.RATE 0.7673366 WITH NORTHERN	-1.530	16 Jan 20				0.00	-1.17	-1.17	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CAD EX.RATE 0.7381082 WITH NORTHERN	-1.610	16 Jul 20				0.00	-1.19	-1.19	0.00
FX DEAL TRANSACTED ON 16 JUN 2020 USD / CAD EX.RATE 0.7364394 WITH NORTHERN	-1.610	16 Jun 20				0.00	-1.19	-1.19	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 USD / CAD EX.RATE 0.7183469 WITH NORTHERN	-1.610	16 Mar 20				0.00	-1.16	-1.16	0.00
FX DEAL TRANSACTED ON 16 NOV 2020 USD / CAD EX.RATE 0.7630978 WITH NORTHERN	-1.610	16 Nov 20				0.00	-1.23	-1.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 OCT 2020 USD / CAD EX.RATE 0.7565687 WITH NORTHERN	-1.610	16 Oct 20				0.00	-1.22	-1.22	0.00
FX DEAL TRANSACTED ON 16 SEP 2020 USD / CAD EX.RATE 0.7599096 WITH NORTHERN	-1.610	16 Sep 20				0.00	-1.22	-1.22	0.00
FX DEAL TRANSACTED ON 17 AUG 2020 USD / CAD EX.RATE 0.7563398 WITH NORTHERN	-1.610	17 Aug 20				0.00	-1.22	-1.22	0.00
FX DEAL TRANSACTED ON 17 FEB 2020 USD / CAD EX.RATE 0.7551393 WITH NORTHERN	-1.610	17 Feb 20				0.00	-1.22	-1.22	0.00
FX DEAL TRANSACTED ON 18 MAY 2020 USD / CAD EX.RATE 0.7148893 WITH NORTHERN	-1.610	18 May 20				0.00	-1.15	-1.15	0.00
Danish krone - DKK									
FX DEAL TRANSACTED ON 02 MAR 2020 DKK / USD EX.RATE 6.700456 WITH NORTHERN TRUST	1,399,399.910	2 Mar 20				0.00	208,851.44	208,851.44	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 USD / DKK EX.RATE 0.1492436 WITH NORTHERN	-1,399,399.910	2 Mar 20				0.00	-208,851.44	-208,444.10	407.34
FX DEAL TRANSACTED ON 02 SEP 2020 DKK / USD EX.RATE 6.279972 WITH NORTHERN TRUST	3,748,570.430	2 Sep 20				0.00	596,908.78	596,908.78	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / DKK EX.RATE 0.1517228 WITH NORTHERN	-1,429,171.920	6 Jul 20				0.00	-216,837.91	-216,837.91	0.00
FX DEAL TRANSACTED ON 15 APR 2020 DKK / USD EX.RATE 6.833329 WITH NORTHERN TRUST	2,390,073.840	15 Apr 20				0.00	349,767.13	349,767.13	0.00
FX DEAL TRANSACTED ON 28 FEB 2020 DKK / USD EX.RATE 6.768781 WITH NORTHERN TRUST	1,399,399.910	28 Feb 20				0.00	206,743.27	206,743.27	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / DKK EX.RATE 0.1573346 WITH NORTHERN	-1,592,448.240	30 Sep 20				0.00	-250,547.21	-250,547.21	0.00
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1245 WITH NORTHERN TRUST	-470,224.560	1 Jul 20				0.00	-528,767.52	-528,767.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1245 WITH NORTHERN TRUST	-380,243.310	1 Jul 20				0.00	-427,583.60	-427,583.60	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1245 WITH NORTHERN TRUST	-192,892.880	1 Jul 20				0.00	-216,908.04	-216,908.04	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	-197,699.650	1 Jul 20				0.00	-222,688.89	-222,688.89	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	-286,168.980	1 Jul 20				0.00	-322,340.74	-322,340.74	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	-293,355.750	1 Jul 20				0.00	-330,435.92	-330,435.92	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	-194,423.080	1 Jul 20				0.00	-218,998.16	-218,998.16	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	-195,259.420	1 Jul 20				0.00	-219,940.21	-219,940.21	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	-193,597.350	1 Jul 20				0.00	-218,068.06	-218,068.06	0.00
FX DEAL TRANSACTED ON 02 JUL 2020 USD / EUR EX.RATE 1.127297 WITH NORTHERN TRUST	-2,384.600	2 Jul 20				0.00	-2,688.15	-2,677.55	10.60
FX DEAL TRANSACTED ON 02 JUN 2020 EUR / USD EX.RATE 0.8944592 WITH NORTHERN	272,103.240	2 Jun 20				0.00	304,209.79	304,209.79	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 EUR / USD EX.RATE 0.8944592 WITH NORTHERN	279,363.620	2 Jun 20				0.00	312,326.85	312,326.85	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 EUR / USD EX.RATE 0.8944592 WITH NORTHERN	271,275.460	2 Jun 20				0.00	303,284.34	303,284.34	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 USD / EUR EX.RATE 1.117994 WITH NORTHERN TRUST	-537,947.790	2 Jun 20				0.00	-601,422.40	-601,422.40	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 EUR / USD EX.RATE 0.8949403 WITH NORTHERN	187,937.870	2 Mar 20				0.00	210,000.46	210,000.46	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 USD / EUR EX.RATE 1.117393 WITH NORTHERN TRUST	-378,213.030	2 Mar 20				0.00	-422,612.59	-422,612.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 NOV 2020 EUR / USD EX.RATE 0.860275 WITH NORTHERN TRUST	550,289.000	2 Nov 20				0.00	639,666.39	639,666.39	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 USD / EUR EX.RATE 1.162419 WITH NORTHERN TRUST	-542,852.420	2 Nov 20				0.00	-631,021.97	-631,021.97	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 USD / EUR EX.RATE 1.162869 WITH NORTHERN TRUST	-312.000	2 Nov 20				0.00	-362.82	-363.43	-0.61
FX DEAL TRANSACTED ON 02 OCT 2020 USD / EUR EX.RATE 1.172137 WITH NORTHERN TRUST	-115.720	2 Oct 20				0.00	-135.64	-135.80	-0.16
FX DEAL TRANSACTED ON 02 SEP 2020 USD / EUR EX.RATE 1.182753 WITH NORTHERN TRUST	-1,012,153.620	2 Sep 20				0.00	-1,197,127.73	-1,197,127.73	0.00
FX DEAL TRANSACTED ON 04 FEB 2020 EUR / USD EX.RATE 0.9048275 WITH NORTHERN	513,706.470	4 Feb 20				0.00	567,739.66	567,739.66	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 EUR / USD EX.RATE 0.8801205 WITH NORTHERN	392,176.290	4 Jun 20				0.00	445,593.84	445,593.84	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 EUR / USD EX.RATE 0.8801205 WITH NORTHERN	384,715.200	4 Jun 20				0.00	437,116.49	437,116.49	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 USD / EUR EX.RATE 1.131794 WITH NORTHERN TRUST	-58.190	4 Jun 20				0.00	-65.86	-65.86	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 USD / EUR EX.RATE 1.172437 WITH NORTHERN TRUST	-1,350.010	4 Nov 20				0.00	-1,582.80	-1,583.63	-0.83
FX DEAL TRANSACTED ON 04 NOV 2020 USD / EUR EX.RATE 1.172437 WITH NORTHERN TRUST	-1,535.630	4 Nov 20				0.00	-1,800.43	-1,801.37	-0.94
FX DEAL TRANSACTED ON 05 JUN 2020 EUR / USD EX.RATE 0.8841702 WITH NORTHERN	202,428.440	5 Jun 20				0.00	228,947.38	228,947.38	0.00
FX DEAL TRANSACTED ON 05 JUN 2020 EUR / USD EX.RATE 0.8841702 WITH NORTHERN	192,228.710	5 Jun 20				0.00	217,411.44	217,411.44	0.00
FX DEAL TRANSACTED ON 05 MAR 2020 EUR / USD EX.RATE 0.8916614 WITH NORTHERN	714,206.580	5 Mar 20				0.00	800,984.11	800,984.11	0.00
FX DEAL TRANSACTED ON 05 MAR 2020 USD / EUR EX.RATE 1.119704 WITH NORTHERN TRUST	-714,206.580	5 Mar 20				0.00	-799,699.96	-799,699.96	0.00

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5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 MAR 2020 USD / EUR EX.RATE 1.121502 WITH NORTHERN TRUST	-714,206.580	5 Mar 20				0.00	-800,984.11	-800,984.11	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 EUR / USD EX.RATE 0.8495036 WITH NORTHERN	345,758.360	5 Oct 20				0.00	407,012.22	407,012.22	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 USD / EUR EX.RATE 1.177158 WITH NORTHERN TRUST	-347,017.450	5 Oct 20				0.00	-408,494.37	-408,494.37	0.00
FX DEAL TRANSACTED ON 06 FEB 2020 EUR / USD EX.RATE 0.9102676 WITH NORTHERN	1,121,237.760	6 Feb 20				0.00	1,231,767.14	1,231,767.14	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 EUR / USD EX.RATE 0.8829983 WITH NORTHERN	136,610.580	6 Jul 20				0.00	154,712.16	154,712.16	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 EUR / USD EX.RATE 0.8829983 WITH NORTHERN	135,211.260	6 Jul 20				0.00	153,127.43	153,127.43	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 EUR / USD EX.RATE 0.8829983 WITH NORTHERN	197,359.800	6 Jul 20				0.00	223,510.96	223,510.96	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / EUR EX.RATE 1.130295 WITH NORTHERN TRUST	-193,062.010	6 Jul 20				0.00	-218,217.02	-218,217.02	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / EUR EX.RATE 1.130295 WITH NORTHERN TRUST	-194,059.150	6 Jul 20				0.00	-219,344.09	-219,344.09	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / EUR EX.RATE 1.130295 WITH NORTHERN TRUST	-194,462.380	6 Jul 20				0.00	-219,799.86	-219,799.86	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / EUR EX.RATE 1.130295 WITH NORTHERN TRUST	-194,755.130	6 Jul 20				0.00	-220,130.75	-220,130.75	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / EUR EX.RATE 1.130295 WITH NORTHERN TRUST	-294,652.440	6 Jul 20				0.00	-333,044.18	-333,044.18	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 EUR / USD EX.RATE 0.8862129 WITH NORTHERN	862,109.230	6 Mar 20				0.00	972,801.47	972,801.47	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 USD / EUR EX.RATE 1.128397 WITH NORTHERN TRUST	-419,909.190	6 Mar 20				0.00	-473,824.27	-473,824.27	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 USD / EUR EX.RATE 1.128397 WITH NORTHERN TRUST	-1,357,430.340	6 Mar 20				0.00	-1,531,720.32	-1,531,720.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 07 DEC 2020 EUR / USD EX.RATE 0.8243547 WITH NORTHERN	515,383.120	7 Dec 20				0.00	625,195.80	625,195.80	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 EUR / USD EX.RATE 0.8243547 WITH NORTHERN	295,084.570	7 Dec 20				0.00	357,958.24	357,958.24	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 USD / EUR EX.RATE 1.21307 WITH NORTHERN TRUST	-518,279.670	7 Dec 20				0.00	-628,709.52	-628,709.52	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 USD / EUR EX.RATE 1.21307 WITH NORTHERN TRUST	-293,928.900	7 Dec 20				0.00	-356,556.33	-356,556.33	0.00
FX DEAL TRANSACTED ON 07 FEB 2020 EUR / USD EX.RATE 0.9127619 WITH NORTHERN	507,488.280	7 Feb 20				0.00	555,991.98	555,991.98	0.00
FX DEAL TRANSACTED ON 07 JUL 2020 USD / EUR EX.RATE 1.127397 WITH NORTHERN TRUST	-295,216.270	7 Jul 20				0.00	-332,825.94	-332,825.94	0.00
FX DEAL TRANSACTED ON 07 JUL 2020 USD / EUR EX.RATE 1.127397 WITH NORTHERN TRUST	-375,622.120	7 Jul 20				0.00	-423,475.25	-423,475.25	0.00
FX DEAL TRANSACTED ON 08 JUL 2020 EUR / USD EX.RATE 0.887313 WITH NORTHERN TRUST	194,462.380	8 Jul 20				0.00	219,158.71	219,158.71	0.00
FX DEAL TRANSACTED ON 08 JUL 2020 EUR / USD EX.RATE 0.887313 WITH NORTHERN TRUST	375,622.120	8 Jul 20				0.00	423,325.38	423,325.38	0.00
FX DEAL TRANSACTED ON 08 JUL 2020 USD / EUR EX.RATE 1.126998 WITH NORTHERN TRUST	-194,462.380	8 Jul 20				0.00	-219,158.71	-219,158.71	0.00
FX DEAL TRANSACTED ON 08 JUL 2020 USD / EUR EX.RATE 1.126998 WITH NORTHERN TRUST	-375,622.120	8 Jul 20				0.00	-423,325.38	-423,325.38	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 EUR / USD EX.RATE 0.8847968 WITH NORTHERN	298,779.200	8 Jun 20				0.00	337,681.15	337,681.15	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 EUR / USD EX.RATE 0.8472831 WITH NORTHERN	548,960.010	8 Sep 20				0.00	647,906.21	647,906.21	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 EUR / USD EX.RATE 0.8472831 WITH NORTHERN	507,889.340	8 Sep 20				0.00	599,432.84	599,432.84	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 EUR / USD EX.RATE 0.8474267 WITH NORTHERN	522,957.810	8 Sep 20				0.00	617,112.70	617,112.70	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 SEP 2020 EUR / USD EX.RATE 0.8474267 WITH NORTHERN	550,197.960	8 Sep 20				0.00	649,257.25	649,257.25	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 USD / EUR EX.RATE 1.180043 WITH NORTHERN TRUST	-515,167.450	8 Sep 20				0.00	-607,919.74	-607,919.74	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 USD / EUR EX.RATE 1.180243 WITH NORTHERN TRUST	-505,713.290	8 Sep 20				0.00	-596,864.57	-596,864.57	0.00
FX DEAL TRANSACTED ON 09 JUL 2020 EUR / USD EX.RATE 0.8847177 WITH NORTHERN	117,662.830	9 Jul 20				0.00	132,994.77	132,994.77	0.00
FX DEAL TRANSACTED ON 09 JUL 2020 EUR / USD EX.RATE 0.8847177 WITH NORTHERN	120,697.090	9 Jul 20				0.00	136,424.40	136,424.40	0.00
FX DEAL TRANSACTED ON 09 OCT 2020 USD / EUR EX.RATE 1.181072 WITH NORTHERN TRUST	-2,063.250	9 Oct 20				0.00	-2,436.85	-2,424.01	12.84
FX DEAL TRANSACTED ON 09 SEP 2020 EUR / USD EX.RATE 0.8454186 WITH NORTHERN	196,235.250	9 Sep 20				0.00	232,116.08	232,116.08	0.00
FX DEAL TRANSACTED ON 09 SEP 2020 EUR / USD EX.RATE 0.8454186 WITH NORTHERN	722,275.380	9 Sep 20				0.00	854,340.54	854,340.54	0.00
FX DEAL TRANSACTED ON 09 SEP 2020 USD / EUR EX.RATE 1.182846 WITH NORTHERN TRUST	-643,723.710	9 Sep 20				0.00	-761,426.02	-761,426.02	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 EUR / USD EX.RATE 0.8848751 WITH NORTHERN	684,154.800	10 Mar 20				0.00	773,165.39	773,165.39	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / EUR EX.RATE 1.130103 WITH NORTHERN TRUST	-172,609.630	10 Mar 20				0.00	-195,066.66	-195,066.66	0.00
FX DEAL TRANSACTED ON 11 FEB 2020 EUR / USD EX.RATE 0.9152933 WITH NORTHERN	940,009.090	11 Feb 20				0.00	1,027,003.17	1,027,003.17	0.00
FX DEAL TRANSACTED ON 11 FEB 2020 EUR / USD EX.RATE 0.9152933 WITH NORTHERN	419,085.690	11 Feb 20				0.00	457,870.39	457,870.39	0.00
FX DEAL TRANSACTED ON 11 FEB 2020 USD / EUR EX.RATE 1.092546 WITH NORTHERN TRUST	-858,180.790	11 Feb 20				0.00	-937,601.99	-937,601.99	0.00
FX DEAL TRANSACTED ON 11 JUN 2020 EUR / USD EX.RATE 0.8835444 WITH NORTHERN	276,821.480	11 Jun 20				0.00	313,307.94	313,307.94	0.00

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5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 NOV 2020 USD / EUR EX.RATE 1.176741 WITH NORTHERN TRUST	-822.440	11 Nov 20				0.00	-967.80	-967.03	0.77
FX DEAL TRANSACTED ON 11 NOV 2020 USD / EUR EX.RATE 1.176741 WITH NORTHERN TRUST	-1,415.250	11 Nov 20				0.00	-1,665.38	-1,664.05	1.33
FX DEAL TRANSACTED ON 12 FEB 2020 USD / EUR EX.RATE 1.087691 WITH NORTHERN TRUST	-437,666.510	12 Feb 20				0.00	-476,045.92	-476,045.92	0.00
FX DEAL TRANSACTED ON 12 JUN 2020 EUR / USD EX.RATE 0.8919795 WITH NORTHERN	196,476.270	12 Jun 20				0.00	220,269.94	220,269.94	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 EUR / USD EX.RATE 0.8930932 WITH NORTHERN	683,966.910	12 Mar 20				0.00	765,840.48	765,840.48	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 EUR / USD EX.RATE 0.8930932 WITH NORTHERN	1,080,100.160	12 Mar 20				0.00	1,209,392.47	1,209,392.47	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 USD / EUR EX.RATE 1.119704 WITH NORTHERN TRUST	-1,693,358.600	12 Mar 20				0.00	-1,896,060.40	-1,896,060.40	0.00
FX DEAL TRANSACTED ON 12 OCT 2020 USD / EUR EX.RATE 1.181444 WITH NORTHERN TRUST	-2,530.440	12 Oct 20				0.00	-2,989.57	-2,989.08	0.49
FX DEAL TRANSACTED ON 13 FEB 2020 EUR / USD EX.RATE 0.9229775 WITH NORTHERN	206,586.540	13 Feb 20				0.00	223,826.19	223,826.19	0.00
FX DEAL TRANSACTED ON 13 FEB 2020 USD / EUR EX.RATE 1.08345 WITH NORTHERN TRUST	-400,780.890	13 Feb 20				0.00	-434,226.06	-434,226.06	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / EUR EX.RATE 1.135408 WITH NORTHERN TRUST	-195,824.820	13 Jul 20				0.00	-222,341.07	-222,341.07	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / EUR EX.RATE 1.135408 WITH NORTHERN TRUST	-193,227.760	13 Jul 20				0.00	-219,392.34	-219,392.34	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / EUR EX.RATE 1.135408 WITH NORTHERN TRUST	-189,141.500	13 Jul 20				0.00	-214,752.77	-214,752.77	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / EUR EX.RATE 1.135408 WITH NORTHERN TRUST	-370,597.410	13 Jul 20				0.00	-420,779.26	-420,779.26	0.00
FX DEAL TRANSACTED ON 14 FEB 2020 EUR / USD EX.RATE 0.921772 WITH NORTHERN TRUST	304,738.740	14 Feb 20				0.00	330,601.00	330,601.00	0.00

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5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 JAN 2020 USD / EUR EX.RATE 1.116693 WITH NORTHERN TRUST	-837.960	16 Jan 20				0.00	-935.74	-933.61	2.13
FX DEAL TRANSACTED ON 16 MAR 2020 EUR / USD EX.RATE 0.8955013 WITH NORTHERN	806,598.090	16 Mar 20				0.00	900,722.44	900,722.44	0.00
FX DEAL TRANSACTED ON 17 DEC 2020 USD / EUR EX.RATE 1.225935 WITH NORTHERN TRUST	-14.840	17 Dec 20				0.00	-18.19	-18.19	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 EUR / USD EX.RATE 0.9094051 WITH NORTHERN	248,672.420	17 Mar 20				0.00	273,445.17	273,445.17	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 EUR / USD EX.RATE 0.9094051 WITH NORTHERN	409,061.170	17 Mar 20				0.00	449,811.84	449,811.84	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 USD / EUR EX.RATE 1.09962 WITH NORTHERN TRUST	-487,119.220	17 Mar 20				0.00	-535,646.04	-535,646.04	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 USD / EUR EX.RATE 1.09962 WITH NORTHERN TRUST	-317,077.270	17 Mar 20				0.00	-348,664.51	-348,664.51	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.181745 WITH NORTHERN TRUST	-912.240	17 Sep 20				0.00	-1,078.04	-1,077.13	0.91
FX DEAL TRANSACTED ON 18 FEB 2020 EUR / USD EX.RATE 0.9271484 WITH NORTHERN	229,570.600	18 Feb 20				0.00	247,609.34	247,609.34	0.00
FX DEAL TRANSACTED ON 18 FEB 2020 EUR / USD EX.RATE 0.9271484 WITH NORTHERN	438,390.230	18 Feb 20				0.00	472,837.18	472,837.18	0.00
FX DEAL TRANSACTED ON 18 FEB 2020 USD / EUR EX.RATE 1.078576 WITH NORTHERN TRUST	-658,017.770	18 Feb 20				0.00	-709,722.17	-709,722.17	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 EUR / USD EX.RATE 0.915522 WITH NORTHERN TRUST	330,266.900	18 Mar 20				0.00	360,741.62	360,741.62	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 EUR / USD EX.RATE 0.915522 WITH NORTHERN TRUST	311,897.630	18 Mar 20				0.00	340,677.36	340,677.36	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 EUR / USD EX.RATE 0.915522 WITH NORTHERN TRUST	404,269.830	18 Mar 20				0.00	441,573.02	441,573.02	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 USD / EUR EX.RATE 1.092273 WITH NORTHERN TRUST	-913,384.120	18 Mar 20				0.00	-997,664.81	-997,664.81	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 OCT 2020 USD / EUR EX.RATE 1.176058 WITH NORTHERN TRUST	-205,722.640	19 Oct 20				0.00	-241,941.76	-241,941.76	0.00
FX DEAL TRANSACTED ON 20 NOV 2020 USD / EUR EX.RATE 1.187649 WITH NORTHERN TRUST	-1,740.000	20 Nov 20				0.00	-2,066.51	-2,066.51	0.00
FX DEAL TRANSACTED ON 20 NOV 2020 USD / EUR EX.RATE 1.187649 WITH NORTHERN TRUST	-269.580	20 Nov 20				0.00	-320.17	-320.17	0.00
FX DEAL TRANSACTED ON 20 NOV 2020 USD / EUR EX.RATE 1.187649 WITH NORTHERN TRUST	-1,707.600	20 Nov 20				0.00	-2,028.03	-2,028.03	0.00
FX DEAL TRANSACTED ON 20 NOV 2020 USD / EUR EX.RATE 1.187649 WITH NORTHERN TRUST	-417.450	20 Nov 20				0.00	-495.78	-495.78	0.00
FX DEAL TRANSACTED ON 21 OCT 2020 USD / EUR EX.RATE 1.186993 WITH NORTHERN TRUST	-892.110	21 Oct 20				0.00	-1,058.93	-1,055.41	3.52
FX DEAL TRANSACTED ON 21 SEP 2020 USD / EUR EX.RATE 1.177942 WITH NORTHERN TRUST	-121,706.080	21 Sep 20				0.00	-143,362.70	-143,362.70	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 EUR / USD EX.RATE 0.8888107 WITH NORTHERN	489,380.010	22 Jun 20				0.00	550,600.96	550,600.96	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 USD / EUR EX.RATE 1.125099 WITH NORTHERN TRUST	-481,634.730	22 Jun 20				0.00	-541,886.75	-541,886.75	0.00
FX DEAL TRANSACTED ON 22 SEP 2020 USD / EUR EX.RATE 1.17614 WITH NORTHERN TRUST	-14.490	22 Sep 20				0.00	-17.04	-17.04	0.00
FX DEAL TRANSACTED ON 23 JUL 2020 EUR / USD EX.RATE 0.8606378 WITH NORTHERN	439,026.390	23 Jul 20				0.00	510,117.49	510,117.49	0.00
FX DEAL TRANSACTED ON 23 JUL 2020 USD / EUR EX.RATE 1.161929 WITH NORTHERN TRUST	-443,243.450	23 Jul 20				0.00	-515,017.42	-515,017.42	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 EUR / USD EX.RATE 0.8830763 WITH NORTHERN	494,789.390	23 Jun 20				0.00	560,301.98	560,301.98	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 USD / EUR EX.RATE 1.132405 WITH NORTHERN TRUST	-501,928.350	23 Jun 20				0.00	-568,386.17	-568,386.17	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 USD / EUR EX.RATE 1.132806 WITH NORTHERN TRUST	-15.210	23 Jun 20				0.00	-17.23	-17.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 23 MAR 2020 EUR / USD EX.RATE 0.9314109 WITH NORTHERN	385,231.220	23 Mar 20				0.00	413,599.65	413,599.65	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST	-349,308.250	23 Mar 20				0.00	-375,031.31	-375,031.31	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST	-381,087.270	23 Mar 20				0.00	-409,150.54	-409,150.54	0.00
FX DEAL TRANSACTED ON 23 SEP 2020 USD / EUR EX.RATE 1.169835 WITH NORTHERN TRUST	-624.000	23 Sep 20				0.00	-729.98	-730.42	-0.44
FX DEAL TRANSACTED ON 24 MAR 2020 EUR / USD EX.RATE 0.9268167 WITH NORTHERN	160,508.200	24 Mar 20				0.00	173,182.25	173,182.25	0.00
FX DEAL TRANSACTED ON 24 MAR 2020 USD / EUR EX.RATE 1.076738 WITH NORTHERN TRUST	-44.900	24 Mar 20				0.00	-48.35	-48.35	0.00
FX DEAL TRANSACTED ON 24 SEP 2020 EUR / USD EX.RATE 0.8582461 WITH NORTHERN	204,285.210	24 Sep 20				0.00	238,026.39	238,026.39	0.00
FX DEAL TRANSACTED ON 24 SEP 2020 EUR / USD EX.RATE 0.8582461 WITH NORTHERN	193,307.870	24 Sep 20				0.00	225,235.95	225,235.95	0.00
FX DEAL TRANSACTED ON 24 SEP 2020 USD / EUR EX.RATE 1.165167 WITH NORTHERN TRUST	-581,853.990	24 Sep 20				0.00	-677,957.07	-677,957.07	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 EUR / USD EX.RATE 0.890315 WITH NORTHERN TRUST	373,340.170	25 Jun 20				0.00	419,334.93	419,334.93	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 USD / EUR EX.RATE 1.119204 WITH NORTHERN TRUST	-186,999.420	25 Jun 20				0.00	-209,290.50	-209,290.50	0.00
FX DEAL TRANSACTED ON 25 MAR 2020 USD / EUR EX.RATE 1.081665 WITH NORTHERN TRUST	-228.600	25 Mar 20				0.00	-247.27	-247.27	0.00
FX DEAL TRANSACTED ON 25 MAR 2020 USD / EUR EX.RATE 1.081665 WITH NORTHERN TRUST	-969.220	25 Mar 20				0.00	-1,048.37	-1,049.91	-1.54
FX DEAL TRANSACTED ON 26 OCT 2020 EUR / USD EX.RATE 0.847131 WITH NORTHERN TRUST	365,020.310	26 Oct 20				0.00	430,890.05	430,890.05	0.00
FX DEAL TRANSACTED ON 26 OCT 2020 USD / EUR EX.RATE 1.180455 WITH NORTHERN TRUST	-356,820.960	26 Oct 20				0.00	-421,211.09	-421,211.09	0.00

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5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 27 APR 2020 USD / EUR EX.RATE 1.082134 WITH NORTHERN TRUST	-814,718.930	27 Apr 20				0.00	-881,635.05	-881,635.05	0.00
FX DEAL TRANSACTED ON 27 JUL 2020 EUR / USD EX.RATE 0.8499499 WITH NORTHERN	252,749.660	27 Jul 20				0.00	297,370.08	297,370.08	0.00
FX DEAL TRANSACTED ON 28 JUL 2020 EUR / USD EX.RATE 0.85327 WITH NORTHERN TRUST	239,308.430	28 Jul 20				0.00	280,460.39	280,460.39	0.00
FX DEAL TRANSACTED ON 28 MAY 2020 EUR / USD EX.RATE 0.9022128 WITH NORTHERN	453,666.850	28 May 20				0.00	502,837.99	502,837.99	0.00
FX DEAL TRANSACTED ON 28 OCT 2020 EUR / USD EX.RATE 0.8514551 WITH NORTHERN	566,085.390	28 Oct 20				0.00	664,844.65	664,844.65	0.00
FX DEAL TRANSACTED ON 28 OCT 2020 USD / EUR EX.RATE 1.17446 WITH NORTHERN TRUST	-549,725.930	28 Oct 20				0.00	-645,631.12	-645,631.12	0.00
FX DEAL TRANSACTED ON 29 OCT 2020 EUR / USD EX.RATE 0.8559196 WITH NORTHERN	528,310.740	29 Oct 20				0.00	617,243.40	617,243.40	0.00
FX DEAL TRANSACTED ON 29 OCT 2020 EUR / USD EX.RATE 0.8559196 WITH NORTHERN	202,817.490	29 Oct 20				0.00	236,958.57	236,958.57	0.00
FX DEAL TRANSACTED ON 30 APR 2020 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST	-1.630	30 Apr 20				0.00	-1.78	-1.78	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.9057971 WITH NORTHERN	292,087.990	30 Jan 20				0.00	322,465.14	322,465.14	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.9057971 WITH NORTHERN	193,872.300	30 Jan 20				0.00	214,035.02	214,035.02	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.9057971 WITH NORTHERN	195,503.660	30 Jan 20				0.00	215,836.04	215,836.04	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.906412 WITH NORTHERN TRUST	198,102.180	30 Jan 20				0.00	218,556.43	218,556.43	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.906412 WITH NORTHERN TRUST	199,451.170	30 Jan 20				0.00	220,044.70	220,044.70	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.906412 WITH NORTHERN TRUST	297,190.430	30 Jan 20				0.00	327,875.64	327,875.64	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	-283,999.320	30 Jun 20				0.00	-318,761.12	-318,761.12	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	-291,373.240	30 Jun 20				0.00	-327,037.62	-327,037.62	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	-194,145.510	30 Jun 20				0.00	-217,909.11	-217,909.11	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	-192,977.720	30 Jun 20				0.00	-216,598.39	-216,598.39	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	-197,410.320	30 Jun 20				0.00	-221,573.54	-221,573.54	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	-190,494.870	30 Jun 20				0.00	-213,811.63	-213,811.63	0.00
FX DEAL TRANSACTED ON 30 MAR 2020 EUR / USD EX.RATE 0.9072097 WITH NORTHERN	398,492.200	30 Mar 20				0.00	439,250.38	439,250.38	0.00
FX DEAL TRANSACTED ON 30 MAR 2020 USD / EUR EX.RATE 1.102281 WITH NORTHERN TRUST	-409,262.100	30 Mar 20				0.00	-451,121.84	-451,121.84	0.00
FX DEAL TRANSACTED ON 30 OCT 2020 EUR / USD EX.RATE 0.857683 WITH NORTHERN TRUST	363,440.670	30 Oct 20				0.00	423,747.11	423,747.11	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-56,309.410	30 Sep 20				0.00	-65,947.44	-65,947.44	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-76,283.400	30 Sep 20				0.00	-89,340.22	-89,340.22	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-134,118.520	30 Sep 20				0.00	-157,074.51	-157,074.51	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-47,848.400	30 Sep 20				0.00	-56,038.23	-56,038.23	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-59,651.990	30 Sep 20				0.00	-69,862.14	-69,862.14	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-159,520.360	30 Sep 20				0.00	-186,824.18	-186,824.18	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-236,861.570	30 Sep 20				0.00	-277,403.27	-277,403.27	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-278,197.080	30 Sep 20				0.00	-325,813.85	-325,813.85	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-84,254.030	30 Sep 20				0.00	-98,675.12	-98,675.12	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-85,462.610	30 Sep 20				0.00	-100,090.56	-100,090.56	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-140,947.460	30 Sep 20				0.00	-165,072.31	-165,072.31	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-50,372.330	30 Sep 20				0.00	-58,994.16	-58,994.16	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-168,748.500	30 Sep 20				0.00	-197,631.83	-197,631.83	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-35,258.530	30 Sep 20				0.00	-41,293.45	-41,293.45	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-25,138.240	30 Sep 20				0.00	-29,440.95	-29,440.95	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-192,815.540	30 Sep 20				0.00	-225,818.23	-225,818.23	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-89,980.030	30 Sep 20				0.00	-105,381.19	-105,381.19	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-261,144.890	30 Sep 20				0.00	-305,842.97	-305,842.97	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	-98,024.740	30 Sep 20				0.00	-114,802.85	-114,802.85	0.00
FX DEAL TRANSACTED ON 31 AUG 2020 USD / EUR EX.RATE 1.195356 WITH NORTHERN TRUST	-28.560	31 Aug 20				0.00	-34.14	-34.14	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9107651 WITH NORTHERN	402,129.520	31 Mar 20				0.00	441,529.37	441,529.37	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 31 MAR 2020 USD / EUR EX.RATE 1.097978 WITH NORTHERN TRUST	-406,274.870	31 Mar 20				0.00	-446,080.87	-446,080.87	0.00
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 10 MAR 2020 HKD / USD EX.RATE 7.768612 WITH NORTHERN TRUST	3,737,372.290	10 Mar 20				0.00	481,086.23	481,086.23	0.00
FX DEAL TRANSACTED ON 12 FEB 2020 HKD / USD EX.RATE 7.767723 WITH NORTHERN TRUST	3,862,946.200	12 Feb 20				0.00	497,307.41	497,307.41	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 HKD / USD EX.RATE 7.767523 WITH NORTHERN TRUST	3,484,892.350	13 Mar 20				0.00	448,649.12	448,649.12	0.00
FX DEAL TRANSACTED ON 21 FEB 2020 HKD / USD EX.RATE 7.787521 WITH NORTHERN TRUST	5,401,449.390	21 Feb 20				0.00	693,603.19	693,603.19	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / HKD EX.RATE 0.1290223 WITH NORTHERN	-1,877,448.770	30 Sep 20				0.00	-242,232.70	-242,232.70	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / HKD EX.RATE 0.1290223 WITH NORTHERN	-1,283,423.390	30 Sep 20				0.00	-165,590.20	-165,590.20	0.00
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAY 2020 USD / JPY EX.RATE 0.0093576 WITH NORTHERN	-124,355,426.000	1 May 20				0.00	-1,163,663.81	-1,163,663.81	0.00
FX DEAL TRANSACTED ON 02 APR 2020 JPY / USD EX.RATE 107.38584 WITH NORTHERN	69,066,485.000	2 Apr 20				0.00	643,161.94	643,161.94	0.00
FX DEAL TRANSACTED ON 02 APR 2020 JPY / USD EX.RATE 107.38584 WITH NORTHERN	34,098,861.000	2 Apr 20				0.00	317,535.92	317,535.92	0.00
FX DEAL TRANSACTED ON 02 APR 2020 USD / JPY EX.RATE 0.0093122 WITH NORTHERN	-33,190,232.000	2 Apr 20				0.00	-309,074.57	-309,074.57	0.00
FX DEAL TRANSACTED ON 02 APR 2020 USD / JPY EX.RATE 0.0093122 WITH NORTHERN	-69,263,366.000	2 Apr 20				0.00	-644,995.34	-644,995.34	0.00
FX DEAL TRANSACTED ON 03 APR 2020 JPY / USD EX.RATE 108.493136 WITH NORTHERN	69,601,536.000	3 Apr 20				0.00	641,529.40	641,529.40	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 03 APR 2020 JPY / USD EX.RATE 108.493136 WITH NORTHERN	63,264,518.000	3 Apr 20				0.00	583,120.00	583,120.00	0.00
FX DEAL TRANSACTED ON 03 APR 2020 USD / JPY EX.RATE 0.0092041 WITH NORTHERN	-70,206,397.000	3 Apr 20				0.00	-646,188.99	-646,188.99	0.00
FX DEAL TRANSACTED ON 03 APR 2020 USD / JPY EX.RATE 0.0092041 WITH NORTHERN	-28,328,129.000	3 Apr 20				0.00	-260,735.86	-260,735.86	0.00
FX DEAL TRANSACTED ON 03 APR 2020 USD / JPY EX.RATE 0.0092172 WITH NORTHERN	-32,604,164.000	3 Apr 20				0.00	-300,518.22	-300,518.22	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 JPY / USD EX.RATE 108.626532 WITH NORTHERN	46,558,299.000	4 Jun 20				0.00	428,608.91	428,608.91	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 JPY / USD EX.RATE 108.626532 WITH NORTHERN	47,004,466.000	4 Jun 20				0.00	432,716.25	432,716.25	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 JPY / USD EX.RATE 108.626532 WITH NORTHERN	46,586,049.000	4 Jun 20				0.00	428,864.37	428,864.37	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 JPY / USD EX.RATE 108.626532 WITH NORTHERN	46,319,836.000	4 Jun 20				0.00	426,413.65	426,413.65	0.00
FX DEAL TRANSACTED ON 06 APR 2020 JPY / USD EX.RATE 109.002728 WITH NORTHERN	20,019,202.000	6 Apr 20				0.00	183,657.81	183,657.81	0.00
FX DEAL TRANSACTED ON 06 APR 2020 JPY / USD EX.RATE 109.002728 WITH NORTHERN	62,584,176.000	6 Apr 20				0.00	574,152.38	574,152.38	0.00
FX DEAL TRANSACTED ON 06 APR 2020 USD / JPY EX.RATE 0.0091741 WITH NORTHERN	-28,918,822.000	6 Apr 20				0.00	-265,303.65	-265,303.65	0.00
FX DEAL TRANSACTED ON 06 APR 2020 USD / JPY EX.RATE 0.0091741 WITH NORTHERN	-19,111,130.000	6 Apr 20				0.00	-175,327.08	-175,327.08	0.00
FX DEAL TRANSACTED ON 06 APR 2020 USD / JPY EX.RATE 0.0091741 WITH NORTHERN	-33,992,542.000	6 Apr 20				0.00	-311,850.38	-311,850.38	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 JPY / USD EX.RATE 103.94 WITH NORTHERN TRUST	42,959,022.000	7 Dec 20				0.00	413,305.96	413,305.96	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 USD / JPY EX.RATE 0.0096209 WITH NORTHERN	-42,143,001.000	7 Dec 20				0.00	-405,455.08	-405,455.08	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 DEC 2020 JPY / USD EX.RATE 104.173272 WITH NORTHERN	36,967,833.000	8 Dec 20				0.00	354,868.69	354,868.69	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 USD / JPY EX.RATE 0.0095994 WITH NORTHERN	-35,896,544.000	8 Dec 20				0.00	-344,584.97	-344,584.97	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 JPY / USD EX.RATE 109.217304 WITH NORTHERN	47,231,870.000	8 Jun 20				0.00	432,457.75	432,457.75	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 JPY / USD EX.RATE 109.217304 WITH NORTHERN	47,222,884.000	8 Jun 20				0.00	432,375.48	432,375.48	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 JPY / USD EX.RATE 107.144216 WITH NORTHERN	57,424,021.000	13 Jul 20				0.00	535,950.73	535,950.73	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / JPY EX.RATE 0.0093332 WITH NORTHERN	-57,095,958.000	13 Jul 20				0.00	-532,888.85	-532,888.85	0.00
FX DEAL TRANSACTED ON 14 APR 2020 USD / JPY EX.RATE 0.0093105 WITH NORTHERN	-97,298,380.000	14 Apr 20				0.00	-905,894.55	-905,894.55	0.00
FX DEAL TRANSACTED ON 21 JUL 2020 USD / JPY EX.RATE 0.0093305 WITH NORTHERN	-68,435,341.000	21 Jul 20				0.00	-638,534.28	-638,534.28	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 JPY / USD EX.RATE 106.965504 WITH NORTHERN	56,771,530.000	22 Jun 20				0.00	530,746.16	530,746.16	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 USD / JPY EX.RATE 0.0093488 WITH NORTHERN	-56,314,589.000	22 Jun 20				0.00	-526,474.30	-526,474.30	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 JPY / USD EX.RATE 106.495128 WITH NORTHERN	57,285,204.000	23 Jun 20				0.00	537,913.85	537,913.85	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 USD / JPY EX.RATE 0.0093901 WITH NORTHERN	-57,281,792.000	23 Jun 20				0.00	-537,881.81	-537,881.81	0.00
FX DEAL TRANSACTED ON 27 MAY 2020 USD / JPY EX.RATE 0.0092639 WITH NORTHERN	-64,575,467.000	27 May 20				0.00	-598,218.50	-598,218.50	0.00
FX DEAL TRANSACTED ON 29 JUN 2020 JPY / USD EX.RATE 107.481492 WITH NORTHERN	55,409,845.000	29 Jun 20				0.00	515,529.18	515,529.18	0.00
FX DEAL TRANSACTED ON 29 JUN 2020 USD / JPY EX.RATE 0.0093039 WITH NORTHERN	-55,535,818.000	29 Jun 20				0.00	-516,701.22	-516,701.22	0.00

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5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JUN 2020 JPY / USD EX.RATE 107.802331 WITH NORTHERN	56,975,294.000	30 Jun 20				0.00	528,516.35	528,516.35	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / JPY EX.RATE 0.0092863 WITH NORTHERN	-56,355,975.000	30 Jun 20				0.00	-523,335.75	-523,335.75	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	-30,636,217.000	30 Sep 20				0.00	-289,609.53	-289,609.53	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	-7,398,885.000	30 Sep 20				0.00	-69,942.96	-69,942.96	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	-13,358,692.000	30 Sep 20				0.00	-126,282.06	-126,282.06	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	-37,168,963.000	30 Sep 20				0.00	-351,364.73	-351,364.73	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	-28,558,748.000	30 Sep 20				0.00	-269,970.85	-269,970.85	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	-13,624,044.000	30 Sep 20				0.00	-128,790.48	-128,790.48	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	-7,933,682.000	30 Sep 20				0.00	-74,998.49	-74,998.49	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	-22,299,701.000	30 Sep 20				0.00	-210,802.98	-210,802.98	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.009463 WITH NORTHERN TRUST	-21,449,777.000	30 Sep 20				0.00	-202,979.74	-202,979.74	0.00
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 10 MAR 2020 USD / SGD EX.RATE 0.7192635 WITH NORTHERN	-702,101.210	10 Mar 20				0.00	-504,995.80	-504,995.80	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 USD / SGD EX.RATE 0.7074107 WITH NORTHERN	-634,247.210	13 Mar 20				0.00	-448,673.26	-448,673.26	0.00
FX DEAL TRANSACTED ON 15 MAY 2020 USD / SGD EX.RATE 0.7008489 WITH NORTHERN	-811,198.360	15 May 20				0.00	-568,527.51	-568,527.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 06 MAR 2020 USD / SEK EX.RATE 0.106435 WITH NORTHERN TRUST	-10,049,029.640	6 Mar 20				0.00	-1,069,567.97	-1,069,567.97	0.00
FX DEAL TRANSACTED ON 09 MAR 2020 USD / SEK EX.RATE 0.1066622 WITH NORTHERN	-9,134,675.820	9 Mar 20				0.00	-974,324.47	-974,324.47	0.00
Swiss franc - CHF									
FX DEAL TRANSACTED ON 01 JUL 2020 USD / CHF EX.RATE 1.0561257 WITH NORTHERN	-328,973.300	1 Jul 20				0.00	-347,437.15	-347,437.15	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / CHF EX.RATE 1.0561257 WITH NORTHERN	-221,178.040	1 Jul 20				0.00	-233,591.81	-233,591.81	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 CHF / USD EX.RATE 0.955735 WITH NORTHERN TRUST	219,449.120	2 Mar 20				0.00	229,612.94	229,612.94	0.00
FX DEAL TRANSACTED ON 02 SEP 2020 CHF / USD EX.RATE 0.910971 WITH NORTHERN TRUST	558,365.570	2 Sep 20				0.00	612,934.52	612,934.52	0.00
FX DEAL TRANSACTED ON 05 MAR 2020 CHF / USD EX.RATE 0.947042 WITH NORTHERN TRUST	798,849.160	5 Mar 20				0.00	843,520.31	843,520.31	0.00
FX DEAL TRANSACTED ON 06 FEB 2020 USD / CHF EX.RATE 1.024921 WITH NORTHERN TRUST	-639,278.730	6 Feb 20				0.00	-655,210.17	-655,210.17	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / CHF EX.RATE 1.0615114 WITH NORTHERN	-201,613.890	6 Jul 20				0.00	-214,015.44	-214,015.44	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / CHF EX.RATE 1.0615114 WITH NORTHERN	-210,894.380	6 Jul 20				0.00	-223,866.79	-223,866.79	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / CHF EX.RATE 1.0615114 WITH NORTHERN	-204,004.330	6 Jul 20				0.00	-216,552.92	-216,552.92	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 CHF / USD EX.RATE 0.93715 WITH NORTHERN TRUST	1,513,596.340	6 Mar 20				0.00	1,615,105.74	1,615,105.74	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 CHF / USD EX.RATE 0.956334 WITH NORTHERN TRUST	651,328.490	8 Jun 20				0.00	681,068.01	681,068.01	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 MAY 2020 USD / CHF EX.RATE 1.0299977 WITH NORTHERN	-18,308.160	8 May 20				0.00	-18,857.36	-18,906.55	-49.19
FX DEAL TRANSACTED ON 08 SEP 2020 USD / CHF EX.RATE 1.0885728 WITH NORTHERN	-556,253.020	8 Sep 20				0.00	-605,521.92	-605,521.92	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 USD / CHF EX.RATE 1.0898791 WITH NORTHERN	-552,721.570	8 Sep 20				0.00	-602,399.66	-602,399.66	0.00
FX DEAL TRANSACTED ON 09 SEP 2020 USD / CHF EX.RATE 1.0941745 WITH NORTHERN	-287,236.100	9 Sep 20				0.00	-314,286.42	-314,286.42	0.00
FX DEAL TRANSACTED ON 10 FEB 2020 CHF / USD EX.RATE 0.977782 WITH NORTHERN TRUST	969,836.980	10 Feb 20				0.00	991,874.45	991,874.45	0.00
FX DEAL TRANSACTED ON 10 FEB 2020 USD / CHF EX.RATE 1.0227229 WITH NORTHERN	-977,065.530	10 Feb 20				0.00	-999,267.25	-999,267.25	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 CHF / USD EX.RATE 0.944044 WITH NORTHERN TRUST	455,761.370	12 Mar 20				0.00	482,775.56	482,775.56	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 CHF / USD EX.RATE 0.944044 WITH NORTHERN TRUST	455,258.690	12 Mar 20				0.00	482,243.08	482,243.08	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / CHF EX.RATE 1.0608346 WITH NORTHERN	-205,692.000	13 Jul 20				0.00	-218,205.20	-218,205.20	0.00
FX DEAL TRANSACTED ON 14 DEC 2020 CHF / USD EX.RATE 0.886091 WITH NORTHERN TRUST	638,522.430	14 Dec 20				0.00	720,605.93	720,605.93	0.00
FX DEAL TRANSACTED ON 15 JAN 2020 USD / CHF EX.RATE 1.0363006 WITH NORTHERN	-639,453.280	15 Jan 20				0.00	-662,665.80	-662,665.80	0.00
FX DEAL TRANSACTED ON 16 APR 2020 USD / CHF EX.RATE 1.0295735 WITH NORTHERN	-458,616.640	16 Apr 20				0.00	-472,179.52	-472,179.52	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	-9,108.000	16 Jul 20				0.00	-9,641.62	-9,653.42	-11.80
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	-1,762.800	16 Jul 20				0.00	-1,866.08	-1,868.36	-2.28
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	-11,385.000	16 Jul 20				0.00	-12,052.02	-12,066.77	-14.75

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5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	-1,800.000	16 Jul 20				0.00	-1,905.46	-1,907.79	-2.33
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	-8,675.600	16 Jul 20				0.00	-9,183.88	-9,195.13	-11.25
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	-3,856.240	16 Jul 20				0.00	-4,082.17	-4,087.17	-5.00
FX DEAL TRANSACTED ON 16 JUN 2020 CHF / USD EX.RATE 0.94864 WITH NORTHERN TRUST	618,335.630	16 Jun 20				0.00	651,812.73	651,812.73	0.00
FX DEAL TRANSACTED ON 16 NOV 2020 USD / CHF EX.RATE 1.0951343 WITH NORTHERN	-813,885.670	16 Nov 20				0.00	-891,314.13	-891,314.13	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 CHF / USD EX.RATE 0.94884 WITH NORTHERN TRUST	1,130,657.000	17 Jun 20				0.00	1,191,620.29	1,191,620.29	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 CHF / USD EX.RATE 0.959632 WITH NORTHERN TRUST	271,464.990	17 Mar 20				0.00	282,884.47	282,884.47	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 CHF / USD EX.RATE 0.966626 WITH NORTHERN TRUST	348,250.150	18 Mar 20				0.00	360,273.93	360,273.93	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 CHF / USD EX.RATE 0.981414 WITH NORTHERN TRUST	363,092.530	23 Mar 20				0.00	369,968.77	369,968.77	0.00
FX DEAL TRANSACTED ON 24 MAR 2020 CHF / USD EX.RATE 0.981514 WITH NORTHERN TRUST	352,717.480	24 Mar 20				0.00	359,360.62	359,360.62	0.00
FX DEAL TRANSACTED ON 24 SEP 2020 CHF / USD EX.RATE 0.925259 WITH NORTHERN TRUST	201,325.480	24 Sep 20				0.00	217,588.24	217,588.24	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 USD / CHF EX.RATE 1.0516795 WITH NORTHERN	-211,150.800	25 Jun 20				0.00	-222,062.97	-222,062.97	0.00
FX DEAL TRANSACTED ON 26 OCT 2020 USD / CHF EX.RATE 1.1009263 WITH NORTHERN	-488,986.170	26 Oct 20				0.00	-538,337.74	-538,337.74	0.00
FX DEAL TRANSACTED ON 27 FEB 2020 CHF / USD EX.RATE 0.971276 WITH NORTHERN TRUST	354,878.810	27 Feb 20				0.00	365,373.81	365,373.81	0.00
FX DEAL TRANSACTED ON 27 OCT 2020 USD / CHF EX.RATE 1.1015327 WITH NORTHERN	-791,626.380	27 Oct 20				0.00	-872,002.32	-872,002.32	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 FEB 2020 CHF / USD EX.RATE 0.964628 WITH NORTHERN TRUST	418,664.280	28 Feb 20				0.00	434,016.30	434,016.30	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 CHF / USD EX.RATE 0.969575 WITH NORTHERN TRUST	964,292.270	30 Jan 20				0.00	994,551.50	994,551.50	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 USD / CHF EX.RATE 1.0313797 WITH NORTHERN	-952,998.750	30 Jan 20				0.00	-982,903.59	-982,903.59	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / CHF EX.RATE 1.0548991 WITH NORTHERN	-318,015.760	30 Jun 20				0.00	-335,474.53	-335,474.53	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / CHF EX.RATE 1.0548991 WITH NORTHERN	-220,198.610	30 Jun 20				0.00	-232,287.31	-232,287.31	0.00
FX DEAL TRANSACTED ON 30 NOV 2020 USD / CHF EX.RATE 1.1037235 WITH NORTHERN	-15,739.500	30 Nov 20				0.00	-17,372.06	-17,395.56	-23.50
FX DEAL TRANSACTED ON 30 SEP 2020 USD / CHF EX.RATE 1.0844376 WITH NORTHERN	-98,731.680	30 Sep 20				0.00	-107,068.34	-107,068.34	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / CHF EX.RATE 1.0844376 WITH NORTHERN	-195,747.940	30 Sep 20				0.00	-212,276.42	-212,276.42	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / CHF EX.RATE 1.0844376 WITH NORTHERN	-260,009.400	30 Sep 20				0.00	-281,963.96	-281,963.96	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / CHF EX.RATE 1.0844376 WITH NORTHERN	-298,050.450	30 Sep 20				0.00	-323,217.10	-323,217.10	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / CHF EX.RATE 1.0844376 WITH NORTHERN	-349,291.780	30 Sep 20				0.00	-378,785.13	-378,785.13	0.00
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUL 2020 USD / CHF EX.RATE 1.0561257 WITH NORTHERN	347,437.150	1 Jul 20				0.00	347,437.15	347,437.15	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / CHF EX.RATE 1.0561257 WITH NORTHERN	233,591.810	1 Jul 20				0.00	233,591.81	233,591.81	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1245 WITH NORTHERN TRUST	528,767.520	1 Jul 20				0.00	528,767.52	528,767.52	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1245 WITH NORTHERN TRUST	427,583.600	1 Jul 20				0.00	427,583.60	427,583.60	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1245 WITH NORTHERN TRUST	216,908.040	1 Jul 20				0.00	216,908.04	216,908.04	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	222,688.890	1 Jul 20				0.00	222,688.89	222,688.89	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	322,340.740	1 Jul 20				0.00	322,340.74	322,340.74	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	330,435.920	1 Jul 20				0.00	330,435.92	330,435.92	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	218,998.160	1 Jul 20				0.00	218,998.16	218,998.16	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	219,940.210	1 Jul 20				0.00	219,940.21	219,940.21	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / EUR EX.RATE 1.1264 WITH NORTHERN TRUST	218,068.060	1 Jul 20				0.00	218,068.06	218,068.06	0.00
FX DEAL TRANSACTED ON 01 JUL 2020 USD / GBP EX.RATE 1.248998 WITH NORTHERN TRUST	225,830.450	1 Jul 20				0.00	225,830.45	225,830.45	0.00
FX DEAL TRANSACTED ON 01 MAY 2020 USD / JPY EX.RATE 0.0093576 WITH NORTHERN	1,163,663.810	1 May 20				0.00	1,163,663.81	1,163,663.81	0.00
FX DEAL TRANSACTED ON 02 APR 2020 JPY / USD EX.RATE 107.38584 WITH NORTHERN	-643,161.940	2 Apr 20				0.00	-643,161.94	-643,161.94	0.00
FX DEAL TRANSACTED ON 02 APR 2020 JPY / USD EX.RATE 107.38584 WITH NORTHERN	-317,535.920	2 Apr 20				0.00	-317,535.92	-317,535.92	0.00
FX DEAL TRANSACTED ON 02 APR 2020 USD / JPY EX.RATE 0.0093122 WITH NORTHERN	309,074.570	2 Apr 20				0.00	309,074.57	309,074.57	0.00
FX DEAL TRANSACTED ON 02 APR 2020 USD / JPY EX.RATE 0.0093122 WITH NORTHERN	644,995.340	2 Apr 20				0.00	644,995.34	644,995.34	0.00
FX DEAL TRANSACTED ON 02 DEC 2020 USD / CAD EX.RATE 0.7720011 WITH NORTHERN	4.250	2 Dec 20				0.00	4.25	4.25	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 JUL 2020 USD / EUR EX.RATE 1.127297 WITH NORTHERN TRUST	2,688.150	2 Jul 20				0.00	2,688.15	2,688.15	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 EUR / USD EX.RATE 0.8944592 WITH NORTHERN	-304,209.790	2 Jun 20				0.00	-304,209.79	-304,209.79	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 EUR / USD EX.RATE 0.8944592 WITH NORTHERN	-312,326.850	2 Jun 20				0.00	-312,326.85	-312,326.85	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 EUR / USD EX.RATE 0.8944592 WITH NORTHERN	-303,284.340	2 Jun 20				0.00	-303,284.34	-303,284.34	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 GBP / USD EX.RATE 0.7977052 WITH NORTHERN	-308,054.950	2 Jun 20				0.00	-308,054.95	-308,054.95	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 USD / CAD EX.RATE 0.7404226 WITH NORTHERN	4.080	2 Jun 20				0.00	4.08	4.08	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 USD / EUR EX.RATE 1.117994 WITH NORTHERN TRUST	601,422.400	2 Jun 20				0.00	601,422.40	601,422.40	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 USD / GBP EX.RATE 1.252397 WITH NORTHERN TRUST	318,374.780	2 Jun 20				0.00	318,374.78	318,374.78	0.00
FX DEAL TRANSACTED ON 02 JUN 2020 USD / GBP EX.RATE 1.253596 WITH NORTHERN TRUST	306,786.590	2 Jun 20				0.00	306,786.59	306,786.59	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 CHF / USD EX.RATE 0.955735 WITH NORTHERN TRUST	-229,612.940	2 Mar 20				0.00	-229,612.94	-229,612.94	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 DKK / USD EX.RATE 6.700456 WITH NORTHERN TRUST	-208,851.440	2 Mar 20				0.00	-208,851.44	-208,851.44	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 EUR / USD EX.RATE 0.8949403 WITH NORTHERN	-210,000.460	2 Mar 20				0.00	-210,000.46	-210,000.46	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 GBP / USD EX.RATE 0.781236 WITH NORTHERN TRUST	-209,767.240	2 Mar 20				0.00	-209,767.24	-209,767.24	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 USD / DKK EX.RATE 0.1492436 WITH NORTHERN	208,851.440	2 Mar 20				0.00	208,851.44	208,851.44	0.00
FX DEAL TRANSACTED ON 02 MAR 2020 USD / EUR EX.RATE 1.117393 WITH NORTHERN TRUST	422,612.590	2 Mar 20				0.00	422,612.59	422,612.59	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 02 NOV 2020 EUR / USD EX.RATE 0.860275 WITH NORTHERN TRUST	-639,666.390	2 Nov 20				0.00	-639,666.39	-639,666.39	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 USD / EUR EX.RATE 1.162419 WITH NORTHERN TRUST	631,021.970	2 Nov 20				0.00	631,021.97	631,021.97	0.00
FX DEAL TRANSACTED ON 02 NOV 2020 USD / EUR EX.RATE 1.162869 WITH NORTHERN TRUST	362.820	2 Nov 20				0.00	362.82	362.82	0.00
FX DEAL TRANSACTED ON 02 OCT 2020 USD / EUR EX.RATE 1.172137 WITH NORTHERN TRUST	135.640	2 Oct 20				0.00	135.64	135.64	0.00
FX DEAL TRANSACTED ON 02 SEP 2020 CHF / USD EX.RATE 0.910971 WITH NORTHERN TRUST	-612,934.520	2 Sep 20				0.00	-612,934.52	-612,934.52	0.00
FX DEAL TRANSACTED ON 02 SEP 2020 DKK / USD EX.RATE 6.279972 WITH NORTHERN TRUST	-596,908.780	2 Sep 20				0.00	-596,908.78	-596,908.78	0.00
FX DEAL TRANSACTED ON 02 SEP 2020 USD / CAD EX.RATE 0.7653194 WITH NORTHERN	4.220	2 Sep 20				0.00	4.22	4.22	0.00
FX DEAL TRANSACTED ON 02 SEP 2020 USD / EUR EX.RATE 1.182753 WITH NORTHERN TRUST	1,197,127.730	2 Sep 20				0.00	1,197,127.73	1,197,127.73	0.00
FX DEAL TRANSACTED ON 03 APR 2020 JPY / USD EX.RATE 108.493136 WITH NORTHERN	-641,529.400	3 Apr 20				0.00	-641,529.40	-641,529.40	0.00
FX DEAL TRANSACTED ON 03 APR 2020 JPY / USD EX.RATE 108.493136 WITH NORTHERN	-583,120.000	3 Apr 20				0.00	-583,120.00	-583,120.00	0.00
FX DEAL TRANSACTED ON 03 APR 2020 USD / JPY EX.RATE 0.0092041 WITH NORTHERN	646,188.990	3 Apr 20				0.00	646,188.99	646,188.99	0.00
FX DEAL TRANSACTED ON 03 APR 2020 USD / JPY EX.RATE 0.0092041 WITH NORTHERN	260,735.860	3 Apr 20				0.00	260,735.86	260,735.86	0.00
FX DEAL TRANSACTED ON 03 APR 2020 USD / JPY EX.RATE 0.0092172 WITH NORTHERN	300,518.220	3 Apr 20				0.00	300,518.22	300,518.22	0.00
FX DEAL TRANSACTED ON 03 MAR 2020 USD / CAD EX.RATE 0.7479605 WITH NORTHERN	4.120	3 Mar 20				0.00	4.12	4.12	0.00
FX DEAL TRANSACTED ON 04 FEB 2020 EUR / USD EX.RATE 0.9048275 WITH NORTHERN	-567,739.660	4 Feb 20				0.00	-567,739.66	-567,739.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 04 JUN 2020 EUR / USD EX.RATE 0.8801205 WITH NORTHERN	-445,593.840	4 Jun 20				0.00	-445,593.84	-445,593.84	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 EUR / USD EX.RATE 0.8801205 WITH NORTHERN	-437,116.490	4 Jun 20				0.00	-437,116.49	-437,116.49	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 GBP / USD EX.RATE 0.7916967 WITH NORTHERN	-657,596.930	4 Jun 20				0.00	-657,596.93	-657,596.93	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 JPY / USD EX.RATE 108.626532 WITH NORTHERN	-428,608.910	4 Jun 20				0.00	-428,608.91	-428,608.91	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 JPY / USD EX.RATE 108.626532 WITH NORTHERN	-432,716.250	4 Jun 20				0.00	-432,716.25	-432,716.25	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 JPY / USD EX.RATE 108.626532 WITH NORTHERN	-428,864.370	4 Jun 20				0.00	-428,864.37	-428,864.37	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 JPY / USD EX.RATE 108.626532 WITH NORTHERN	-426,413.650	4 Jun 20				0.00	-426,413.65	-426,413.65	0.00
FX DEAL TRANSACTED ON 04 JUN 2020 USD / EUR EX.RATE 1.131794 WITH NORTHERN TRUST	65.860	4 Jun 20				0.00	65.86	65.86	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 USD / EUR EX.RATE 1.172437 WITH NORTHERN TRUST	1,582.800	4 Nov 20				0.00	1,582.80	1,582.80	0.00
FX DEAL TRANSACTED ON 04 NOV 2020 USD / EUR EX.RATE 1.172437 WITH NORTHERN TRUST	1,800.430	4 Nov 20				0.00	1,800.43	1,800.43	0.00
FX DEAL TRANSACTED ON 05 JUN 2020 EUR / USD EX.RATE 0.8841702 WITH NORTHERN	-228,947.380	5 Jun 20				0.00	-228,947.38	-228,947.38	0.00
FX DEAL TRANSACTED ON 05 JUN 2020 EUR / USD EX.RATE 0.8841702 WITH NORTHERN	-217,411.440	5 Jun 20				0.00	-217,411.44	-217,411.44	0.00
FX DEAL TRANSACTED ON 05 JUN 2020 GBP / USD EX.RATE 0.7880755 WITH NORTHERN	-339,348.540	5 Jun 20				0.00	-339,348.54	-339,348.54	0.00
FX DEAL TRANSACTED ON 05 JUN 2020 USD / GBP EX.RATE 1.270916 WITH NORTHERN TRUST	18.110	5 Jun 20				0.00	18.11	18.11	0.00
FX DEAL TRANSACTED ON 05 JUN 2020 USD / GBP EX.RATE 1.270916 WITH NORTHERN TRUST	18.110	5 Jun 20				0.00	18.11	18.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 05 MAR 2020 CHF / USD EX.RATE 0.947042 WITH NORTHERN TRUST	-843,520.310	5 Mar 20				0.00	-843,520.31	-843,520.31	0.00
FX DEAL TRANSACTED ON 05 MAR 2020 EUR / USD EX.RATE 0.8916614 WITH NORTHERN	-800,984.110	5 Mar 20				0.00	-800,984.11	-800,984.11	0.00
FX DEAL TRANSACTED ON 05 MAR 2020 USD / EUR EX.RATE 1.119704 WITH NORTHERN TRUST	799,699.960	5 Mar 20				0.00	799,699.96	799,699.96	0.00
FX DEAL TRANSACTED ON 05 MAR 2020 USD / EUR EX.RATE 1.121502 WITH NORTHERN TRUST	800,984.110	5 Mar 20				0.00	800,984.11	800,984.11	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 EUR / USD EX.RATE 0.8495036 WITH NORTHERN	-407,012.220	5 Oct 20				0.00	-407,012.22	-407,012.22	0.00
FX DEAL TRANSACTED ON 05 OCT 2020 USD / EUR EX.RATE 1.177158 WITH NORTHERN TRUST	408,494.370	5 Oct 20				0.00	408,494.37	408,494.37	0.00
FX DEAL TRANSACTED ON 06 APR 2020 JPY / USD EX.RATE 109.002728 WITH NORTHERN	-183,657.810	6 Apr 20				0.00	-183,657.81	-183,657.81	0.00
FX DEAL TRANSACTED ON 06 APR 2020 JPY / USD EX.RATE 109.002728 WITH NORTHERN	-574,152.380	6 Apr 20				0.00	-574,152.38	-574,152.38	0.00
FX DEAL TRANSACTED ON 06 APR 2020 USD / JPY EX.RATE 0.0091741 WITH NORTHERN	265,303.650	6 Apr 20				0.00	265,303.65	265,303.65	0.00
FX DEAL TRANSACTED ON 06 APR 2020 USD / JPY EX.RATE 0.0091741 WITH NORTHERN	175,327.080	6 Apr 20				0.00	175,327.08	175,327.08	0.00
FX DEAL TRANSACTED ON 06 APR 2020 USD / JPY EX.RATE 0.0091741 WITH NORTHERN	311,850.380	6 Apr 20				0.00	311,850.38	311,850.38	0.00
FX DEAL TRANSACTED ON 06 FEB 2020 EUR / USD EX.RATE 0.9102676 WITH NORTHERN	-1,231,767.140	6 Feb 20				0.00	-1,231,767.14	-1,231,767.14	0.00
FX DEAL TRANSACTED ON 06 FEB 2020 USD / CHF EX.RATE 1.024921 WITH NORTHERN TRUST	655,210.170	6 Feb 20				0.00	655,210.17	655,210.17	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 EUR / USD EX.RATE 0.8829983 WITH NORTHERN	-154,712.160	6 Jul 20				0.00	-154,712.16	-154,712.16	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 EUR / USD EX.RATE 0.8829983 WITH NORTHERN	-153,127.430	6 Jul 20				0.00	-153,127.43	-153,127.43	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 JUL 2020 EUR / USD EX.RATE 0.8829983 WITH NORTHERN	-223,510.960	6 Jul 20				0.00	-223,510.96	-223,510.96	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / CHF EX.RATE 1.0615114 WITH NORTHERN	214,015.440	6 Jul 20				0.00	214,015.44	214,015.44	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / CHF EX.RATE 1.0615114 WITH NORTHERN	223,866.790	6 Jul 20				0.00	223,866.79	223,866.79	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / CHF EX.RATE 1.0615114 WITH NORTHERN	216,552.920	6 Jul 20				0.00	216,552.92	216,552.92	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / DKK EX.RATE 0.1517228 WITH NORTHERN	216,837.910	6 Jul 20				0.00	216,837.91	216,837.91	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / EUR EX.RATE 1.130295 WITH NORTHERN TRUST	218,217.020	6 Jul 20				0.00	218,217.02	218,217.02	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / EUR EX.RATE 1.130295 WITH NORTHERN TRUST	219,344.090	6 Jul 20				0.00	219,344.09	219,344.09	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / EUR EX.RATE 1.130295 WITH NORTHERN TRUST	219,799.860	6 Jul 20				0.00	219,799.86	219,799.86	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / EUR EX.RATE 1.130295 WITH NORTHERN TRUST	220,130.750	6 Jul 20				0.00	220,130.75	220,130.75	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / EUR EX.RATE 1.130295 WITH NORTHERN TRUST	333,044.180	6 Jul 20				0.00	333,044.18	333,044.18	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / GBP EX.RATE 1.2486 WITH NORTHERN TRUST	218,722.580	6 Jul 20				0.00	218,722.58	218,722.58	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / GBP EX.RATE 1.2486 WITH NORTHERN TRUST	525,596.100	6 Jul 20				0.00	525,596.10	525,596.10	0.00
FX DEAL TRANSACTED ON 06 JUL 2020 USD / GBP EX.RATE 1.2486 WITH NORTHERN TRUST	327,165.430	6 Jul 20				0.00	327,165.43	327,165.43	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 CHF / USD EX.RATE 0.93715 WITH NORTHERN TRUST	-1,615,105.740	6 Mar 20				0.00	-1,615,105.74	-1,615,105.74	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 EUR / USD EX.RATE 0.8862129 WITH NORTHERN	-972,801.470	6 Mar 20				0.00	-972,801.47	-972,801.47	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 06 MAR 2020 GBP / USD EX.RATE 0.7669559 WITH NORTHERN	-1,568,431.460	6 Mar 20				0.00	-1,568,431.46	-1,568,431.46	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 USD / EUR EX.RATE 1.128397 WITH NORTHERN TRUST	473,824.270	6 Mar 20				0.00	473,824.27	473,824.27	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 USD / EUR EX.RATE 1.128397 WITH NORTHERN TRUST	1,531,720.320	6 Mar 20				0.00	1,531,720.32	1,531,720.32	0.00
FX DEAL TRANSACTED ON 06 MAR 2020 USD / SEK EX.RATE 0.106435 WITH NORTHERN TRUST	1,069,567.970	6 Mar 20				0.00	1,069,567.97	1,069,567.97	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 EUR / USD EX.RATE 0.8243547 WITH NORTHERN	-625,195.800	7 Dec 20				0.00	-625,195.80	-625,195.80	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 EUR / USD EX.RATE 0.8243547 WITH NORTHERN	-357,958.240	7 Dec 20				0.00	-357,958.24	-357,958.24	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 JPY / USD EX.RATE 103.94 WITH NORTHERN TRUST	-413,305.960	7 Dec 20				0.00	-413,305.96	-413,305.96	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 USD / EUR EX.RATE 1.21307 WITH NORTHERN TRUST	628,709.520	7 Dec 20				0.00	628,709.52	628,709.52	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 USD / EUR EX.RATE 1.21307 WITH NORTHERN TRUST	356,556.330	7 Dec 20				0.00	356,556.33	356,556.33	0.00
FX DEAL TRANSACTED ON 07 DEC 2020 USD / JPY EX.RATE 0.0096209 WITH NORTHERN	405,455.080	7 Dec 20				0.00	405,455.08	405,455.08	0.00
FX DEAL TRANSACTED ON 07 FEB 2020 EUR / USD EX.RATE 0.9127619 WITH NORTHERN	-555,991.980	7 Feb 20				0.00	-555,991.98	-555,991.98	0.00
FX DEAL TRANSACTED ON 07 JUL 2020 USD / EUR EX.RATE 1.127397 WITH NORTHERN TRUST	332,825.940	7 Jul 20				0.00	332,825.94	332,825.94	0.00
FX DEAL TRANSACTED ON 07 JUL 2020 USD / EUR EX.RATE 1.127397 WITH NORTHERN TRUST	423,475.250	7 Jul 20				0.00	423,475.25	423,475.25	0.00
FX DEAL TRANSACTED ON 07 JUL 2020 USD / GBP EX.RATE 1.254596 WITH NORTHERN TRUST	329,169.670	7 Jul 20				0.00	329,169.67	329,169.67	0.00
FX DEAL TRANSACTED ON 07 JUL 2020 USD / GBP EX.RATE 1.254596 WITH NORTHERN TRUST	99,236.360	7 Jul 20				0.00	99,236.36	99,236.36	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 DEC 2020 GBP / USD EX.RATE 0.7489902 WITH NORTHERN	-891,386.230	8 Dec 20				0.00	-891,386.23	-891,386.23	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 JPY / USD EX.RATE 104.173272 WITH NORTHERN	-354,868.690	8 Dec 20				0.00	-354,868.69	-354,868.69	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 USD / GBP EX.RATE 1.335131 WITH NORTHERN TRUST	869,575.670	8 Dec 20				0.00	869,575.67	869,575.67	0.00
FX DEAL TRANSACTED ON 08 DEC 2020 USD / JPY EX.RATE 0.0095994 WITH NORTHERN	344,584.970	8 Dec 20				0.00	344,584.97	344,584.97	0.00
FX DEAL TRANSACTED ON 08 JUL 2020 EUR / USD EX.RATE 0.887313 WITH NORTHERN TRUST	-219,158.710	8 Jul 20				0.00	-219,158.71	-219,158.71	0.00
FX DEAL TRANSACTED ON 08 JUL 2020 EUR / USD EX.RATE 0.887313 WITH NORTHERN TRUST	-423,325.380	8 Jul 20				0.00	-423,325.38	-423,325.38	0.00
FX DEAL TRANSACTED ON 08 JUL 2020 USD / EUR EX.RATE 1.126998 WITH NORTHERN TRUST	219,158.710	8 Jul 20				0.00	219,158.71	219,158.71	0.00
FX DEAL TRANSACTED ON 08 JUL 2020 USD / EUR EX.RATE 1.126998 WITH NORTHERN TRUST	423,325.380	8 Jul 20				0.00	423,325.38	423,325.38	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 CHF / USD EX.RATE 0.956334 WITH NORTHERN TRUST	-681,068.010	8 Jun 20				0.00	-681,068.01	-681,068.01	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 EUR / USD EX.RATE 0.8847968 WITH NORTHERN	-337,681.150	8 Jun 20				0.00	-337,681.15	-337,681.15	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 GBP / USD EX.RATE 0.7851031 WITH NORTHERN	-336,478.500	8 Jun 20				0.00	-336,478.50	-336,478.50	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 GBP / USD EX.RATE 0.7851031 WITH NORTHERN	-316,003.250	8 Jun 20				0.00	-316,003.25	-316,003.25	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 JPY / USD EX.RATE 109.217304 WITH NORTHERN	-432,457.750	8 Jun 20				0.00	-432,457.75	-432,457.75	0.00
FX DEAL TRANSACTED ON 08 JUN 2020 JPY / USD EX.RATE 109.217304 WITH NORTHERN	-432,375.480	8 Jun 20				0.00	-432,375.48	-432,375.48	0.00
FX DEAL TRANSACTED ON 08 MAY 2020 USD / CHF EX.RATE 1.0299977 WITH NORTHERN	18,857.360	8 May 20				0.00	18,857.36	18,857.36	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 08 SEP 2020 EUR / USD EX.RATE 0.8472831 WITH NORTHERN	-647,906.210	8 Sep 20				0.00	-647,906.21	-647,906.21	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 EUR / USD EX.RATE 0.8472831 WITH NORTHERN	-599,432.840	8 Sep 20				0.00	-599,432.84	-599,432.84	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 EUR / USD EX.RATE 0.8474267 WITH NORTHERN	-617,112.700	8 Sep 20				0.00	-617,112.70	-617,112.70	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 EUR / USD EX.RATE 0.8474267 WITH NORTHERN	-649,257.250	8 Sep 20				0.00	-649,257.25	-649,257.25	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 USD / CHF EX.RATE 1.0885728 WITH NORTHERN	605,521.920	8 Sep 20				0.00	605,521.92	605,521.92	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 USD / CHF EX.RATE 1.0898791 WITH NORTHERN	602,399.660	8 Sep 20				0.00	602,399.66	602,399.66	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 USD / EUR EX.RATE 1.180043 WITH NORTHERN TRUST	607,919.740	8 Sep 20				0.00	607,919.74	607,919.74	0.00
FX DEAL TRANSACTED ON 08 SEP 2020 USD / EUR EX.RATE 1.180243 WITH NORTHERN TRUST	596,864.570	8 Sep 20				0.00	596,864.57	596,864.57	0.00
FX DEAL TRANSACTED ON 09 JUL 2020 EUR / USD EX.RATE 0.8847177 WITH NORTHERN	-132,994.770	9 Jul 20				0.00	-132,994.77	-132,994.77	0.00
FX DEAL TRANSACTED ON 09 JUL 2020 EUR / USD EX.RATE 0.8847177 WITH NORTHERN	-136,424.400	9 Jul 20				0.00	-136,424.40	-136,424.40	0.00
FX DEAL TRANSACTED ON 09 JUL 2020 USD / GBP EX.RATE 1.260491 WITH NORTHERN TRUST	280,117.140	9 Jul 20				0.00	280,117.14	280,117.14	0.00
FX DEAL TRANSACTED ON 09 MAR 2020 USD / SEK EX.RATE 0.1066622 WITH NORTHERN	974,324.470	9 Mar 20				0.00	974,324.47	974,324.47	0.00
FX DEAL TRANSACTED ON 09 OCT 2020 USD / EUR EX.RATE 1.181072 WITH NORTHERN TRUST	2,436.850	9 Oct 20				0.00	2,436.85	2,436.85	0.00
FX DEAL TRANSACTED ON 09 SEP 2020 EUR / USD EX.RATE 0.8454186 WITH NORTHERN	-232,116.080	9 Sep 20				0.00	-232,116.08	-232,116.08	0.00
FX DEAL TRANSACTED ON 09 SEP 2020 EUR / USD EX.RATE 0.8454186 WITH NORTHERN	-854,340.540	9 Sep 20				0.00	-854,340.54	-854,340.54	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 09 SEP 2020 USD / CHF EX.RATE 1.0941745 WITH NORTHERN	314,286.420	9 Sep 20				0.00	314,286.42	314,286.42	0.00
FX DEAL TRANSACTED ON 09 SEP 2020 USD / EUR EX.RATE 1.182846 WITH NORTHERN TRUST	761,426.020	9 Sep 20				0.00	761,426.02	761,426.02	0.00
FX DEAL TRANSACTED ON 10 FEB 2020 CHF / USD EX.RATE 0.977782 WITH NORTHERN TRUST	-991,874.450	10 Feb 20				0.00	-991,874.45	-991,874.45	0.00
FX DEAL TRANSACTED ON 10 FEB 2020 USD / CHF EX.RATE 1.0227229 WITH NORTHERN	999,267.250	10 Feb 20				0.00	999,267.25	999,267.25	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 EUR / USD EX.RATE 0.8848751 WITH NORTHERN	-773,165.390	10 Mar 20				0.00	-773,165.39	-773,165.39	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 GBP / USD EX.RATE 0.7750935 WITH NORTHERN	-105,342.120	10 Mar 20				0.00	-105,342.12	-105,342.12	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 HKD / USD EX.RATE 7.768612 WITH NORTHERN TRUST	-481,086.230	10 Mar 20				0.00	-481,086.23	-481,086.23	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / EUR EX.RATE 1.130103 WITH NORTHERN TRUST	195,066.660	10 Mar 20				0.00	195,066.66	195,066.66	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / GBP EX.RATE 1.290167 WITH NORTHERN TRUST	764,215.460	10 Mar 20				0.00	764,215.46	764,215.46	0.00
FX DEAL TRANSACTED ON 10 MAR 2020 USD / SGD EX.RATE 0.7192635 WITH NORTHERN	504,995.800	10 Mar 20				0.00	504,995.80	504,995.80	0.00
FX DEAL TRANSACTED ON 11 FEB 2020 EUR / USD EX.RATE 0.9152933 WITH NORTHERN	-1,027,003.170	11 Feb 20				0.00	-1,027,003.17	-1,027,003.17	0.00
FX DEAL TRANSACTED ON 11 FEB 2020 EUR / USD EX.RATE 0.9152933 WITH NORTHERN	-457,870.390	11 Feb 20				0.00	-457,870.39	-457,870.39	0.00
FX DEAL TRANSACTED ON 11 FEB 2020 USD / EUR EX.RATE 1.092546 WITH NORTHERN TRUST	937,601.990	11 Feb 20				0.00	937,601.99	937,601.99	0.00
FX DEAL TRANSACTED ON 11 JUN 2020 EUR / USD EX.RATE 0.8835444 WITH NORTHERN	-313,307.940	11 Jun 20				0.00	-313,307.94	-313,307.94	0.00
FX DEAL TRANSACTED ON 11 JUN 2020 USD / GBP EX.RATE 1.258992 WITH NORTHERN TRUST	296,691.690	11 Jun 20				0.00	296,691.69	296,691.69	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 11 NOV 2020 USD / EUR EX.RATE 1.176741 WITH NORTHERN TRUST	967.800	11 Nov 20				0.00	967.80	967.80	0.00
FX DEAL TRANSACTED ON 11 NOV 2020 USD / EUR EX.RATE 1.176741 WITH NORTHERN TRUST	1,665.380	11 Nov 20				0.00	1,665.38	1,665.38	0.00
FX DEAL TRANSACTED ON 12 FEB 2020 HKD / USD EX.RATE 7.767723 WITH NORTHERN TRUST	-497,307.410	12 Feb 20				0.00	-497,307.41	-497,307.41	0.00
FX DEAL TRANSACTED ON 12 FEB 2020 USD / EUR EX.RATE 1.087691 WITH NORTHERN TRUST	476,045.920	12 Feb 20				0.00	476,045.92	476,045.92	0.00
FX DEAL TRANSACTED ON 12 JUN 2020 EUR / USD EX.RATE 0.8919795 WITH NORTHERN	-220,269.940	12 Jun 20				0.00	-220,269.94	-220,269.94	0.00
FX DEAL TRANSACTED ON 12 JUN 2020 GBP / USD EX.RATE 0.8016668 WITH NORTHERN	-219,176.780	12 Jun 20				0.00	-219,176.78	-219,176.78	0.00
FX DEAL TRANSACTED ON 12 JUN 2020 USD / GBP EX.RATE 1.247401 WITH NORTHERN TRUST	419,404.810	12 Jun 20				0.00	419,404.81	419,404.81	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 CHF / USD EX.RATE 0.944044 WITH NORTHERN TRUST	-482,775.560	12 Mar 20				0.00	-482,775.56	-482,775.56	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 CHF / USD EX.RATE 0.944044 WITH NORTHERN TRUST	-482,243.080	12 Mar 20				0.00	-482,243.08	-482,243.08	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 EUR / USD EX.RATE 0.8930932 WITH NORTHERN	-765,840.480	12 Mar 20				0.00	-765,840.48	-765,840.48	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 EUR / USD EX.RATE 0.8930932 WITH NORTHERN	-1,209,392.470	12 Mar 20				0.00	-1,209,392.47	-1,209,392.47	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 GBP / USD EX.RATE 0.7891333 WITH NORTHERN	-662,680.420	12 Mar 20				0.00	-662,680.42	-662,680.42	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 USD / EUR EX.RATE 1.119704 WITH NORTHERN TRUST	1,896,060.400	12 Mar 20				0.00	1,896,060.40	1,896,060.40	0.00
FX DEAL TRANSACTED ON 12 MAR 2020 USD / GBP EX.RATE 1.267213 WITH NORTHERN TRUST	730,787.280	12 Mar 20				0.00	730,787.28	730,787.28	0.00
FX DEAL TRANSACTED ON 12 OCT 2020 USD / EUR EX.RATE 1.181444 WITH NORTHERN TRUST	2,989.570	12 Oct 20				0.00	2,989.57	2,989.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 13 FEB 2020 EUR / USD EX.RATE 0.9229775 WITH NORTHERN	-223,826.190	13 Feb 20				0.00	-223,826.19	-223,826.19	0.00
FX DEAL TRANSACTED ON 13 FEB 2020 USD / EUR EX.RATE 1.08345 WITH NORTHERN TRUST	434,226.060	13 Feb 20				0.00	434,226.06	434,226.06	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 JPY / USD EX.RATE 107.144216 WITH NORTHERN	-535,950.730	13 Jul 20				0.00	-535,950.73	-535,950.73	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / CHF EX.RATE 1.0608346 WITH NORTHERN	218,205.200	13 Jul 20				0.00	218,205.20	218,205.20	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / EUR EX.RATE 1.135408 WITH NORTHERN TRUST	222,341.070	13 Jul 20				0.00	222,341.07	222,341.07	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / EUR EX.RATE 1.135408 WITH NORTHERN TRUST	219,392.340	13 Jul 20				0.00	219,392.34	219,392.34	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / EUR EX.RATE 1.135408 WITH NORTHERN TRUST	214,752.770	13 Jul 20				0.00	214,752.77	214,752.77	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / EUR EX.RATE 1.135408 WITH NORTHERN TRUST	420,779.260	13 Jul 20				0.00	420,779.26	420,779.26	0.00
FX DEAL TRANSACTED ON 13 JUL 2020 USD / JPY EX.RATE 0.0093332 WITH NORTHERN	532,888.850	13 Jul 20				0.00	532,888.85	532,888.85	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 HKD / USD EX.RATE 7.767523 WITH NORTHERN TRUST	-448,649.120	13 Mar 20				0.00	-448,649.12	-448,649.12	0.00
FX DEAL TRANSACTED ON 13 MAR 2020 USD / SGD EX.RATE 0.7074107 WITH NORTHERN	448,673.260	13 Mar 20				0.00	448,673.26	448,673.26	0.00
FX DEAL TRANSACTED ON 14 APR 2020 USD / JPY EX.RATE 0.0093105 WITH NORTHERN	905,894.550	14 Apr 20				0.00	905,894.55	905,894.55	0.00
FX DEAL TRANSACTED ON 14 DEC 2020 CHF / USD EX.RATE 0.886091 WITH NORTHERN TRUST	-720,605.930	14 Dec 20				0.00	-720,605.93	-720,605.93	0.00
FX DEAL TRANSACTED ON 14 DEC 2020 USD / GBP EX.RATE 1.331534 WITH NORTHERN TRUST	740,428.340	14 Dec 20				0.00	740,428.34	740,428.34	0.00
FX DEAL TRANSACTED ON 14 FEB 2020 EUR / USD EX.RATE 0.921772 WITH NORTHERN TRUST	-330,601.000	14 Feb 20				0.00	-330,601.00	-330,601.00	0.00

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5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 15 APR 2020 DKK / USD EX.RATE 6.833329 WITH NORTHERN TRUST	-349,767.130	15 Apr 20				0.00	-349,767.13	-349,767.13	0.00
FX DEAL TRANSACTED ON 15 JAN 2020 USD / CHF EX.RATE 1.0363006 WITH NORTHERN	662,665.800	15 Jan 20				0.00	662,665.80	662,665.80	0.00
FX DEAL TRANSACTED ON 15 MAY 2020 USD / SGD EX.RATE 0.7008489 WITH NORTHERN	568,527.510	15 May 20				0.00	568,527.51	568,527.51	0.00
FX DEAL TRANSACTED ON 16 APR 2020 USD / CAD EX.RATE 0.7091841 WITH NORTHERN	1.140	16 Apr 20				0.00	1.14	1.14	0.00
FX DEAL TRANSACTED ON 16 APR 2020 USD / CHF EX.RATE 1.0295735 WITH NORTHERN	472,179.520	16 Apr 20				0.00	472,179.52	472,179.52	0.00
FX DEAL TRANSACTED ON 16 APR 2020 USD / GBP EX.RATE 1.243704 WITH NORTHERN TRUST	257,343.200	16 Apr 20				0.00	257,343.20	257,343.20	0.00
FX DEAL TRANSACTED ON 16 DEC 2020 USD / CAD EX.RATE 0.7848185 WITH NORTHERN	1.260	16 Dec 20				0.00	1.26	1.26	0.00
FX DEAL TRANSACTED ON 16 JAN 2020 USD / CAD EX.RATE 0.7673366 WITH NORTHERN	1.170	16 Jan 20				0.00	1.17	1.17	0.00
FX DEAL TRANSACTED ON 16 JAN 2020 USD / EUR EX.RATE 1.116693 WITH NORTHERN TRUST	935.740	16 Jan 20				0.00	935.74	935.74	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CAD EX.RATE 0.7381082 WITH NORTHERN	1.190	16 Jul 20				0.00	1.19	1.19	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	9,641.620	16 Jul 20				0.00	9,641.62	9,641.62	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	1,866.080	16 Jul 20				0.00	1,866.08	1,866.08	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	12,052.020	16 Jul 20				0.00	12,052.02	12,052.02	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	1,905.460	16 Jul 20				0.00	1,905.46	1,905.46	0.00
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	9,183.880	16 Jul 20				0.00	9,183.88	9,183.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 16 JUL 2020 USD / CHF EX.RATE 1.0585875 WITH NORTHERN	4,082.170	16 Jul 20				0.00	4,082.17	4,082.17	0.00
FX DEAL TRANSACTED ON 16 JUN 2020 CHF / USD EX.RATE 0.94864 WITH NORTHERN TRUST	-651,812.730	16 Jun 20				0.00	-651,812.73	-651,812.73	0.00
FX DEAL TRANSACTED ON 16 JUN 2020 USD / CAD EX.RATE 0.7364394 WITH NORTHERN	1.190	16 Jun 20				0.00	1.19	1.19	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 EUR / USD EX.RATE 0.8955013 WITH NORTHERN	-900,722.440	16 Mar 20				0.00	-900,722.44	-900,722.44	0.00
FX DEAL TRANSACTED ON 16 MAR 2020 USD / CAD EX.RATE 0.7183469 WITH NORTHERN	1.160	16 Mar 20				0.00	1.16	1.16	0.00
FX DEAL TRANSACTED ON 16 NOV 2020 USD / CAD EX.RATE 0.7630978 WITH NORTHERN	1.230	16 Nov 20				0.00	1.23	1.23	0.00
FX DEAL TRANSACTED ON 16 NOV 2020 USD / CHF EX.RATE 1.0951343 WITH NORTHERN	891,314.130	16 Nov 20				0.00	891,314.13	891,314.13	0.00
FX DEAL TRANSACTED ON 16 OCT 2020 USD / CAD EX.RATE 0.7565687 WITH NORTHERN	1.220	16 Oct 20				0.00	1.22	1.22	0.00
FX DEAL TRANSACTED ON 16 SEP 2020 USD / CAD EX.RATE 0.7599096 WITH NORTHERN	1.220	16 Sep 20				0.00	1.22	1.22	0.00
FX DEAL TRANSACTED ON 17 AUG 2020 USD / CAD EX.RATE 0.7563398 WITH NORTHERN	1.220	17 Aug 20				0.00	1.22	1.22	0.00
FX DEAL TRANSACTED ON 17 DEC 2020 USD / EUR EX.RATE 1.225935 WITH NORTHERN TRUST	18.190	17 Dec 20				0.00	18.19	18.19	0.00
FX DEAL TRANSACTED ON 17 FEB 2020 USD / CAD EX.RATE 0.7551393 WITH NORTHERN	1.220	17 Feb 20				0.00	1.22	1.22	0.00
FX DEAL TRANSACTED ON 17 JUN 2020 CHF / USD EX.RATE 0.94884 WITH NORTHERN TRUST	-1,191,620.290	17 Jun 20				0.00	-1,191,620.29	-1,191,620.29	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 CHF / USD EX.RATE 0.959632 WITH NORTHERN TRUST	-282,884.470	17 Mar 20				0.00	-282,884.47	-282,884.47	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 EUR / USD EX.RATE 0.9094051 WITH NORTHERN	-273,445.170	17 Mar 20				0.00	-273,445.17	-273,445.17	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 17 MAR 2020 EUR / USD EX.RATE 0.9094051 WITH NORTHERN	-449,811.840	17 Mar 20				0.00	-449,811.84	-449,811.84	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 USD / EUR EX.RATE 1.09962 WITH NORTHERN TRUST	535,646.040	17 Mar 20				0.00	535,646.04	535,646.04	0.00
FX DEAL TRANSACTED ON 17 MAR 2020 USD / EUR EX.RATE 1.09962 WITH NORTHERN TRUST	348,664.510	17 Mar 20				0.00	348,664.51	348,664.51	0.00
FX DEAL TRANSACTED ON 17 SEP 2020 USD / EUR EX.RATE 1.181745 WITH NORTHERN TRUST	1,078.040	17 Sep 20				0.00	1,078.04	1,078.04	0.00
FX DEAL TRANSACTED ON 18 DEC 2020 USD / GBP EX.RATE 1.34952 WITH NORTHERN TRUST	13.010	18 Dec 20				0.00	13.01	13.01	0.00
FX DEAL TRANSACTED ON 18 FEB 2020 EUR / USD EX.RATE 0.9271484 WITH NORTHERN	-247,609.340	18 Feb 20				0.00	-247,609.34	-247,609.34	0.00
FX DEAL TRANSACTED ON 18 FEB 2020 EUR / USD EX.RATE 0.9271484 WITH NORTHERN	-472,837.180	18 Feb 20				0.00	-472,837.18	-472,837.18	0.00
FX DEAL TRANSACTED ON 18 FEB 2020 GBP / USD EX.RATE 0.7699652 WITH NORTHERN	-239,951.030	18 Feb 20				0.00	-239,951.03	-239,951.03	0.00
FX DEAL TRANSACTED ON 18 FEB 2020 USD / EUR EX.RATE 1.078576 WITH NORTHERN TRUST	709,722.170	18 Feb 20				0.00	709,722.17	709,722.17	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 CHF / USD EX.RATE 0.966626 WITH NORTHERN TRUST	-360,273.930	18 Mar 20				0.00	-360,273.93	-360,273.93	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 EUR / USD EX.RATE 0.915522 WITH NORTHERN TRUST	-360,741.620	18 Mar 20				0.00	-360,741.62	-360,741.62	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 EUR / USD EX.RATE 0.915522 WITH NORTHERN TRUST	-340,677.360	18 Mar 20				0.00	-340,677.36	-340,677.36	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 EUR / USD EX.RATE 0.915522 WITH NORTHERN TRUST	-441,573.020	18 Mar 20				0.00	-441,573.02	-441,573.02	0.00
FX DEAL TRANSACTED ON 18 MAR 2020 USD / EUR EX.RATE 1.092273 WITH NORTHERN TRUST	997,664.810	18 Mar 20				0.00	997,664.81	997,664.81	0.00
FX DEAL TRANSACTED ON 18 MAY 2020 USD / CAD EX.RATE 0.7148893 WITH NORTHERN	1.150	18 May 20				0.00	1.15	1.15	0.00

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 19 OCT 2020 USD / EUR EX.RATE 1.176058 WITH NORTHERN TRUST	241,941.760	19 Oct 20				0.00	241,941.76	241,941.76	0.00
FX DEAL TRANSACTED ON 20 NOV 2020 USD / EUR EX.RATE 1.187649 WITH NORTHERN TRUST	2,066.510	20 Nov 20				0.00	2,066.51	2,066.51	0.00
FX DEAL TRANSACTED ON 20 NOV 2020 USD / EUR EX.RATE 1.187649 WITH NORTHERN TRUST	320.170	20 Nov 20				0.00	320.17	320.17	0.00
FX DEAL TRANSACTED ON 20 NOV 2020 USD / EUR EX.RATE 1.187649 WITH NORTHERN TRUST	2,028.030	20 Nov 20				0.00	2,028.03	2,028.03	0.00
FX DEAL TRANSACTED ON 20 NOV 2020 USD / EUR EX.RATE 1.187649 WITH NORTHERN TRUST	495.780	20 Nov 20				0.00	495.78	495.78	0.00
FX DEAL TRANSACTED ON 21 FEB 2020 HKD / USD EX.RATE 7.787521 WITH NORTHERN TRUST	-693,603.190	21 Feb 20				0.00	-693,603.19	-693,603.19	0.00
FX DEAL TRANSACTED ON 21 FEB 2020 USD / AUD EX.RATE 0.659172 WITH NORTHERN TRUST	692,571.500	21 Feb 20				0.00	692,571.50	692,571.50	0.00
FX DEAL TRANSACTED ON 21 JUL 2020 USD / JPY EX.RATE 0.0093305 WITH NORTHERN	638,534.280	21 Jul 20				0.00	638,534.28	638,534.28	0.00
FX DEAL TRANSACTED ON 21 OCT 2020 USD / EUR EX.RATE 1.186993 WITH NORTHERN TRUST	1,058.930	21 Oct 20				0.00	1,058.93	1,058.93	0.00
FX DEAL TRANSACTED ON 21 SEP 2020 USD / EUR EX.RATE 1.177942 WITH NORTHERN TRUST	143,362.700	21 Sep 20				0.00	143,362.70	143,362.70	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 EUR / USD EX.RATE 0.8888107 WITH NORTHERN	-550,600.960	22 Jun 20				0.00	-550,600.96	-550,600.96	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 JPY / USD EX.RATE 106.965504 WITH NORTHERN	-530,746.160	22 Jun 20				0.00	-530,746.16	-530,746.16	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 USD / EUR EX.RATE 1.125099 WITH NORTHERN TRUST	541,886.750	22 Jun 20				0.00	541,886.75	541,886.75	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 USD / GBP EX.RATE 1.244004 WITH NORTHERN TRUST	25.530	22 Jun 20				0.00	25.53	25.53	0.00
FX DEAL TRANSACTED ON 22 JUN 2020 USD / GBP EX.RATE 1.246302 WITH NORTHERN TRUST	1,027,644.270	22 Jun 20				0.00	1,027,644.27	1,027,644.27	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 22 JUN 2020 USD / JPY EX.RATE 0.0093488 WITH NORTHERN	526,474.300	22 Jun 20				0.00	526,474.30	526,474.30	0.00
FX DEAL TRANSACTED ON 22 SEP 2020 USD / EUR EX.RATE 1.17614 WITH NORTHERN TRUST	17.040	22 Sep 20				0.00	17.04	17.04	0.00
FX DEAL TRANSACTED ON 23 JUL 2020 EUR / USD EX.RATE 0.8606378 WITH NORTHERN	-510,117.490	23 Jul 20				0.00	-510,117.49	-510,117.49	0.00
FX DEAL TRANSACTED ON 23 JUL 2020 USD / EUR EX.RATE 1.161929 WITH NORTHERN TRUST	515,017.420	23 Jul 20				0.00	515,017.42	515,017.42	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 EUR / USD EX.RATE 0.8830763 WITH NORTHERN	-560,301.980	23 Jun 20				0.00	-560,301.98	-560,301.98	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 JPY / USD EX.RATE 106.495128 WITH NORTHERN	-537,913.850	23 Jun 20				0.00	-537,913.85	-537,913.85	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 USD / EUR EX.RATE 1.132405 WITH NORTHERN TRUST	568,386.170	23 Jun 20				0.00	568,386.17	568,386.17	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 USD / EUR EX.RATE 1.132806 WITH NORTHERN TRUST	17.230	23 Jun 20				0.00	17.23	17.23	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 USD / GBP EX.RATE 1.250998 WITH NORTHERN TRUST	1,032,543.340	23 Jun 20				0.00	1,032,543.34	1,032,543.34	0.00
FX DEAL TRANSACTED ON 23 JUN 2020 USD / JPY EX.RATE 0.0093901 WITH NORTHERN	537,881.810	23 Jun 20				0.00	537,881.81	537,881.81	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 CHF / USD EX.RATE 0.981414 WITH NORTHERN TRUST	-369,968.770	23 Mar 20				0.00	-369,968.77	-369,968.77	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 EUR / USD EX.RATE 0.9314109 WITH NORTHERN	-413,599.650	23 Mar 20				0.00	-413,599.65	-413,599.65	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST	375,031.310	23 Mar 20				0.00	375,031.31	375,031.31	0.00
FX DEAL TRANSACTED ON 23 MAR 2020 USD / EUR EX.RATE 1.07364 WITH NORTHERN TRUST	409,150.540	23 Mar 20				0.00	409,150.54	409,150.54	0.00
FX DEAL TRANSACTED ON 23 SEP 2020 USD / EUR EX.RATE 1.169835 WITH NORTHERN TRUST	729.980	23 Sep 20				0.00	729.98	729.98	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 24 MAR 2020 CHF / USD EX.RATE 0.981514 WITH NORTHERN TRUST	-359,360.620	24 Mar 20				0.00	-359,360.62	-359,360.62	0.00
FX DEAL TRANSACTED ON 24 MAR 2020 EUR / USD EX.RATE 0.9268167 WITH NORTHERN	-173,182.250	24 Mar 20				0.00	-173,182.25	-173,182.25	0.00
FX DEAL TRANSACTED ON 24 MAR 2020 USD / EUR EX.RATE 1.076738 WITH NORTHERN TRUST	48.350	24 Mar 20				0.00	48.35	48.35	0.00
FX DEAL TRANSACTED ON 24 SEP 2020 CHF / USD EX.RATE 0.925259 WITH NORTHERN TRUST	-217,588.240	24 Sep 20				0.00	-217,588.24	-217,588.24	0.00
FX DEAL TRANSACTED ON 24 SEP 2020 EUR / USD EX.RATE 0.8582461 WITH NORTHERN	-238,026.390	24 Sep 20				0.00	-238,026.39	-238,026.39	0.00
FX DEAL TRANSACTED ON 24 SEP 2020 EUR / USD EX.RATE 0.8582461 WITH NORTHERN	-225,235.950	24 Sep 20				0.00	-225,235.95	-225,235.95	0.00
FX DEAL TRANSACTED ON 24 SEP 2020 USD / EUR EX.RATE 1.165167 WITH NORTHERN TRUST	677,957.070	24 Sep 20				0.00	677,957.07	677,957.07	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 EUR / USD EX.RATE 0.890315 WITH NORTHERN TRUST	-419,334.930	25 Jun 20				0.00	-419,334.93	-419,334.93	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 USD / CHF EX.RATE 1.0516795 WITH NORTHERN	222,062.970	25 Jun 20				0.00	222,062.97	222,062.97	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 USD / EUR EX.RATE 1.119204 WITH NORTHERN TRUST	209,290.500	25 Jun 20				0.00	209,290.50	209,290.50	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 USD / GBP EX.RATE 1.240507 WITH NORTHERN TRUST	405,500.190	25 Jun 20				0.00	405,500.19	405,500.19	0.00
FX DEAL TRANSACTED ON 25 JUN 2020 USD / GBP EX.RATE 1.240707 WITH NORTHERN TRUST	348,154.940	25 Jun 20				0.00	348,154.94	348,154.94	0.00
FX DEAL TRANSACTED ON 25 MAR 2020 USD / EUR EX.RATE 1.081665 WITH NORTHERN TRUST	247.270	25 Mar 20				0.00	247.27	247.27	0.00
FX DEAL TRANSACTED ON 25 MAR 2020 USD / EUR EX.RATE 1.081665 WITH NORTHERN TRUST	1,048.370	25 Mar 20				0.00	1,048.37	1,048.37	0.00
FX DEAL TRANSACTED ON 25 SEP 2020 USD / GBP EX.RATE 1.273181 WITH NORTHERN TRUST	12.670	25 Sep 20				0.00	12.67	12.67	0.00

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 26 OCT 2020 EUR / USD EX.RATE 0.847131 WITH NORTHERN TRUST	-430,890.050	26 Oct 20				0.00	-430,890.05	-430,890.05	0.00
FX DEAL TRANSACTED ON 26 OCT 2020 USD / CHF EX.RATE 1.1009263 WITH NORTHERN	538,337.740	26 Oct 20				0.00	538,337.74	538,337.74	0.00
FX DEAL TRANSACTED ON 26 OCT 2020 USD / EUR EX.RATE 1.180455 WITH NORTHERN TRUST	421,211.090	26 Oct 20				0.00	421,211.09	421,211.09	0.00
FX DEAL TRANSACTED ON 27 APR 2020 GBP / USD EX.RATE 0.8040563 WITH NORTHERN	-643,650.290	27 Apr 20				0.00	-643,650.29	-643,650.29	0.00
FX DEAL TRANSACTED ON 27 APR 2020 USD / EUR EX.RATE 1.082134 WITH NORTHERN TRUST	881,635.050	27 Apr 20				0.00	881,635.05	881,635.05	0.00
FX DEAL TRANSACTED ON 27 FEB 2020 CHF / USD EX.RATE 0.971276 WITH NORTHERN TRUST	-365,373.810	27 Feb 20				0.00	-365,373.81	-365,373.81	0.00
FX DEAL TRANSACTED ON 27 JUL 2020 EUR / USD EX.RATE 0.8499499 WITH NORTHERN	-297,370.080	27 Jul 20				0.00	-297,370.08	-297,370.08	0.00
FX DEAL TRANSACTED ON 27 JUL 2020 USD / GBP EX.RATE 1.28687 WITH NORTHERN TRUST	298,766.430	27 Jul 20				0.00	298,766.43	298,766.43	0.00
FX DEAL TRANSACTED ON 27 MAY 2020 USD / JPY EX.RATE 0.0092639 WITH NORTHERN	598,218.500	27 May 20				0.00	598,218.50	598,218.50	0.00
FX DEAL TRANSACTED ON 27 OCT 2020 USD / CHF EX.RATE 1.1015327 WITH NORTHERN	872,002.320	27 Oct 20				0.00	872,002.32	872,002.32	0.00
FX DEAL TRANSACTED ON 28 FEB 2020 CHF / USD EX.RATE 0.964628 WITH NORTHERN TRUST	-434,016.300	28 Feb 20				0.00	-434,016.30	-434,016.30	0.00
FX DEAL TRANSACTED ON 28 FEB 2020 DKK / USD EX.RATE 6.768781 WITH NORTHERN TRUST	-206,743.270	28 Feb 20				0.00	-206,743.27	-206,743.27	0.00
FX DEAL TRANSACTED ON 28 JUL 2020 EUR / USD EX.RATE 0.85327 WITH NORTHERN TRUST	-280,460.390	28 Jul 20				0.00	-280,460.39	-280,460.39	0.00
FX DEAL TRANSACTED ON 28 JUL 2020 USD / GBP EX.RATE 1.295006 WITH NORTHERN TRUST	291,766.850	28 Jul 20				0.00	291,766.85	291,766.85	0.00
FX DEAL TRANSACTED ON 28 MAY 2020 EUR / USD EX.RATE 0.9022128 WITH NORTHERN	-502,837.990	28 May 20				0.00	-502,837.99	-502,837.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 28 OCT 2020 EUR / USD EX.RATE 0.8514551 WITH NORTHERN	-664,844.650	28 Oct 20				0.00	-664,844.65	-664,844.65	0.00
FX DEAL TRANSACTED ON 28 OCT 2020 USD / EUR EX.RATE 1.17446 WITH NORTHERN TRUST	645,631.120	28 Oct 20				0.00	645,631.12	645,631.12	0.00
FX DEAL TRANSACTED ON 29 JUN 2020 JPY / USD EX.RATE 107.481492 WITH NORTHERN	-515,529.180	29 Jun 20				0.00	-515,529.18	-515,529.18	0.00
FX DEAL TRANSACTED ON 29 JUN 2020 USD / JPY EX.RATE 0.0093039 WITH NORTHERN	516,701.220	29 Jun 20				0.00	516,701.22	516,701.22	0.00
FX DEAL TRANSACTED ON 29 OCT 2020 EUR / USD EX.RATE 0.8559196 WITH NORTHERN	-617,243.400	29 Oct 20				0.00	-617,243.40	-617,243.40	0.00
FX DEAL TRANSACTED ON 29 OCT 2020 EUR / USD EX.RATE 0.8559196 WITH NORTHERN	-236,958.570	29 Oct 20				0.00	-236,958.57	-236,958.57	0.00
FX DEAL TRANSACTED ON 30 APR 2020 USD / EUR EX.RATE 1.093524 WITH NORTHERN TRUST	1.780	30 Apr 20				0.00	1.78	1.78	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 CHF / USD EX.RATE 0.969575 WITH NORTHERN TRUST	-994,551.500	30 Jan 20				0.00	-994,551.50	-994,551.50	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.9057971 WITH NORTHERN	-322,465.140	30 Jan 20				0.00	-322,465.14	-322,465.14	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.9057971 WITH NORTHERN	-214,035.020	30 Jan 20				0.00	-214,035.02	-214,035.02	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.9057971 WITH NORTHERN	-215,836.040	30 Jan 20				0.00	-215,836.04	-215,836.04	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.906412 WITH NORTHERN TRUST	-218,556.430	30 Jan 20				0.00	-218,556.43	-218,556.43	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.906412 WITH NORTHERN TRUST	-220,044.700	30 Jan 20				0.00	-220,044.70	-220,044.70	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 EUR / USD EX.RATE 0.906412 WITH NORTHERN TRUST	-327,875.640	30 Jan 20				0.00	-327,875.64	-327,875.64	0.00
FX DEAL TRANSACTED ON 30 JAN 2020 USD / CHF EX.RATE 1.0313797 WITH NORTHERN	982,903.590	30 Jan 20				0.00	982,903.59	982,903.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 JUN 2020 JPY / USD EX.RATE 107.802331 WITH NORTHERN	-528,516.350	30 Jun 20				0.00	-528,516.35	-528,516.35	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / CHF EX.RATE 1.0548991 WITH NORTHERN	335,474.530	30 Jun 20				0.00	335,474.53	335,474.53	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / CHF EX.RATE 1.0548991 WITH NORTHERN	232,287.310	30 Jun 20				0.00	232,287.31	232,287.31	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	318,761.120	30 Jun 20				0.00	318,761.12	318,761.12	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	327,037.620	30 Jun 20				0.00	327,037.62	327,037.62	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	217,909.110	30 Jun 20				0.00	217,909.11	217,909.11	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	216,598.390	30 Jun 20				0.00	216,598.39	216,598.39	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	221,573.540	30 Jun 20				0.00	221,573.54	221,573.54	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / EUR EX.RATE 1.122401 WITH NORTHERN TRUST	213,811.630	30 Jun 20				0.00	213,811.63	213,811.63	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / GBP EX.RATE 1.238009 WITH NORTHERN TRUST	219,435.110	30 Jun 20				0.00	219,435.11	219,435.11	0.00
FX DEAL TRANSACTED ON 30 JUN 2020 USD / JPY EX.RATE 0.0092863 WITH NORTHERN	523,335.750	30 Jun 20				0.00	523,335.75	523,335.75	0.00
FX DEAL TRANSACTED ON 30 MAR 2020 EUR / USD EX.RATE 0.9072097 WITH NORTHERN	-439,250.380	30 Mar 20				0.00	-439,250.38	-439,250.38	0.00
FX DEAL TRANSACTED ON 30 MAR 2020 USD / EUR EX.RATE 1.102281 WITH NORTHERN TRUST	451,121.840	30 Mar 20				0.00	451,121.84	451,121.84	0.00
FX DEAL TRANSACTED ON 30 MAR 2020 USD / GBP EX.RATE 1.242894 WITH NORTHERN TRUST	24.930	30 Mar 20				0.00	24.93	24.93	0.00
FX DEAL TRANSACTED ON 30 NOV 2020 USD / CHF EX.RATE 1.1037235 WITH NORTHERN	17,372.060	30 Nov 20				0.00	17,372.06	17,372.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 OCT 2020 EUR / USD EX.RATE 0.857683 WITH NORTHERN TRUST	-423,747.110	30 Oct 20				0.00	-423,747.11	-423,747.11	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / CHF EX.RATE 1.0844376 WITH NORTHERN	107,068.340	30 Sep 20				0.00	107,068.34	107,068.34	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / CHF EX.RATE 1.0844376 WITH NORTHERN	212,276.420	30 Sep 20				0.00	212,276.42	212,276.42	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / CHF EX.RATE 1.0844376 WITH NORTHERN	281,963.960	30 Sep 20				0.00	281,963.96	281,963.96	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / CHF EX.RATE 1.0844376 WITH NORTHERN	323,217.100	30 Sep 20				0.00	323,217.10	323,217.10	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / CHF EX.RATE 1.0844376 WITH NORTHERN	378,785.130	30 Sep 20				0.00	378,785.13	378,785.13	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / DKK EX.RATE 0.1573346 WITH NORTHERN	250,547.210	30 Sep 20				0.00	250,547.21	250,547.21	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	65,947.440	30 Sep 20				0.00	65,947.44	65,947.44	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	89,340.220	30 Sep 20				0.00	89,340.22	89,340.22	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	157,074.510	30 Sep 20				0.00	157,074.51	157,074.51	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	56,038.230	30 Sep 20				0.00	56,038.23	56,038.23	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	69,862.140	30 Sep 20				0.00	69,862.14	69,862.14	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	186,824.180	30 Sep 20				0.00	186,824.18	186,824.18	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	277,403.270	30 Sep 20				0.00	277,403.27	277,403.27	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	325,813.850	30 Sep 20				0.00	325,813.85	325,813.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	165,072.310	30 Sep 20				0.00	165,072.31	165,072.31	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	58,994.160	30 Sep 20				0.00	58,994.16	58,994.16	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	100,090.560	30 Sep 20				0.00	100,090.56	100,090.56	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	197,631.830	30 Sep 20				0.00	197,631.83	197,631.83	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	41,293.450	30 Sep 20				0.00	41,293.45	41,293.45	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	98,675.120	30 Sep 20				0.00	98,675.12	98,675.12	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	29,440.950	30 Sep 20				0.00	29,440.95	29,440.95	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	225,818.230	30 Sep 20				0.00	225,818.23	225,818.23	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	105,381.190	30 Sep 20				0.00	105,381.19	105,381.19	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	305,842.970	30 Sep 20				0.00	305,842.97	305,842.97	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / EUR EX.RATE 1.171162 WITH NORTHERN TRUST	114,802.850	30 Sep 20				0.00	114,802.85	114,802.85	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / GBP EX.RATE 1.289967 WITH NORTHERN TRUST	68,563.230	30 Sep 20				0.00	68,563.23	68,563.23	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / GBP EX.RATE 1.289967 WITH NORTHERN TRUST	386,169.010	30 Sep 20				0.00	386,169.01	386,169.01	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / HKD EX.RATE 0.1290223 WITH NORTHERN	242,232.700	30 Sep 20				0.00	242,232.70	242,232.70	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / HKD EX.RATE 0.1290223 WITH NORTHERN	165,590.200	30 Sep 20				0.00	165,590.20	165,590.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
NORTHERN TRUST COMPANY, CHICAGO									
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	289,609.530	30 Sep 20				0.00	289,609.53	289,609.53	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	69,942.960	30 Sep 20				0.00	69,942.96	69,942.96	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	126,282.060	30 Sep 20				0.00	126,282.06	126,282.06	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	351,364.730	30 Sep 20				0.00	351,364.73	351,364.73	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	269,970.850	30 Sep 20				0.00	269,970.85	269,970.85	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	128,790.480	30 Sep 20				0.00	128,790.48	128,790.48	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	74,998.490	30 Sep 20				0.00	74,998.49	74,998.49	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.0094532 WITH NORTHERN	210,802.980	30 Sep 20				0.00	210,802.98	210,802.98	0.00
FX DEAL TRANSACTED ON 30 SEP 2020 USD / JPY EX.RATE 0.009463 WITH NORTHERN TRUST	202,979.740	30 Sep 20				0.00	202,979.74	202,979.74	0.00
FX DEAL TRANSACTED ON 31 AUG 2020 USD / EUR EX.RATE 1.195356 WITH NORTHERN TRUST	34.140	31 Aug 20				0.00	34.14	34.14	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 EUR / USD EX.RATE 0.9107651 WITH NORTHERN	-441,529.370	31 Mar 20				0.00	-441,529.37	-441,529.37	0.00
FX DEAL TRANSACTED ON 31 MAR 2020 USD / EUR EX.RATE 1.097978 WITH NORTHERN TRUST	446,080.870	31 Mar 20				0.00	446,080.87	446,080.87	0.00
Total NORTHERN TRUST COMPANY, CHICAGO							**.000.00**	**315.31**	**315.31**

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CUSIP: 665278404	Total acquisitions	42	81,264,538.98			0.00	81,264,538.98	81,264.538.98
	Total dispositions	34		89,745,470.28		0.00	89,745,470.28	89,745.470.28
MFB NTGI MFB NTGI-QM COMMON DAILY RUSSELL 1000 INDEX - NON LENDING CUSIP: COB9989E9	Total acquisitions	5	466,707.01			0.00	466,707.01	466.707.01
	Total dispositions	2		76,360,255.10		0.00	75,920,069.25	76,360.255.10
MFC ISHARES TR CORE MSCI EAFE ETF SEDOL: B8JW585	Total acquisitions	1	4,989,400.00			0.00	4,989,400.00	4,989.400.00
	Total dispositions	3		49,254,792.04		0.00	56,492,492.14	49,254.792.04
MFO NEW PERSPECTIVE FD INC CL R-6 SEDOL: B41Z205	Total acquisitions	3	143,357,157.78			0.00	143,357,157.78	143,357.157.78

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2019-12-31 VALUE (INCLUDING ACCRUALS) OF 724,486,397.57

LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2020

Schedule H, line 4i – Schedule of Assets (Acquired and Disposed of Within Year)

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCBVH8	$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050				
		Acquisitions	37,000.00	-36,628.89	
		Dispositions	-37,000.00		36,936.73
SB1JNGS6	#REORG WELLS FARGO CAP MANDATORY EXCHANGE WELLS FARGO 4Q1PACJ 03-30-2020				
		Acquisitions	7,000.00	-8,677.41	
		Free Delivery	-105,000.00		
S2915500	#REORG/UNITED MANDATORY EXCHANGE COM 2F1QAS3 04-03-2020				
		Acquisitions	7,200.00	-886,464.45	
		Free Delivery	-34,690.00		
S7108899	ABB LTD CHF0.12 (REGD)				
		Acquisitions	96,000.00	-1,590,076.03	
		Dispositions	-115,360.00		2,852,154.22
SB92SR70	ABBVIE INC COM USD0.01				
		Acquisitions	31,900.00	-3,010,913.51	
		Dispositions	-8,850.00		806,272.78
S4031976	ADIDAS AG				
		Acquisitions	5,780.00	-1,411,499.13	
		Dispositions	-2,770.00		748,878.29
S2008154	ADOBE SYS INC COM				
		Acquisitions	11,500.00	-5,264,808.67	
		Dispositions	-8,260.00		4,053,518.96
SBKBFWN0	AEP TEX INC 3.45% DUE 01-15-2050				
		Acquisitions	25,000.00	-27,551.25	
		Dispositions	-55,000.00		59,484.15
SBK7CR74	AEP TRANSM CO LLC 3.15% DUE 09-15-2049				
		Acquisitions	3,000.00	-2,977.56	
		Dispositions	-48,000.00		53,140.32
SBDF0M43	AETNA INC NEW 3.875% DUE 08-15-2047				
		Acquisitions	90,000.00	-107,344.80	
		Dispositions	-25,000.00		28,244.75
S2520153	AGILENT TECHNOLOGIES INC COM				
		Acquisitions	12,400.00	-1,049,753.60	
		Dispositions	-34,190.00		2,730,564.81
SB4TX8S1	AIA GROUP LTD NPV				
		Acquisitions	172,000.00	-1,623,338.54	
		Dispositions	-24,800.00		242,232.70
SBMGR8F9	AIG GLOBAL FDG SR .9% DUE 09-22-2025				
		Acquisitions	310,000.00	-309,742.70	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-310,000.00		307,882.70
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	78,000.00	-78,364.26	
		Dispositions	-78,000.00		80,941.77
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	79,000.00	-78,712.44	
		Dispositions	-79,000.00		79,489.80
SBK94080	ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033				
		Acquisitions	78,000.00	-77,853.36	
		Dispositions	-78,000.00		77,334.52
S2019952	ALLSTATE CORP COM				
		Acquisitions	14,200.00	-1,350,110.96	
		Dispositions	-19,220.00		1,810,156.17
SBYVY8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	2,485.00	-3,617,889.88	
		Dispositions	-4,260.00		5,848,044.59
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030				
		Acquisitions	116,000.00	-115,682.16	
		Dispositions	-116,000.00		115,490.76
C02079KAG2	ALPHABET INC 2.25% DUE 08-15-2060				
		Acquisitions	18,000.00	-17,821.26	
		Dispositions	-18,000.00		17,038.44
S2000019	AMAZON COM INC COM				
		Acquisitions	1,140.00	-3,261,993.31	
		Dispositions	-2,465.00		6,244,634.28
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	7,000.00	-8,646.26	
		Dispositions	-107,000.00		141,751.46
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	59,000.00	-58,396.43	
		Dispositions	-59,000.00		59,000.00
SB7FBFL2	AMERICAN TOWER CORP				
		Acquisitions	9,680.00	-2,535,276.79	
		Dispositions	-9,680.00		2,226,684.27
SBLBMM05	AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050				
		Acquisitions	43,000.00	-42,911.42	
		Dispositions	-43,000.00		50,470.39
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	124,000.00	-144,416.60	
		Dispositions	-174,000.00		216,033.46
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030				
		Acquisitions	230,000.00	-228,988.00	
		Dispositions	-230,000.00		232,122.90
SBJMJ814	AMERN TOWER CORP 3.8% DUE 08-15-2029				
		Acquisitions	300,000.00	-329,618.70	
		Dispositions	-230,000.00		246,433.50
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	868,000.00	-872,065.14	
		Dispositions	-238,000.00		252,485.79
SBDRVZ12	AMGEN INC 4.663% DUE 06-15-2051				
		Acquisitions	6,000.00	-7,117.50	
		Dispositions	-583,000.00		714,596.84
SB76M525	AMGEN INC 5.15% DUE 11-15-2041				
		Acquisitions	5,000.00	-6,163.90	
		Dispositions	-37,000.00		1,803.75
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	16,000.00	-20,939.20	
		Dispositions	-233,000.00		317,438.43
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	633,000.00	-727,359.11	
		Dispositions	-460,000.00		535,221.50
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050				
		Acquisitions	420,000.00	-419,680.80	
		Dispositions	-420,000.00		466,766.05
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				
		Acquisitions	208,000.00	-207,825.28	
		Dispositions	-208,000.00		234,578.70
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	10,000.00	-9,791.00	
		Dispositions	-270,000.00		197,283.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	160,000.00	-162,437.60	
		Dispositions	-260,000.00		244,301.06
S2046251	APPLE INC COM STK				
		Dispositions	-12,430.00		1,734,282.93
		Free Receipt	67,740.00		

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049				
		Acquisitions	160,000.00	-176,217.60	
		Dispositions	-160,000.00		174,174.40
C037833DP2	APPLE INC 2.2% DUE 09-11-2029				
		Acquisitions	14,000.00	-13,812.96	
		Dispositions	-207,000.00		205,771.66
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG				
		Acquisitions	348,000.00	-344,286.84	
		Dispositions	-140,000.00		141,608.60
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	155,000.00	-152,785.05	
		Dispositions	-155,000.00		164,037.85
S2046552	APPLIED MATERIALS INC COM				
		Acquisitions	63,500.00	-3,953,631.43	
		Dispositions	-103,540.00		5,763,573.86
S2831811	AT&T INC COM				
		Acquisitions	55,700.00	-1,639,757.95	
		Dispositions	-55,700.00		1,687,267.42
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	150,000.00	-164,506.50	
		Dispositions	-145,000.00		153,244.70
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				
		Acquisitions	165,000.00	-173,408.55	
		Dispositions	-1,439,000.00		649,765.22
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048				
		Acquisitions	66,000.00	-70,358.00	
		Dispositions	-279,000.00		322,545.56
SBK946P9	AT&T INC 5.35% 12-15-2043				
		Acquisitions	5,000.00	-6,013.50	
		Dispositions	-322,000.00		26,162.50
SBM6QSD4	ATHENE HLDG LTD FIXED 6.15% 04-03-2030				
		Acquisitions	67,000.00	-66,871.36	
		Dispositions	-67,000.00		80,148.75
SBFW28L5	ATHENE HLDG LTD 4.125% DUE 01-12-2028				
		Acquisitions	9,000.00	-9,380.43	
		Dispositions	-126,000.00		131,454.72
SBJN3QH7	ATMOS ENERGY CORP 3.375% DUE 09-15-2049				
		Acquisitions	13,000.00	-13,351.78	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-187,000.00		200,321.88
SBLGBMM9	AVERY DENNISON CORP 2.65% DUE 04-30-2030REG				
		Acquisitions	46,000.00	-45,802.20	
		Dispositions	-46,000.00		49,294.52
SBMF04N9	BAKER HUGHES HLDGS LLC / BAKER HUGHES CO-OBLIGOR INC 4.486% DUE 05-01-2030 REG				
		Acquisitions	38,000.00	-38,000.00	
		Dispositions	-38,000.00		44,379.44
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				
		Acquisitions	1,585,000.00	-1,585,000.00	
		Dispositions	-1,585,000.00		1,445,044.50
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051				
		Acquisitions	423,000.00	-422,879.22	
		Dispositions	-73,000.00		74,561.47
SBYWC0Y5	BANK AMER CORP 3.705% BNDS 04-24-2028				
		Acquisitions	9,000.00	-9,666.18	
		Dispositions	-125,000.00		130,962.50
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051				
		Acquisitions	1,273,000.00	-1,289,039.95	
		Dispositions	-1,096,000.00		1,358,086.76
S2295677	BANK OF AMERICA CORP				
		Acquisitions	45,600.00	-1,233,683.20	
		Dispositions	-143,100.00		3,381,989.64
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	940,000.00	-974,498.00	
		Dispositions	-290,000.00		295,069.20
S5086577	BASF - ORD SHS COMSTK				
		Acquisitions	9,400.00	-650,340.78	
		Dispositions	-29,710.00		1,801,225.69
SBD4F5R3	BAXALTA INC 5.25% DUE 06-23-2045				
		Acquisitions	9,000.00	-11,564.82	
		Dispositions	-130,000.00		179,214.10
SBDCXG76	BAXTER INTL INC 3.5% DUE 08-15-2046				
		Acquisitions	13,000.00	-12,826.58	
		Dispositions	-185,000.00		212,444.75
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050				
		Acquisitions	315,000.00	-315,000.00	
		Dispositions	-35,000.00		38,812.20
SBTDFT52	BECTON DICKINSON & 4.685% DUE 12-15-2044				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,000.00	-5,866.85	
		Dispositions	-172,000.00		210,263.12
SBMVXTB5	BEMIS CO INC 2.63% DUE 06-19-2030/06-19-2020 REG				
		Acquisitions	41,000.00	-41,000.00	
		Dispositions	-41,000.00		44,046.30
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049				
		Acquisitions	18,000.00	-21,559.50	
		Dispositions	-256,000.00		343,380.38
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030				
		Acquisitions	90,000.00	-89,910.00	
		Dispositions	-90,000.00		81,168.30
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				
		Acquisitions	56,000.00	-55,537.44	
		Dispositions	-56,000.00		54,414.08
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	6,000.00	-6,091.50	
		Dispositions	-82,000.00		88,249.22
C09659W2K9	BNP PARIBAS SR NON FLTG RT 3.052% DUE 01-13-2031				
		Acquisitions	206,000.00	-206,000.00	
		Dispositions	-206,000.00		192,632.66
SBJGV2G9	BOEING CO 2.95% DUE 02-01-2030				
		Acquisitions	130,000.00	-131,782.30	
		Dispositions	-365,000.00		375,375.40
S2113434	BOSTON SCIENTIFIC CORP COM				
		Acquisitions	35,200.00	-1,010,762.53	
		Dispositions	-64,040.00		2,457,679.54
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050				
		Acquisitions	385,000.00	-381,683.35	
		Dispositions	-53,000.00		47,645.94
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050				
		Acquisitions	80,000.00	-75,023.20	
		Dispositions	-80,000.00		78,124.80
SBH05F19	BP CAP MKTS AMER 4.234% DUE 11-06-2028				
		Acquisitions	11,000.00	-12,488.41	
		Dispositions	-154,000.00		175,838.12
SBD6TZ17	BRIGHTHOUSE FINL 4.7% DUE 06-22-2047				
		Acquisitions	21,000.00	-19,604.13	
		Dispositions	-198,000.00		208,640.52

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDZ78H9	BROADCOM INC COM				
		Acquisitions	9,730.00	-3,575,832.68	
		Dispositions	-6,310.00		2,568,441.06
SBMY58N3	BROWN & BROWN INC 2.375% DUE 03-15-2031				
		Acquisitions	43,000.00	-42,952.70	
		Dispositions	-43,000.00		43,359.05
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG				
		Acquisitions	88,000.00	-87,761.52	
		Dispositions	-88,000.00		97,561.68
SBFXCN64	CAP 1 FINL CORP 3.8% DUE 01-31-2028				
		Acquisitions	350,000.00	-352,564.70	
		Dispositions	-465,000.00		517,271.15
SBYNQPM9	CARDINAL HLTH INC 4.9% DUE 09-15-2045				
		Acquisitions	177,000.00	-190,189.27	
		Dispositions	-208,000.00		228,701.34
SBK4N0D7	CARRIER GLOBAL CORPORATION COM USD0.01 WI				
		Dispositions	-34,690.00		489,093.63
		Free Receipt	34,690.00	841,265.77	
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040				
		Acquisitions	546,000.00	-555,754.56	
		Dispositions	-55,000.00		50,850.25
S2180201	CATERPILLAR INC COM				
		Acquisitions	7,700.00	-951,515.79	
		Dispositions	-8,460.00		1,110,026.52
SBKY86V2	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049				
		Acquisitions	6,000.00	-6,085.08	
		Dispositions	-91,000.00		107,061.50
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG				
		Acquisitions	178,000.00	-199,184.76	
		Dispositions	-48,000.00		52,997.28
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115				
		Acquisitions	3,000.00	-4,452.45	
		Dispositions	-17,000.00		28,738.16
SBFNL6L7	CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027				
		Acquisitions	4,000.00	-4,251.36	
		Dispositions	-58,000.00		48,884.14
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	111,000.00	-128,030.36	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-210,000.00		158,133.15
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	23,000.00	-22,953.77	
		Dispositions	-23,000.00		23,940.93
SBKFV9B1	CENTERPOINT ENERGY INCCORP 2.95% 03-01-2030				
		Acquisitions	154,000.00	-155,327.48	
		Dispositions	-154,000.00		157,038.42
SBMCJ8Q0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG				
		Acquisitions	473,000.00	-469,183.57	
		Dispositions	-447,000.00		448,286.92
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	411,000.00	-457,995.94	
		Dispositions	-515,000.00		596,129.65
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	115,000.00	-143,999.70	
		Dispositions	-60,000.00		74,903.40
S2838555	CHEVRON CORP COM				
		Acquisitions	14,200.00	-1,211,960.87	
		Dispositions	-14,860.00		1,328,655.96
SBMZ1C61	CHUBB INA HLDGS INC 1.375% 09-15-2030				
		Acquisitions	59,000.00	-58,868.43	
		Dispositions	-59,000.00		58,361.03
SB3BQMF6	CHUBB LTD ORD CHF24.15				
		Acquisitions	9,800.00	-1,186,817.24	
		Dispositions	-1,670.00		193,909.43
S7380482	CIE DE ST-GOBAIN EUR4				
		Acquisitions	42,500.00	-1,767,305.93	
		Dispositions	-3,920.00		165,072.31
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028				
		Acquisitions	6,000.00	-6,677.40	
		Dispositions	-91,000.00		105,794.78
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	6,000.00	-7,041.96	
		Dispositions	-428,000.00		522,467.34
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	55,000.00	-69,726.51	
		Dispositions	-225,000.00		294,500.10
SBL6BBD3	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	405,000.00	-406,350.65	
		Dispositions	-85,000.00		90,126.35
SBHRT2V3	CIMAREX ENERGY CO 4.375% 03-15-2029				
		Acquisitions	96,000.00	-102,421.98	
		Dispositions	-182,000.00		141,427.58
S2297907	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	8,700.00	-437,433.39	
		Dispositions	-58,760.00		3,511,251.24
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031				
		Acquisitions	930,000.00	-930,000.00	
		Dispositions	-930,000.00		913,950.59
C172967LJ8	CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048				
		Acquisitions	160,000.00	-179,676.80	
		Dispositions	-160,000.00		188,430.40
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	865,000.00	-865,926.25	
		Dispositions	-100,000.00		102,795.00
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031				
		Acquisitions	381,000.00	-408,770.40	
		Dispositions	-381,000.00		434,412.81
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046				
		Acquisitions	8,000.00	-9,677.92	
		Dispositions	-60,000.00		76,002.00
C177376AF7	CITRIX SYS INC 3.3% DUE 03-01-2030				
		Acquisitions	48,000.00	-47,688.00	
		Dispositions	-48,000.00		48,352.32
S2965839	CME GROUP INC COM STK				
		Acquisitions	10,000.00	-2,135,863.10	
		Dispositions	-1,750.00		292,779.03
SBD2BR88	CNH INDL N V FIXED 3.85% DUE 11-15-2027				
		Acquisitions	7,000.00	-7,344.96	
		Dispositions	-101,000.00		109,347.65
S2206657	COCA COLA CO COM				
		Acquisitions	25,600.00	-1,214,539.96	
		Dispositions	-79,120.00		3,682,373.14
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	91,000.00	-90,415.78	
		Dispositions	-91,000.00		115,539.97

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK93JD5	COCA COLA CO 2.5% 03-15-2051				
		Acquisitions	209,000.00	-208,440.64	
		Dispositions	-209,000.00		212,003.66
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050				
		Acquisitions	102,000.00	-98,639.10	
		Dispositions	-102,000.00		104,361.30
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060				
		Acquisitions	103,000.00	-102,923.78	
		Dispositions	-103,000.00		105,461.45
SBKP8MG8	COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062				
		Acquisitions	325,000.00	-322,068.50	
		Dispositions	-325,000.00		313,445.35
C20030NDA6	COMCAST CORP NEW 2.65% DUE 02-01-2030				
		Acquisitions	3,000.00	-3,025.71	
		Dispositions	-49,000.00		50,849.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	525,000.00	-531,470.20	
		Dispositions	-415,000.00		433,400.30
SBFWQ3S9	COMCAST CORP NEW 4.049% DUE 11-01-2052				
		Acquisitions	180,000.00	-222,372.00	
		Dispositions	-260,000.00		315,519.30
C20030NCU3	COMCAST CORP NEW 4.25% DUE 10-15-2030				
		Acquisitions	17,000.00	-19,518.55	
		Dispositions	-251,000.00		297,901.86
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038				
		Acquisitions	19,000.00	-22,798.67	
		Dispositions	-43,000.00		58,149.33
S2044545	COMCAST CORP NEW-CL A				
		Acquisitions	46,900.00	-1,849,041.67	
		Dispositions	-49,500.00		1,974,120.66
SBD6K457	COMPASS GROUP ORD GBP0.1105				
		Acquisitions	80,000.00	-1,333,423.97	
		Dispositions	-80,000.00		1,121,596.69
SBF2SVR0	CONAGRA BRANDS INC 5.4% 11-01-2048				
		Acquisitions	128,000.00	-168,520.84	
		Dispositions	-148,000.00		193,457.16
SBMDH108	CONCHO RESOURCES INC 4.3% 06-18-2028				
		Acquisitions	3,000.00	-3,281.25	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-50,000.00		54,749.50
SBKTGB50	CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059				
		Acquisitions	10,000.00	-10,436.10	
		Dispositions	-151,000.00		159,184.20
SBKP3KX6	CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050				
		Acquisitions	127,000.00	-126,159.26	
		Dispositions	-75,000.00		79,281.00
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	68,000.00	-68,143.83	
		Dispositions	-68,000.00		75,940.36
SBMG2X93	COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG				
		Acquisitions	45,000.00	-44,625.15	
		Dispositions	-45,000.00		44,769.15
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG				
		Acquisitions	37,000.00	-36,924.15	
		Dispositions	-37,000.00		36,916.38
SBTGQCX1	CROWN CASTLE INTL CORP NEW COM				
		Acquisitions	15,150.00	-2,526,571.70	
		Dispositions	-6,700.00		1,108,712.96
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG				
		Acquisitions	62,000.00	-61,318.00	
		Dispositions	-62,000.00		75,393.24
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051				
		Acquisitions	86,000.00	-85,815.96	
		Dispositions	-86,000.00		95,445.38
S2160753	CSX CORP COM STK				
		Acquisitions	45,100.00	-2,626,450.31	
		Dispositions	-3,500.00		271,824.99
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	91,000.00	-90,577.76	
		Dispositions	-91,000.00		105,215.11
SBN0VC52	CUMMINS INC FIXED 2.6% DUE 09-01-2050				
		Acquisitions	111,000.00	-110,265.18	
		Dispositions	-111,000.00		112,227.66
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	252,000.00	-251,884.08	
		Dispositions	-210,000.00		209,594.70
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	480,000.00	-535,127.25	
		Dispositions	-450,000.00		524,535.95
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	16,000.00	-18,304.48	
		Dispositions	-156,000.00		185,228.16
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	705,000.00	-906,686.97	
		Dispositions	-780,000.00		1,018,248.15
C237194AM7	DARDEN RESTAURANTS INC 4.55% 02-15-2048				
		Acquisitions	10,000.00	-10,278.50	
		Dispositions	-150,000.00		145,276.89
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050				
		Acquisitions	193,000.00	-199,162.02	
		Dispositions	-193,000.00		243,141.40
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030				
		Acquisitions	150,000.00	-149,920.50	
		Dispositions	-150,000.00		147,261.00
SBL6D184	DENTSPLY SIRONA FIXED 3.25% 06-01-2030				
		Acquisitions	58,000.00	-57,877.04	
		Dispositions	-58,000.00		63,059.34
S7021963	DEUTSCHE BOERSE AG NPV(REGD)				
		Acquisitions	5,550.00	-1,087,947.96	
		Dispositions	-510.00		89,340.22
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039				
		Acquisitions	157,000.00	-161,270.52	
		Dispositions	-44,000.00		50,677.88
SBG0WNG4	DH EUROPE FIN II S 3.4% DUE 11-15-2049				
		Acquisitions	11,000.00	-11,405.68	
		Dispositions	-153,000.00		158,194.35
S0237400	DIAGEO ORD PLC				
		Acquisitions	64,000.00	-2,231,111.88	
		Dispositions	-86,930.00		3,033,503.92
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	35,000.00	-42,365.35	
		Dispositions	-60,000.00		77,160.60
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037				
		Acquisitions	90,000.00	-137,046.60	
		Dispositions	-90,000.00		123,180.30

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Acquisitions	123,000.00	-125,117.00	
		Dispositions	-123,000.00		139,607.46
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG				
		Acquisitions	114,000.00	-113,836.98	
		Dispositions	-80,000.00		91,366.40
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050				
		Acquisitions	136,000.00	-135,069.76	
		Dispositions	-136,000.00		179,395.42
S2542049	DOMINION ENERGY INC COM STK NPV				
		Acquisitions	22,000.00	-1,876,004.35	
		Dispositions	-2,030.00		160,216.24
SBG0DD90	DTE ELEC CO 4.05% 05-15-2048				
		Acquisitions	7,000.00	-8,196.86	
		Dispositions	-101,000.00		130,932.36
SBJMJ836	DTE ENERGY CO 3.4% DUE 06-15-2029				
		Acquisitions	920,000.00	-993,845.40	
		Dispositions	-205,000.00		205,186.55
SB7VD3F2	DUKE ENERGY CORP NEW COM NEW COM NEW				
		Acquisitions	22,000.00	-1,926,520.75	
		Dispositions	-2,030.00		179,764.71
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	25,000.00	-21,085.50	
		Dispositions	-645,000.00		756,913.80
SBL6BZT7	DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050				
		Acquisitions	360,000.00	-377,970.55	
		Dispositions	-205,000.00		202,704.50
SBKDP7D3	DUKE ENERGY IND LLC 3.25% DUE 10-01-2049				
		Acquisitions	281,000.00	-313,348.69	
		Dispositions	-250,000.00		264,167.20
SBMHC5Z2	DUKE ENERGY OH INC 2.125% DUE 06-01-2030				
		Acquisitions	40,000.00	-39,974.80	
		Dispositions	-40,000.00		41,350.00
SBL0MHR8	DUKE RLTY LTD 2.875% DUE 11-15-2029				
		Acquisitions	2,000.00	-2,012.06	
		Dispositions	-29,000.00		29,393.82
SBKSCCG7	DUKE RLTY LTD 3.05% DUE 03-01-2050				
		Acquisitions	48,000.00	-46,725.60	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-48,000.00		43,804.80
S4942904	E.ON SE NPV				
		Acquisitions	97,000.00	-1,093,788.90	
		Dispositions	-8,950.00		98,675.12
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030				
		Acquisitions	15,000.00	-14,985.90	
		Dispositions	-15,000.00		17,627.10
S2567116	EDWARDS LIFESCIENCES CORP COM				
		Acquisitions	21,900.00	-3,266,469.56	
		Dispositions	-4,040.00		322,449.51
		Free Receipt	29,200.00		
SBYMVD32	EMERA US FIN LP 4.75% DUE 06-15-2046				
		Acquisitions	46,000.00	-50,286.72	
		Dispositions	-180,000.00		225,591.60
SBKMGXP1	ENABLE MIDSTREAM 4.15% DUE 09-15-2029				
		Acquisitions	4,000.00	-3,837.64	
		Dispositions	-64,000.00		48,707.50
S7144569	ENEL SPA EUR1				
		Acquisitions	70,000.00	-595,346.35	
		Dispositions	-70,000.00		684,747.75
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050				
		Acquisitions	360,000.00	-358,819.00	
		Dispositions	-60,000.00		56,813.40
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030				
		Acquisitions	20,000.00	-19,968.60	
		Dispositions	-20,000.00		20,298.20
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043				
		Acquisitions	3,000.00	-3,098.70	
		Dispositions	-48,000.00		43,774.08
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050				
		Acquisitions	43,000.00	-42,312.00	
		Dispositions	-43,000.00		47,656.04
SBJN50H1	ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051				
		Acquisitions	29,000.00	-28,928.95	
		Dispositions	-29,000.00		30,506.84
SBJYNX64	ENTERGY MISS LLC 3.85% DUE 06-01-2049				
		Acquisitions	6,000.00	-6,611.52	
		Dispositions	-92,000.00		101,649.88

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				
		Acquisitions	105,000.00	-104,194.65	
		Dispositions	-105,000.00		96,437.25
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	370,000.00	-343,532.65	
		Dispositions	-55,000.00		57,187.35
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051				
		Acquisitions	126,000.00	-125,260.38	
		Dispositions	-126,000.00		126,161.04
SBLBMLZ3	EOG RES INC 4.375% DUE 04-15-2030				
		Acquisitions	56,000.00	-55,977.60	
		Dispositions	-56,000.00		67,086.32
SBMDWPD4	EQUIFAX INC FIXED 3.1% DUE 05-15-2030				
		Acquisitions	38,000.00	-37,927.80	
		Dispositions	-38,000.00		38,294.50
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	56,000.00	-55,588.40	
		Dispositions	-56,000.00		68,302.64
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	67,000.00	-74,871.96	
		Dispositions	-152,000.00		163,968.86
SBKPTQ69	ESSEX PORTFOLIO L FIXED 2.65% DUE 09-01-2050				
		Acquisitions	85,000.00	-84,737.35	
		Dispositions	-85,000.00		81,419.00
SBKT4KF7	ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049				
		Acquisitions	6,000.00	-6,048.30	
		Dispositions	-91,000.00		95,034.03
SBN0XP93	EVEREST REINSURANCE HOLDINGS INC 3.5%10-15-2050				
		Acquisitions	84,000.00	-83,028.96	
		Dispositions	-84,000.00		92,390.13
SBKP8MZ7	EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-2030				
		Acquisitions	255,000.00	-254,928.60	
		Dispositions	-192,000.00		192,530.00
S2326618	EXXON MOBIL CORP COM				
		Acquisitions	26,000.00	-1,139,915.76	
		Dispositions	-30,420.00		1,334,719.97
SB7TL820	FACEBOOK INC COM USD0.000006 CL 'A'				
		Acquisitions	13,452.00	-3,157,050.95	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-25,012.00		4,805,335.77
SBD6G507	FERRARI NV COM EUR0.01				
		Acquisitions	12,600.00	-2,195,082.52	
		Dispositions	-5,360.00		946,570.33
SBMBWWL3	FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030				
		Acquisitions	38,000.00	-37,820.74	
		Dispositions	-38,000.00		36,353.46
SBKMGCD2	FIRSTENERGY CORP 2.65% DUE 03-01-2030				
		Acquisitions	105,000.00	-108,186.45	
		Dispositions	-105,000.00		103,833.45
SBDC3P91	FIRSTENERGY CORP 3.9% 07-15-2027				
		Acquisitions	95,000.00	-105,288.50	
		Dispositions	-95,000.00		103,216.35
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047				
		Acquisitions	45,000.00	-49,322.25	
		Dispositions	-155,000.00		184,737.85
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				
		Acquisitions	7,000.00	-8,047.97	
		Dispositions	-99,000.00		121,295.62
SBMWWS81	FORD MTR CO DEL 9.625% DUE 04-22-2030				
		Acquisitions	40,000.00	-40,000.00	
		Dispositions	-40,000.00		47,500.00
SBM6QSM3	FOX CORP 3.5% DUE 04-08-2030				
		Acquisitions	25,000.00	-24,949.75	
		Dispositions	-25,000.00		26,872.25
C999599GH0	FUT DEC 20 CBT UL T-BONDS				
		Free Delivery	-30.00		
		Free Receipt	1.00	-225,312.50	
C999599GH0	FUT DEC 20 CBT UL T-BONDS				
		Free Delivery	-1.00		
		Free Receipt	30.00	-6,747,155.52	
C999599GH0	FUT DEC 20 CBT ULT TNOTE				
		Free Delivery	-2.00		
		Free Receipt	1.00	-160,187.50	
C999599GH0	FUT DEC 20 CBT ULT TNOTE				
		Free Delivery	-1.00		
		Free Receipt	2.00	-320,484.38	
C999599GH0	FUT DEC 20 10 YR T-NOTES				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-21.00		
		Free Receipt	1.00	-139,447.51	
C999599GH0	FUT DEC 20 10 YR T-NOTES				
		Free Delivery	-1.00		
		Free Receipt	21.00	-2,925,218.28	
C999599GH0	FUT JUN 20 CBT UL T-BONDS				
		Free Delivery	-54.00		
		Free Receipt	3.00	-595,593.99	
C999599GH0	FUT JUN 20 CBT UL T-BONDS				
		Free Delivery	-3.00		
		Free Receipt	54.00	-11,052,828.56	
C999599GH0	FUT JUN 20 CBT ULT TNOTE				
		Free Delivery	-11.00		
		Free Receipt	42.00	-6,189,012.90	
C999599GH0	FUT JUN 20 CBT ULT TNOTE				
		Free Delivery	-42.00		
		Free Receipt	11.00	-1,720,938.97	
C999599GH0	FUT MAR 20 CBT UL T-BONDS				
		Free Delivery	-1.00		
		Free Receipt	5.00	-943,687.50	
C999599GH0	FUT MAR 20 CBT UL T-BONDS				
		Free Delivery	-5.00		
		Free Receipt	1.00	-187,772.26	
C999599GH0	FUT MAR 20 U.S. T-BONDS				
		Free Delivery	-9.00		
		Free Receipt	1.00	-164,906.25	
C999599GH0	FUT MAR 20 U.S. T-BONDS				
		Free Delivery	-1.00		
		Free Receipt	9.00	-1,448,218.75	
C999599GH0	FUT SEP 20 CBT UL T-BONDS				
		Free Delivery	-38.00		
		Free Receipt	2.00	-437,506.34	
C999599GH0	FUT SEP 20 CBT UL T-BONDS				
		Free Delivery	-2.00		
		Free Receipt	38.00	-8,298,752.27	
C999599GH0	FUT SEP 20 CBT ULT TNOTE				
		Free Delivery	-3.00		
		Free Receipt	9.00	-1,415,176.24	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 20 CBT ULT TNOTE				
		Free Delivery	-9.00		
		Free Receipt	3.00	-474,468.75	
C999599GH0	FUT SEP 20 10 YR T-NOTES				
		Free Delivery	-16.00		
		Free Receipt	3.00	-416,296.89	
C999599GH0	FUT SEP 20 10 YR T-NOTES				
		Free Delivery	-3.00		
		Free Receipt	16.00	-2,221,531.32	
S6465874	GALAXY ENTERTAINME NPV				
		Acquisitions	68,000.00	-497,307.41	
		Dispositions	-24,770.00		165,590.20
SBMZ81N2	GE CAP FDG LLC GTD NT 144A 4.4% 05-15-2030				
		Acquisitions	85,000.00	-85,000.00	
		Dispositions	-85,000.00		98,785.30
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035				
		Acquisitions	981,000.00	-1,060,729.56	
		Dispositions	-425,000.00		428,675.15
SB6197Q2	GENERAC HLDGS INC COM STK				
		Acquisitions	13,000.00	-1,535,765.36	
		Dispositions	-13,000.00		2,405,542.33
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	211,000.00	-207,898.30	
		Dispositions	-176,000.00		221,064.72
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	95,000.00	-94,936.50	
		Dispositions	-55,000.00		56,346.95
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	230,000.00	-220,862.10	
		Dispositions	-230,000.00		228,793.45
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	33,000.00	-32,934.00	
		Dispositions	-33,000.00		35,227.83
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048				
		Acquisitions	180,000.00	-193,335.65	
		Dispositions	-40,000.00		40,349.15
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050				
		Acquisitions	160,000.00	-168,651.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-160,000.00		181,782.30
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039				
		Acquisitions	171,000.00	-196,351.11	
		Dispositions	-170,000.00		190,647.00
SBL1LX43	HALLIBURTON CO 2.92% DUE 03-01-2030				
		Acquisitions	91,000.00	-90,976.34	
		Dispositions	-53,000.00		54,731.51
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049				
		Acquisitions	3,000.00	-3,376.68	
		Dispositions	-50,000.00		58,936.50
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	191,000.00	-188,547.56	
		Dispositions	-191,000.00		201,151.27
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	213,000.00	-224,698.58	
		Dispositions	-213,000.00		249,159.30
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048				
		Acquisitions	195,000.00	-275,552.49	
		Dispositions	-72,000.00		99,148.32
S2020459	HONEYWELL INTL INC COM STK				
		Acquisitions	21,550.00	-2,770,668.17	
		Dispositions	-19,290.00		3,963,259.06
SBJYCNN8	HOST HOTELS & 3.375% DUE 12-15-2029				
		Acquisitions	99,000.00	-98,956.85	
		Dispositions	-49,000.00		49,982.94
SBK59KT0	HUMANA INC FIXED 3.95% DUE 08-15-2049				
		Acquisitions	4,000.00	-4,237.68	
		Dispositions	-59,000.00		64,698.81
SBLD6K23	HUMANA INC FIXED 4.875% DUE 04-01-2030				
		Acquisitions	193,000.00	-192,590.84	
		Dispositions	-193,000.00		229,465.94
SBKY71B4	IBERDROLA SA EUR0.75 (RFD JANUARY 2020)				
		Free Delivery	-7.00		
		Free Receipt	7.00		
SB288C92	IBERDROLA SA EUR0.75				
		Acquisitions	97,100.00	-1,214,602.34	
		Dispositions	-4,800.00		58,994.16
		Free Receipt	927.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQ6425	IBERDROLA SA EUR0.75 RFD JULY 2020				
		Free Delivery	-920.00		
		Free Receipt	920.00		
S2457552	ILL TOOL WKS INC COM				
		Acquisitions	1,300.00	-229,715.33	
		Dispositions	-14,010.00		2,323,635.12
SBZ57390	ING GROEP N.V. EUR0.01				
		Acquisitions	55,000.00	-407,012.22	
		Dispositions	-55,000.00		421,211.09
C458140BR0	INTEL CORP FIXED 3.9% DUE 03-25-2030				
		Acquisitions	148,000.00	-149,525.88	
		Dispositions	-148,000.00		169,325.06
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060				
		Acquisitions	405,000.00	-409,862.70	
		Dispositions	-405,000.00		457,555.32
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049				
		Acquisitions	185,000.00	-216,908.80	
		Dispositions	-185,000.00		210,735.35
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047				
		Acquisitions	295,000.00	-383,655.10	
		Dispositions	-80,000.00		97,027.20
C458140BL3	INTEL CORP 4.6% DUE 03-25-2040				
		Acquisitions	93,000.00	-92,915.37	
		Dispositions	-93,000.00		95,344.53
C458140BN9	INTEL CORP 4.95% DUE 03-25-2060				
		Acquisitions	355,000.00	-352,578.25	
		Dispositions	-355,000.00		488,600.50
SBMTQL43	INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG				
		Acquisitions	103,000.00	-102,545.77	
		Dispositions	-103,000.00		103,206.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO				
		Acquisitions	55,000.00	-54,172.80	
		Dispositions	-55,000.00		56,995.40
SBK8TZK3	INTERPUBLIC GROUP 4.75% DUE 03-30-2030				
		Acquisitions	63,000.00	-62,633.34	
		Dispositions	-63,000.00		63,626.70
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	673,000.00	-671,303.03	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-285,000.00		297,406.35
S2871301	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	1,150.00	-650,979.81	
		Dispositions	-5,260.00		2,601,868.35
SBKVGCQ6	JABIL INC 3.6% 01-15-2030				
		Acquisitions	67,000.00	-66,972.15	
		Dispositions	-67,000.00		68,605.32
SBMGYMZ8	JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG				
		Acquisitions	155,000.00	-153,395.75	
		Dispositions	-155,000.00		151,548.15
SBMGY9J1	JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F 1.75% DUE 09-15-2030				
		Acquisitions	25,000.00	-24,922.25	
		Dispositions	-25,000.00		25,080.00
SBDRJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,695,000.00	-1,908,823.35	
		Dispositions	-1,025,000.00		1,000,307.65
S2190385	JPMORGAN CHASE & CO COM				
		Acquisitions	9,500.00	-993,566.10	
		Dispositions	-25,340.00		2,471,992.46
SBK5W969	JPMORGAN CHASE & CO 2.739% DUE 10-15-2030				
		Acquisitions	1,760,000.00	-1,617,886.60	
		Dispositions	-3,680,000.00		3,705,626.60
SBMV5T55	JPMORGAN CHASE & CO 2.956% DUE 05-13-2031				
		Acquisitions	37,000.00	-37,000.00	
		Dispositions	-37,000.00		37,973.47
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				
		Acquisitions	46,000.00	-46,000.00	
		Dispositions	-46,000.00		53,824.14
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	17,000.00	-23,005.42	
		Dispositions	-247,000.00		366,965.43
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038				
		Acquisitions	12,000.00	-13,386.84	
		Dispositions	-171,000.00		205,773.73
SBJXCLN5	KANSAS CITY SOUTHN 2.875% DUE 11-15-2029				
		Acquisitions	5,000.00	-5,017.55	
		Dispositions	-70,000.00		71,045.80
C485170BB9	KANSAS CITY SOUTHN 4.7% DUE 05-01-2048				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,000.00	-10,764.09	
		Dispositions	-56,000.00		74,510.80
S6483809	KAO CORP NPV				
		Acquisitions	18,700.00	-1,474,808.30	
		Dispositions	-1,730.00		128,790.48
SBK1MJ74	KEURIG DR PEPPER INC CORP 4.985% 05-25-2038				
		Acquisitions	51,000.00	-54,659.76	
		Dispositions	-51,000.00		69,135.60
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	127,000.00	-126,298.96	
		Dispositions	-127,000.00		156,974.54
S6490995	KEYENCE CORP NPV				
		Acquisitions	2,550.00	-1,068,660.01	
		Dispositions	-5,410.00		1,817,876.14
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG				
		Acquisitions	66,000.00	-65,949.18	
		Dispositions	-66,000.00		71,003.46
SBN2YL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050				
		Acquisitions	103,000.00	-101,521.95	
		Dispositions	-103,000.00		96,928.15
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Acquisitions	86,000.00	-99,041.90	
		Dispositions	-88,000.00		92,835.08
SBL1LXW1	KLA CORP 3.3% 03-01-2050				
		Acquisitions	48,000.00	-47,981.76	
		Dispositions	-48,000.00		48,334.56
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	40,000.00	-46,074.00	
		Dispositions	-40,000.00		48,918.72
SBYVZCX8	KROGER CO 3.875% DUE 10-15-2046				
		Acquisitions	5,000.00	-4,920.25	
		Dispositions	-66,000.00		64,955.22
SBF34898	KROGER CO 4.65% 01-15-2048				
		Acquisitions	60,000.00	-70,096.20	
		Dispositions	-185,000.00		238,555.65
SBKMJWY2	LAB CORP AMER 2.95% DUE 12-01-2029				
		Acquisitions	6,000.00	-6,058.92	
		Dispositions	-87,000.00		83,211.15

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVJDNV8	LAB CORP AMER 4.7% DUE 02-01-2045				
		Acquisitions	11,000.00	-12,510.74	
		Dispositions	-51,000.00		62,319.96
SBKY6M52	LAM RESH CORP 3.125% DUE 06-15-2060				
		Acquisitions	40,000.00	-39,880.40	
		Dispositions	-40,000.00		40,053.20
SB02T2J7	LAS VEGAS SANDS CORP COM STK				
		Acquisitions	25,800.00	-1,376,892.72	
		Dispositions	-44,000.00		1,912,337.90
SBJK36K3	LEAR CORP 5.25% 05-15-2049				
		Acquisitions	6,000.00	-6,318.36	
		Dispositions	-90,000.00		99,230.14
SBJP4902	LIBERTY MUT GROUP 3.95% DUE 05-15-2060				
		Acquisitions	29,000.00	-28,970.71	
		Dispositions	-29,000.00		33,024.91
SBZ12WP8	LINDE PLC COM USD0.001				
		Acquisitions	18,750.00	-3,570,514.44	
		Dispositions	-1,730.00		411,948.87
SBMVX313	LOEWS CORP 3.2% 05-15-2030				
		Acquisitions	37,000.00	-36,958.93	
		Dispositions	-37,000.00		37,521.70
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050				
		Acquisitions	131,000.00	-130,871.62	
		Dispositions	-61,000.00		64,165.90
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047				
		Acquisitions	38,000.00	-42,631.94	
		Dispositions	-149,000.00		163,699.40
S4061412	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30				
		Acquisitions	4,200.00	-1,952,490.30	
		Dispositions	-5,705.00		2,372,104.69
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	8,000.00	-8,440.80	
		Dispositions	-222,000.00		226,551.16
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				
		Acquisitions	203,000.00	-208,998.40	
		Dispositions	-103,000.00		106,618.39
SBL3LYP9	L3HARRIS 2.9% DUE 12-15-2029				
		Acquisitions	58,000.00	-53,602.82	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-113,000.00		116,715.89
S2210614	MARRIOTT INTL INC NEW COM STK CL A				
		Acquisitions	26,800.00	-2,886,826.70	
		Dispositions	-15,250.00		1,441,075.85
SBLHLTT4	MARTIN MARIETTA FIXED 2.5% DUE 03-15-2030				
		Acquisitions	34,000.00	-33,613.76	
		Dispositions	-34,000.00		34,073.78
S2572079	MARTIN MARIETTA MATLS INC COM				
		Acquisitions	1,300.00	-340,991.17	
		Dispositions	-10,540.00		1,851,392.74
SB121557	MASTERCARD INC CL A				
		Acquisitions	8,140.00	-2,574,787.10	
		Dispositions	-7,650.00		1,953,173.83
SBLB4M12	MCCORMICK & CO INC FIXED 2.5% DUE 04-15-2030				
		Acquisitions	38,000.00	-37,870.04	
		Dispositions	-38,000.00		38,932.14
SBYVN663	MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048				
		Acquisitions	5,000.00	-5,802.55	
		Dispositions	-77,000.00		93,821.42
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049				
		Acquisitions	54,000.00	-58,442.58	
		Dispositions	-195,000.00		198,194.10
S2588173	MICROSOFT CORP COM				
		Acquisitions	22,500.00	-4,554,089.03	
		Dispositions	-28,280.00		5,073,736.79
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056				
		Acquisitions	20,000.00	-23,857.40	
		Dispositions	-50,000.00		16,691.50
SBG493G1	MISSISSIPPI PWR CO 4.25 DUE 03-15-2042				
		Acquisitions	7,000.00	-7,575.61	
		Dispositions	-104,000.00		122,022.83
SBMD3R42	MONDELEZ INTL INC 1.875% 10-15-2032				
		Acquisitions	56,000.00	-55,868.40	
		Dispositions	-56,000.00		56,977.76
SBMF6PG7	MOODYS CORP 3.25% DUE 05-20-2050 REG				
		Acquisitions	25,000.00	-24,655.25	
		Dispositions	-25,000.00		25,151.75
SBH3T5Q3	MORGAN STANLEY FLTG RT 2.699% DUE 01-22-2031				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	705,000.00	-719,821.20	
		Dispositions	-530,000.00		570,940.10
SBKP3KT2	MORGAN STANLEY FLTG RT 3.622% DUE 04-01-2031				
		Acquisitions	48,000.00	-47,971.00	
		Dispositions	-48,000.00		52,656.96
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	19,000.00	-21,322.18	
		Dispositions	-115,000.00		132,680.10
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	7,000.00	-7,180.95	
		Dispositions	-214,000.00		189,341.26
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049				
		Acquisitions	50,000.00	-57,957.72	
		Dispositions	-75,000.00		66,321.29
S2965107	NASDAQ INC				
		Acquisitions	25,800.00	-2,769,887.03	
		Dispositions	-35,000.00		4,402,524.46
SBMYSTG2	NASDAQ INC 3.25% DUE 04-28-2050 REG				
		Acquisitions	20,000.00	-19,619.60	
		Dispositions	-20,000.00		19,863.20
SBDR05C0	NATIONAL GRID ORD GBP0.12431289				
		Acquisitions	71,600.00	-843,234.98	
		Dispositions	-71,600.00		805,713.24
SBLH4FL7	NATL RURAL UTILS 1.35% DUE 03-15-2031				
		Acquisitions	120,000.00	-119,697.60	
		Dispositions	-120,000.00		118,628.40
S7123870	NESTLE SA CHF0.10(REGD)				
		Acquisitions	28,900.00	-3,179,231.98	
		Dispositions	-10,930.00		1,235,025.98
S2328915	NEXTERA ENERGY INC COM				
		Acquisitions	7,200.00	-1,839,666.60	
		Dispositions	-670.00		185,958.41
		Free Receipt	19,590.00		
S2640147	NIKE INC CL B				
		Acquisitions	31,000.00	-3,119,713.75	
		Dispositions	-40,540.00		3,943,783.53
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050				
		Acquisitions	71,000.00	-70,760.73	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-71,000.00		74,756.61
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047				
		Acquisitions	145,000.00	-173,552.40	
		Dispositions	-150,000.00		183,237.00
SBFGCNJ4	NISOURCE FIN CORP 5.65% DUE 02-01-2045				
		Acquisitions	6,000.00	-7,773.72	
		Dispositions	-90,000.00		126,789.58
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030				
		Acquisitions	175,000.00	-175,018.10	
		Dispositions	-175,000.00		200,315.80
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049				
		Acquisitions	69,000.00	-80,933.43	
		Dispositions	-213,000.00		213,630.48
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047				
		Acquisitions	6,000.00	-6,709.26	
		Dispositions	-91,000.00		99,932.53
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	242,000.00	-270,154.28	
		Dispositions	-385,000.00		485,490.06
SBKX9PD1	NOMURA HLDGS INC 3.103% DUE 01-16-2030				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		187,810.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	342,000.00	-387,185.30	
		Dispositions	-342,000.00		467,908.86
SBLC8C02	NORTHROP GRUMMAN 4.4% DUE 05-01-2030				
		Acquisitions	96,000.00	-95,615.04	
		Dispositions	-96,000.00		114,771.84
SBHC8X90	NOVO-NORDISK AS DKK0.2 SERIES'B'				
		Acquisitions	18,300.00	-1,155,527.35	
		Dispositions	-6,930.00		467,385.12
SBL6D247	NUCOR CORP FIXED 2.7% DUE 06-01-2030				
		Acquisitions	31,000.00	-30,913.51	
		Dispositions	-31,000.00		33,262.07
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050				
		Acquisitions	91,000.00	-90,761.58	
		Dispositions	-91,000.00		106,880.35
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	48,000.00	-47,876.16	
		Dispositions	-48,000.00		54,426.72
SBK8VN61	OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036				
		Acquisitions	9,000.00	-11,114.55	
		Dispositions	-136,000.00		107,506.65
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	18,000.00	-17,980.92	
		Dispositions	-18,000.00		18,070.74
SBKXB1J5	OMNICOM GROUP INC FIXED 4.2% DUE 06-01-2030				
		Acquisitions	60,000.00	-59,772.00	
		Dispositions	-60,000.00		70,764.39
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	95,000.00	-94,719.75	
		Dispositions	-40,000.00		48,292.80
SBLHLV32	ONEOK INC NEW 3.1% 03-15-2030				
		Acquisitions	92,000.00	-91,905.24	
		Dispositions	-40,000.00		38,619.20
S2661568	ORACLE CORP COM				
		Acquisitions	16,700.00	-1,010,167.59	
		Dispositions	-17,420.00		992,813.53
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	405,000.00	-420,115.65	
		Dispositions	-405,000.00		479,300.80
SBK531S8	OTIS WORLDWIDE CORP COM USD0.01 WI				
		Dispositions	-17,345.00		771,314.05
		Free Receipt	17,345.00	1,176,601.78	
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050				
		Acquisitions	298,000.00	-292,805.39	
		Dispositions	-53,000.00		53,347.68
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051				
		Acquisitions	328,000.00	-325,297.28	
		Dispositions	-133,000.00		150,095.08
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049				
		Acquisitions	11,000.00	-12,675.41	
		Dispositions	-155,000.00		179,910.05
SBHXCMN8	PACIFICORP 4.15% 02-15-2050				
		Acquisitions	725,000.00	-834,394.50	
		Dispositions	-375,000.00		502,230.00

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2671501	PARKER-HANNIFIN CORP COM				
		Acquisitions	9,900.00	-1,490,751.40	
		Dispositions	-20,710.00		3,419,257.39
SBJTDRM3	PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049				
		Acquisitions	10,000.00	-10,924.20	
		Dispositions	-151,000.00		186,528.79
S2681511	PEPSICO INC COM				
		Acquisitions	21,300.00	-2,785,229.18	
		Dispositions	-1,970.00		273,028.08
SBD3VCR1	PEPSICO INC 3.45% DUE 10-06-2046				
		Acquisitions	11,000.00	-11,778.03	
		Dispositions	-163,000.00		173,184.24
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060				
		Acquisitions	180,000.00	-178,515.60	
		Dispositions	-45,000.00		57,024.45
S2684703	PFIZER INC COM				
		Acquisitions	18,000.00	-645,285.60	
		Dispositions	-161,380.00		5,590,665.98
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040				
		Acquisitions	85,000.00	-84,472.15	
		Dispositions	-85,000.00		87,626.41
SBKSG5R1	PFIZER INC 2.625% DUE 04-01-2030				
		Acquisitions	49,000.00	-48,828.50	
		Dispositions	-49,000.00		51,429.91
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050				
		Acquisitions	250,000.00	-247,962.50	
		Dispositions	-30,000.00		30,813.60
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG				
		Acquisitions	151,000.00	-150,039.64	
		Dispositions	-151,000.00		186,718.74
S2704407	PROCTER & GAMBLE COM NPV				
		Acquisitions	30,600.00	-3,549,453.64	
		Dispositions	-17,940.00		2,449,907.09
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048				
		Acquisitions	15,000.00	-17,823.75	
		Dispositions	-222,000.00		295,404.70
SBMFFQ94	PROLOGIS L P FIXED 2.125% DUE 10-15-2050				
		Acquisitions	40,000.00	-39,375.20	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-40,000.00		37,301.41
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	54,000.00	-53,794.80	
		Dispositions	-54,000.00		52,869.78
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	120,000.00	-118,723.20	
		Dispositions	-120,000.00		126,736.80
SBGHCHW1	PRUDENTIAL FINANCIAL INC 5.7% 09-15-2048				
		Acquisitions	3,000.00	-3,453.72	
		Dispositions	-17,000.00		19,656.25
S0709954	PRUDENTIAL GBP0.05				
		Acquisitions	52,000.00	-891,386.23	
		Dispositions	-4,800.00		68,563.23
SBMTCNY5	PRUDENTIAL PLC 3.125% DUE 04-14-2030				
		Acquisitions	47,000.00	-46,557.26	
		Dispositions	-47,000.00		47,757.64
SBHXD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	4,000.00	-4,925.92	
		Dispositions	-64,000.00		82,306.67
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019				
		Acquisitions	123,000.00	-138,560.14	
		Dispositions	-577,000.00		660,654.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050				
		Acquisitions	74,000.00	-66,414.26	
		Dispositions	-74,000.00		76,790.54
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO				
		Dispositions	-592.80		592.80
		Free Receipt	51,592.80	40,088.42	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L				
		Dispositions	-1,176.82		1,169.80
		Free Receipt	1,383,176.82	1,084,767.59	
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO				
		Acquisitions	70,000.00	-72,804.90	
		Dispositions	-2,041.51		2,037.89
SBLCCBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO				
		Acquisitions	140,000.00	-139,237.00	
		Dispositions	-140,000.00		175,921.30
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,000.00	-7,171.44	
		Dispositions	-70,000.00		88,425.40
SBKPK093	PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039				
		Acquisitions	7,000.00	-7,241.57	
		Dispositions	-102,000.00		109,708.14
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050				
		Acquisitions	477,000.00	-466,322.19	
		Dispositions	-477,000.00		484,752.03
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		273,807.50
SBJLV9K7	PVTPL DELL INT LLC/EMC CORP 6.2% DUE 07-15-2030 BEO				
		Acquisitions	45,000.00	-44,917.65	
		Dispositions	-45,000.00		54,469.80
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050				
		Acquisitions	209,000.00	-206,772.06	
		Dispositions	-209,000.00		237,850.36
SBM9N843	PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050				
		Acquisitions	39,000.00	-38,444.64	
		Dispositions	-39,000.00		41,440.62
SBYM4ZC4	PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046				
		Acquisitions	120,000.00	-117,819.10	
		Dispositions	-480,000.00		515,929.05
SBMV2644	PVTPL FLORIDA GAS TRANSMISSION CO 2.55% DUE 07-01-2030/06-24-2020 BEO				
		Acquisitions	42,000.00	-41,900.46	
		Dispositions	-42,000.00		42,338.10
SBJQTN71	PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.5% DUE 06-15-2049/06-11-2019 BEO				
		Acquisitions	6,000.00	-6,908.88	
		Dispositions	-92,000.00		103,272.76
SBHND5F4	PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO				
		Acquisitions	75,000.00	-94,479.60	
		Dispositions	-35,000.00		44,906.05
SBHND6D9	PVTPL MARS INC DEL 3.875% 04-01-2039				
		Acquisitions	15,000.00	-16,950.75	
		Dispositions	-108,000.00		128,076.12
SBGPZ056	PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070				
		Acquisitions	11,000.00	-10,865.91	
		Dispositions	-154,000.00		160,826.82

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJHK061	PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069				
		Acquisitions	153,000.00	-186,046.47	
		Dispositions	-250,000.00		275,585.00
C65120FAE4	PVTPL NEWCREST FIN PTY LTD GTD NT 144A 4.2% DUE 05-13-2050/05-13-2020 BEO				
		Acquisitions	33,000.00	-32,827.08	
		Dispositions	-33,000.00		36,418.47
SBJXLHN4	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205				
		Acquisitions	8,000.00	-8,138.08	
		Dispositions	-90,000.00		100,786.50
C62954HAB4	PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029				
		Acquisitions	7,000.00	-7,608.86	
		Dispositions	-105,000.00		115,843.35
C62954HAD0	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.4% DUE 05-01-2030 BEO				
		Acquisitions	114,000.00	-113,712.72	
		Dispositions	-39,000.00		43,337.58
SBKSDMB5	PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050				
		Acquisitions	43,000.00	-42,669.76	
		Dispositions	-43,000.00		48,102.71
SBK7XVJ7	PVTPL PENNSYLVANIA ELEC CO FIXED 3.6%06-01-2029 BEO				
		Acquisitions	5,000.00	-5,551.05	
		Dispositions	-110,000.00		122,587.80
C81180WAY7	PVTPL SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031 BEO				
		Acquisitions	20,000.00	-19,971.80	
		Dispositions	-20,000.00		20,932.80
C87264ABE4	PVTPL T-MOBILE USA INC 3.875% DUE 04-15-2030				
		Acquisitions	328,000.00	-337,486.64	
		Dispositions	-238,000.00		268,048.02
SBMC5KJ5	PVTPL T-MOBILE USA INC SR SECD NT 144A 4.375% DUE 04-15-2040/04-09-2020 BEO				
		Acquisitions	385,000.00	-420,133.20	
		Dispositions	-385,000.00		452,420.60
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	421,000.00	-419,210.75	
		Dispositions	-421,000.00		485,298.82
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	60,000.00	-64,849.80	
		Dispositions	-140,000.00		151,766.40
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Dispositions	-731.52		731.52

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	594,731.52	472,325.61	
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				
		Acquisitions	140,000.00	-138,882.80	
		Dispositions	-25,000.00		27,137.25
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	9,000.00	-10,391.31	
		Dispositions	-230,000.00		287,235.65
SBM8MTK4	QUANTA SVCS INC 2.9% DUE 10-01-2030				
		Acquisitions	96,000.00	-95,676.48	
		Dispositions	-96,000.00		102,910.08
SBM8BF69	RALPH LAUREN CORP 2.95% DUE 06-15-2030 BEO				
		Acquisitions	37,000.00	-36,628.15	
		Dispositions	-37,000.00		37,134.68
SBM5M5Y3	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-34,690.00		2,089,052.02
		Free Receipt	34,690.00	2,483,286.92	
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	240,000.00	-239,200.80	
		Dispositions	-240,000.00		256,786.80
SBQRRZ00	RECRUIT HLDGS CO L NPV				
		Acquisitions	19,500.00	-768,174.65	
		Dispositions	-38,910.00		980,893.04
SBM9BZ02	RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO				
		Acquisitions	37,000.00	-36,756.54	
		Dispositions	-37,000.00		39,192.25
S0718875	RIO TINTO ORD GBP0.10				
		Acquisitions	24,900.00	-1,198,710.68	
		Dispositions	-40,040.00		2,652,508.12
S7110388	ROCHE HLDGS AG GENUSSCHEINE NPV				
		Acquisitions	8,150.00	-2,606,956.21	
		Dispositions	-1,720.00		592,800.57
C778296AE3	ROSS STORES INC 5.45% DUE 04-15-2050 BEO				
		Acquisitions	93,000.00	-91,994.67	
		Dispositions	-93,000.00		127,582.98
SBKY44R2	S&P GLOBAL INC 2.3% 08-15-2060				
		Acquisitions	54,000.00	-53,150.58	
		Dispositions	-54,000.00		48,456.90
SBKM1DM3	S&P GLOBAL INC 2.5% DUE 12-01-2029				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,000.00	-4,050.84	
		Dispositions	-61,000.00		62,519.51
SBJCRTF9	SABRA HLTH CARE 3.9% DUE 10-15-2029				
		Acquisitions	6,000.00	-6,059.88	
		Dispositions	-93,000.00		82,348.20
S2310525	SALESFORCE COM INC COM STK				
		Acquisitions	18,060.00	-3,341,745.93	
		Dispositions	-18,850.00		4,105,931.76
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	75,000.00	-74,900.25	
		Dispositions	-25,000.00		27,501.00
S5671735	SANOFI EUR2				
		Acquisitions	48,200.00	-4,634,628.43	
		Dispositions	-20,880.00		2,113,527.28
S4846288	SAP SE				
		Acquisitions	10,400.00	-1,370,561.05	
		Dispositions	-18,070.00		2,380,638.72
SBFWJFQ0	SEMPRA ENERGY 3.4% 01-12-2018				
		Acquisitions	8,000.00	-8,322.96	
		Dispositions	-808,000.00		860,285.47
SB0FS5D6	SEVEN & I HOLDINGS NPV				
		Acquisitions	56,700.00	-1,896,958.06	
		Dispositions	-56,700.00		1,860,019.98
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050				
		Acquisitions	68,000.00	-67,879.64	
		Dispositions	-68,000.00		64,980.12
S6804585	SHIN-ETSU CHEMICAL NPV				
		Acquisitions	13,500.00	-1,579,996.26	
		Dispositions	-11,990.00		1,191,414.02
S5727973	SIEMENS AG NPV(REGD)				
		Acquisitions	24,550.00	-2,108,978.02	
		Dispositions	-25,290.00		3,291,187.26
SBMC43H1	SIEMENS ENERGY AG NA ON NPV FRACTIONAL RTS 14/10/2020				
		Free Delivery	-9,690.00		
		Free Receipt	9,690.00	187,279.95	
SBMTVQK9	SIEMENS ENERGY AG NPV				
		Dispositions	-9,690.00		241,941.76
		Free Receipt	9,690.00	187,279.95	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049				
		Acquisitions	232,000.00	-225,697.10	
		Dispositions	-224,000.00		206,661.07
SBMVPR84	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Acquisitions	219,000.00	-223,960.53	
		Dispositions	-219,000.00		232,481.64
SBMWWSC5	SONOCO PRODS CO FIXED 3.125% DUE 05-01-2030				
		Acquisitions	83,000.00	-82,907.04	
		Dispositions	-42,000.00		46,340.70
S6821506	SONY CORP NPV				
		Acquisitions	12,800.00	-861,322.12	
		Dispositions	-12,820.00		815,649.04
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	219,000.00	-225,456.99	
		Dispositions	-120,000.00		133,523.38
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	15,000.00	-18,080.40	
		Dispositions	-788,000.00		984,864.43
SBGL80W6	STANLEY BLACK & 4.85% DUE 11-15-2048				
		Acquisitions	4,000.00	-5,045.68	
		Dispositions	-56,000.00		80,254.16
C858119BM1	STEEL DYNAMICS INC FIXED 3.25% DUE 01-15-2031				
		Acquisitions	31,000.00	-30,677.60	
		Dispositions	-31,000.00		34,221.21
C858119BK5	STEEL DYNAMICS INC 3.45% DUE 04-15-2030 BEO				
		Acquisitions	50,000.00	-51,761.95	
		Dispositions	-116,000.00		129,858.22
S7156832	STRAUMANN HLDG CHF0.10 (REGD)				
		Acquisitions	3,030.00	-2,524,501.03	
		Dispositions	-2,330.00		2,583,618.15
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	120,000.00	-124,741.43	
		Dispositions	-49,000.00		61,505.29
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	130,000.00	-129,754.30	
		Dispositions	-130,000.00		130,855.40
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	157,000.00	-154,954.29	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-157,000.00		160,877.90
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046				
		Acquisitions	22,000.00	-25,374.75	
		Dispositions	-348,000.00		430,331.25
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047				
		Acquisitions	14,000.00	-16,157.54	
		Dispositions	-125,000.00		125,936.50
SB0LHSC7	TECK COMINCO LTD 6.125% 10-01-2035				
		Acquisitions	4,000.00	-4,735.40	
		Dispositions	-60,000.00		72,048.60
SB39NQJ1	TELECOM ITALIA CAP 7.721% DUE 06-04-2038				
		Acquisitions	5,000.00	-6,219.35	
		Dispositions	-74,000.00		102,120.00
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	150,000.00	-173,656.50	
		Dispositions	-25,000.00		29,859.25
S2885409	TEXAS INSTRUMENTS INC COM				
		Acquisitions	24,900.00	-3,581,077.60	
		Dispositions	-1,060.00		151,349.81
S2886907	THERMO FISHER CORP				
		Acquisitions	1,200.00	-438,613.68	
		Dispositions	-2,210.00		921,338.79
SBMFVFN9	THERMO FISHER SCIENTIFIC INC 4.497% DUE 03-25-2030 REG				
		Acquisitions	44,000.00	-44,000.00	
		Dispositions	-44,000.00		51,792.84
S6513126	TOKIO MARINE HOLDINGS INC NPV				
		Acquisitions	9,700.00	-432,716.25	
		Dispositions	-4,670.00		202,979.74
SBFMTXH7	TOLL BROS FIN CORP 4.35% DUE 02-15-2028				
		Acquisitions	5,000.00	-5,235.00	
		Dispositions	-67,000.00		73,532.50
SBK4NRZ8	TOTAL CAP INTL 3.461% DUE 07-12-2049				
		Acquisitions	10,000.00	-10,695.40	
		Dispositions	-56,000.00		63,116.48
SB15C557	TOTAL S.E EUR2.5				
		Acquisitions	51,600.00	-1,973,085.59	
		Dispositions	-31,100.00		1,195,035.51
S6900643	TOYOTA MOTOR CORP NPV				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	13,200.00	-858,789.13	
		Dispositions	-37,130.00		2,362,061.30
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030				
		Acquisitions	48,000.00	-47,921.28	
		Dispositions	-48,000.00		51,755.52
SBF4L962	TRIMBLE INC 4.9% DUE 06-15-2028				
		Acquisitions	10,000.00	-10,973.10	
		Dispositions	-151,000.00		177,474.88
SBKP7287	TRUIST FINL CORP COM				
		Acquisitions	30,700.00	-1,088,976.87	
		Dispositions	-13,530.00		514,751.00
SBRJL176	UBS GROUP AG CHF0.10 (REGD)				
		Acquisitions	156,000.00	-1,986,425.95	
		Dispositions	-61,600.00		579,247.86
SB1527V7	UNILEVER NV EUR0.16				
		Acquisitions	60,800.00	-3,082,916.38	
		Dispositions	-29,510.00		1,614,495.71
		Free Delivery	-53,220.00		
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	105,000.00	-104,952.75	
		Dispositions	-105,000.00		110,706.40
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050				
		Acquisitions	154,000.00	-156,052.52	
		Dispositions	-154,000.00		198,042.56
S2517382	UNITED PARCEL SVC INC CL B				
		Acquisitions	8,100.00	-835,793.78	
		Dispositions	-29,500.00		3,703,237.89
S2917766	UNITEDHEALTH GROUP INC COM				
		Acquisitions	730.00	-219,799.35	
		Dispositions	-5,450.00		1,560,684.89
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG				
		Acquisitions	350,000.00	-341,422.10	
		Dispositions	-65,000.00		69,435.60
SBM95BH3	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060				
		Acquisitions	59,000.00	-57,433.55	
		Dispositions	-59,000.00		67,115.45
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039				
		Acquisitions	5,000.00	-5,311.15	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-371,000.00		404,974.35
SBYZLN95	UNITEDHEALTH GROUP 3.75% 10-15-2047				
		Acquisitions	11,000.00	-11,897.71	
		Dispositions	-158,000.00		173,191.70
SBJDSY56	UNUM GROUP 4.5% DUE 12-15-2049				
		Acquisitions	7,000.00	-6,927.06	
		Dispositions	-97,000.00		79,851.79
SBJQZJX7	UTD PARCEL SVC INC 3.4% DUE 09-01-2049				
		Acquisitions	5,000.00	-6,012.35	
		Dispositions	-50,000.00		58,093.00
SBDRYRR1	UTD PARCEL SVC INC 3.75% 11-15-2047				
		Acquisitions	110,000.00	-104,298.70	
		Dispositions	-110,000.00		121,945.35
S2281687	UTD TECHNOLOGIES CORP NT DTD 08/04/1998 6.7 DUE 08-01-2028 BEO				
		Acquisitions	4,000.00	-5,224.52	
		Dispositions	-53,000.00		69,961.59
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG				
		Acquisitions	34,000.00	-42,952.54	
		Dispositions	-498,000.00		92,130.00
S2090571	VERIZON COMMUNICATIONS COM				
		Acquisitions	69,100.00	-3,897,100.68	
		Dispositions	-5,680.00		337,873.01
SBLNNZ29	VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030				
		Acquisitions	72,000.00	-77,439.14	
		Dispositions	-72,000.00		79,244.28
SBXVMD62	VERIZON 4.862% DUE 08-21-2046				
		Acquisitions	110,000.00	-139,737.40	
		Dispositions	-150,000.00		198,455.25
SBLNP354	VERIZON 4% DUE 03-22-2050				
		Acquisitions	139,000.00	-139,269.00	
		Dispositions	-139,000.00		162,738.09
S2931034	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	6,300.00	-1,572,441.43	
		Dispositions	-390.00		106,122.89
SBL66P92	VIACOMCBS INC FIXED 4.95% DUE 01-15-2031				
		Acquisitions	223,000.00	-255,348.28	
		Dispositions	-63,000.00		71,286.98
SBMF32K1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	84,000.00	-79,789.08	
		Dispositions	-84,000.00		97,384.56
SB1XH026	VINCI EUR2.50				
		Acquisitions	21,800.00	-2,070,886.08	
		Dispositions	-9,460.00		783,338.26
SB2PZN04	VISA INC COM CL A STK				
		Acquisitions	14,750.00	-2,945,247.88	
		Dispositions	-12,990.00		2,064,267.55
SBM6JP54	VISA INC 2.7% DUE 04-15-2040				
		Acquisitions	41,000.00	-40,698.24	
		Dispositions	-41,000.00		41,018.04
SBD5WHT9	VISA INC 3.65% 09-15-2047				
		Acquisitions	6,000.00	-6,776.58	
		Dispositions	-81,000.00		99,832.50
SBKQNBM1	VMWARE INC 4.7% DUE 05-15-2030 BEO				
		Acquisitions	88,000.00	-87,685.84	
		Dispositions	-88,000.00		106,044.70
S5497168	VOLKSWAGEN AG NON VTG PRF NPV				
		Acquisitions	9,700.00	-1,621,651.06	
		Dispositions	-13,030.00		1,953,535.87
SBZBZ053	VOYA FINL INC 4.8% DUE 06-15-2046				
		Acquisitions	15,000.00	-18,612.90	
		Dispositions	-50,000.00		59,433.00
SBM95BK6	VULCAN MATLS CO FIXED 3.5% DUE 06-01-2030				
		Acquisitions	58,000.00	-57,838.76	
		Dispositions	-58,000.00		65,830.00
SBJX5LC3	WA GAS LT CO FIXED 3.65% DUE 09-15-2049				
		Acquisitions	7,000.00	-7,149.45	
		Dispositions	-97,000.00		105,763.03
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG				
		Acquisitions	207,000.00	-207,000.00	
		Dispositions	-207,000.00		213,743.26
S2936921	WALMART INC COM				
		Acquisitions	7,900.00	-905,258.05	
		Dispositions	-6,370.00		886,345.32
SBKS6GR8	WALMART INC 2.95% DUE 09-24-2049				
		Acquisitions	161,000.00	-178,026.83	
		Dispositions	-192,000.00		205,719.42

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG				
		Acquisitions	18,000.00	-21,511.62	
		Dispositions	-263,000.00		328,484.31
S2270726	WALT DISNEY CO				
		Acquisitions	44,077.00	-5,018,397.91	
		Dispositions	-28,607.00		3,491,361.57
SBKLWB90	WASTE CONNECTIONS 2.6% DUE 02-01-2030				
		Acquisitions	90,000.00	-89,991.90	
		Dispositions	-90,000.00		91,551.24
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050				
		Acquisitions	68,000.00	-66,997.00	
		Dispositions	-68,000.00		65,454.08
SBK8ZYZ9	WELLS FARGO & CO FIXED 2.572% DUE 02-11-2031				
		Acquisitions	800,000.00	-800,001.30	
		Dispositions	-800,000.00		799,024.00
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041				
		Acquisitions	1,174,000.00	-1,175,956.90	
		Dispositions	-80,000.00		83,095.20
S2649100	WELLS FARGO & CO NEW COM STK				
		Acquisitions	54,000.00	-1,312,052.30	
		Dispositions	-1,750.00		41,134.59
SBKRKN36	WELLS FARGO & CO 2.879% DUE 10-30-2030				
		Acquisitions	221,000.00	-223,697.30	
		Dispositions	-1,852,000.00		1,892,525.83
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	9,000.00	-10,897.47	
		Dispositions	-127,000.00		160,501.33
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	58,000.00	-71,503.56	
		Dispositions	-58,000.00		82,865.76
SBMHTD82	WESTLAKE CHEMICAL CORPORATION 3.375% DUE 06-15-2030 BEO				
		Acquisitions	73,000.00	-72,969.34	
		Dispositions	-73,000.00		77,474.17
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048				
		Acquisitions	61,000.00	-57,612.44	
		Dispositions	-282,000.00		239,684.02
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050				
		Acquisitions	80,000.00	-79,553.60	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-80,000.00		79,900.80
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030				
		Acquisitions	58,000.00	-57,942.00	
		Dispositions	-58,000.00		58,271.44
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040				
		Acquisitions	28,000.00	-28,000.00	
		Dispositions	-28,000.00		28,245.00
SBMQ5MG2	WEYERHAEUSER CO FIXED 4% DUE 04-15-2030				
		Acquisitions	90,000.00	-88,623.00	
		Dispositions	-90,000.00		90,662.40
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049				
		Acquisitions	9,000.00	-9,113.22	
		Dispositions	-42,000.00		49,235.76
SBGLRQG9	WILLIS NORTH AMERICA INC 5.05% 09-15-2048				
		Acquisitions	4,000.00	-4,802.32	
		Dispositions	-61,000.00		84,940.40
C98389BAY6	XCEL ENERGY INC FIXED 3.4% DUE 06-01-2030				
		Acquisitions	335,000.00	-367,807.25	
		Dispositions	-335,000.00		381,798.15
C98389BAX8	XCEL ENERGY INC 3.5% DUE 12-01-2049				
		Acquisitions	285,000.00	-303,379.50	
		Dispositions	-100,000.00		92,486.00
SBL6C318	ZIMMER BIOMET 3.55% DUE 03-20-2030				
		Acquisitions	54,000.00	-53,869.32	
		Dispositions	-54,000.00		55,410.48
S2595708	3M CO COM				
		Acquisitions	18,300.00	-3,086,858.13	
		Dispositions	-1,230.00		197,012.13
SBKSG5B5	3M CO FIXED 3.05% DUE 04-15-2030				
		Acquisitions	76,000.00	-79,671.56	
		Dispositions	-76,000.00		82,871.32
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG				
		Acquisitions	104,000.00	-103,642.24	
		Dispositions	-104,000.00		115,879.92
S2336747	5TH 3RD BANCORP COM				
		Acquisitions	144,500.00	-3,324,997.70	
		Dispositions	-6,230.00		132,795.74

LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2020

Schedule H, line 4i – Schedule of Assets (Held at End of Year)

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	-0.460	-0.46	-0.46
USD - United States dollar	-39,794.830	-39,794.83	-39,794.83
Total - all currencies		**-39,795.29**	**-39,795.29**
Total Non-Interest Bearing Cash - USD		**-39,795.29**	**-39,795.29**
Interest Bearing Cash - USD			
USD - United States dollar	3,801,009.340	3,801,009.34	3,801,009.34
Total - all currencies		**3,801,009.34**	**3,801,009.34**
Total Interest Bearing Cash - USD		**3,801,009.34**	**3,801,009.34**
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	2,094,000.000	1,947,517.66	1,961,161.88
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	859,700.000	812,714.45	779,909.09
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	245,000.000	247,355.45	280,381.44
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	170,000.000	197,412.50	184,635.94
Total United States - USD		**3,205,000.06**	**3,206,088.35**
Total U.S. Government Securities		**3,205,000.06**	**3,206,088.35**

** All or a portion of this security participates in Securities Lending.

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
Netherlands - USD			
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	19,000.000	18,358.66	22,166.63
Total Netherlands - USD		**18,358.66**	**22,166.63**
United States - USD			
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58	115,000.000	118,163.65	170,487.95
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	124,000.000	122,969.56	126,597.31
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	254,000.000	274,921.74	342,208.44
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	90,000.000	89,964.00	100,281.73
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL: BM99P28	155,000.000	154,387.75	158,912.88
ENTERGY TEX INC 4.5% 03-30-2039 SEDOL: BJ2NY41	189,000.000	196,425.63	238,631.87
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	86,000.000	94,502.53	114,321.95
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL: BMGDH50	40,000.000	39,803.60	45,326.91
ONE GAS INC 4.5% DUE 11-01-2048 SEDOL: BGL8899	153,000.000	159,473.01	204,458.75
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	101,000.000	102,132.21	124,723.57
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	135,000.000	126,430.20	163,233.98
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436 SEDOL: B1L6KD6	211,000.000	260,180.09	305,795.83
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	50,000.000	49,933.50	56,842.44
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	157,000.000	179,196.83	209,648.29
WALMART INC 3.625% DUE 12-15-2047 SEDOL: BYZLMX2	131,000.000	131,061.57	166,119.82

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	44,000.000	56,111.53	65,962.49
Total United States - USD		**2,155,657.40**	**2,593,554.21**
Total Corporate Debt Instruments - Preferred		**2,174,016.06**	**2,615,720.84**
Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	2,211,000.000	2,391,902.30	2,874,809.85
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	91,000.000	97,119.58	115,151.52
Total Belgium - USD		**2,489,021.88**	**2,989,961.37**
Brazil - USD			
PVTPL BRASKEM NETH FIN B V 4.5% 01-31-2030 CUSIP: 10554TAD7	202,000.000	200,521.36	207,302.50
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO CUSIP: 984851AG0	42,000.000	42,000.00	45,476.89
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7	108,000.000	110,931.00	114,588.00
Total Brazil - USD		**353,452.36**	**367,367.39**
Canada - USD			
CDN NAT RES LTD 6.5% DUE 02-15-2037 SEDOL: B1BS7H5	120,000.000	123,337.20	157,926.27
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	33,000.000	42,130.28	55,251.90
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL: BFNL6J5	175,000.000	185,428.58	205,433.49
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	332,000.000	350,089.14	424,561.63
ENBRIDGE INC FIXED 5.5% DUE 07-15-2077 CUSIP: 29250NAS4	128,000.000	127,621.49	131,266.56

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
MANULIFE FINL CORP 4.061% DUE 02-24-2032 CUSIP: 56501RAE6	100,000.000	102,859.15	109,340.56
PETRO-CDA 5.95% DUE 05-15-2035 SEDOL: B08R8G4	47,000.000	54,000.69	60,859.60
PVTPLLIBERTY UTILS FIN GP1 GTD NT 2.05% 09-15-2030 SEDOL: BMZ14P4	59,000.000	58,846.60	59,305.05
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049 SEDOL: BKRRKT2	320,000.000	316,563.20	378,293.59
SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL: BD5W818	90,000.000	97,111.35	100,751.68
TECK RESOURCES LTD 6.25% DUE 07-15-2041 SEDOL: B7VFK35	181,000.000	206,717.60	231,404.58
TELUS CORP FIXED 4.3% 06-15-2049 SEDOL: BK1XB82	154,000.000	157,829.94	195,347.16
Total Canada - USD		**1,822,535.22**	**2,109,742.07**
France - USD			
EDF S A 4.75% DUE 10-13-2035 SEDOL: BYXVW12	15,000.000	15,597.93	18,676.13
PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048 CUSIP: 268317AT1	200,000.000	190,012.00	263,904.71
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	90,000.000	90,000.00	102,277.86
TOTAL CAP INTL 3.461% DUE 07-12-2049 SEDOL: BK4NRZ8	90,000.000	91,316.96	104,704.84
Total France - USD		**386,926.89**	**489,563.54**
Germany - USD			
SIEMENS 3.3% DUE 09-15-2046 CUSIP: 82620KAM5	250,000.000	255,047.50	293,612.92
Total Germany - USD		**255,047.50**	**293,612.92**
Italy - USD			
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047 CUSIP: 29278GAC2	200,000.000	224,874.00	266,311.39

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Italy - USD			
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	400,000.000	423,040.00	440,135.03
Total Italy - USD		**647,914.00**	**706,446.42**
Japan - USD			
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	406,000.000	411,126.76	432,907.09
Total Japan - USD		**411,126.76**	**432,907.09**
Mexico - USD			
AMER MOVIL SAB DE 4.375% DUE 04-22-2049 SEDOL: BK7K1Z4	200,000.000	198,874.00	256,236.00
COCA-COLA FEMSA S 1.85% DUE 09-01-2032 SEDOL: BL63TW4	153,000.000	152,394.12	153,191.25
Total Mexico - USD		**351,268.12**	**409,427.25**
Netherlands - USD			
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.4% DUE 05-01-2030 BEO CUSIP: 62954HAD0	75,000.000	74,811.00	85,051.12
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL: BG0WNK8	280,000.000	275,704.80	309,288.05
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8	286,000.000	291,726.91	360,192.76
Total Netherlands - USD		**642,242.71**	**754,531.93**
Spain - USD			
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL: BDF0CD2	330,000.000	353,656.50	414,015.01
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	185,000.000	193,004.95	237,134.96
Total Spain - USD		**546,661.45**	**651,149.97**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Taiwan - USD			
PVTPL TSMC GLOBAL LTD 1.375% DUE 09-28-2030/09-28-2020 BEO CUSIP: 872882AG0	200,000.000	198,166.00	196,343.59
Total Taiwan - USD		**198,166.00**	**196,343.59**
United Kingdom - USD			
ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050 SEDOL: BLB6188	39,000.000	38,183.34	36,495.97
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	197,000.000	203,139.14	218,758.95
BAE SYS PLC 3.4% DUE 04-15-2030 CUSIP: 05523RAD9	200,000.000	198,592.00	226,574.99
BARCLAYS PLC 3.564% DUE 09-23-2035 SEDOL: BMT6SN1	200,000.000	214,290.00	216,708.00
BP CAP MKTS P L C 4.875% DUE 12-31-2049 SEDOL: BL6JT66	72,000.000	72,000.00	80,330.40
DIAGEO CAP PLC 2.125% DUE 04-29-2032 REG SEDOL: BMDWR38	200,000.000	210,220.00	211,272.98
HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL: BMH1TT1	200,000.000	205,768.00	206,563.86
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	91,000.000	106,353.93	121,612.57
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	165,000.000	164,379.60	204,363.05
VODAFONE GROUP PLC 5.25% DUE 05-30-2048 SEDOL: BFMLP22	136,000.000	137,968.14	189,441.07
Total United Kingdom - USD		**1,550,894.15**	**1,712,121.84**
United States - USD			
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXDZFY1	67,000.000	65,294.62	84,156.99
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	157,000.000	162,679.10	190,005.27
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	611,000.000	627,418.37	766,084.73
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	155,000.000	186,128.65	194,642.31

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	230,000.000	218,396.50	304,414.20
ACTIVISION 2.5% DUE 09-15-2050 SEDOL: BMF3VR1	78,000.000	77,785.50	76,236.92
AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWN0	630,000.000	630,878.01	705,556.84
AEP TEX INC 4.15% DUE 05-01-2049 SEDOL: BKBTGX0	74,000.000	76,442.36	91,489.78
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	92,000.000	96,327.26	113,596.12
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	198,000.000	209,470.17	236,149.39
ALBEMARLE WODGINA PTY LTD 3.45% 11-15-2029 CUSIP: 01273PAB8	108,000.000	111,375.88	114,940.59
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	132,000.000	129,587.70	125,984.78
AMAZON COM INC 4.8% DUE 12-05-2034 CUSIP: 023135AP1	50,000.000	57,438.31	68,605.71
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	110,000.000	128,183.64	143,653.02
AMERN INTL GROUP 4.375% DUE 01-15-2055 SEDOL: BVCJNG8	154,000.000	153,659.39	197,964.70
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	185,000.000	174,634.25	237,055.81
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	87,000.000	86,142.18	89,612.39
AMERN TOWER CORP 3.8% DUE 08-15-2029 SEDOL: BJMJ814	300,000.000	329,618.70	348,791.29
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	232,000.000	232,833.18	255,387.88
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	630,000.000	633,685.91	703,886.39
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	38,000.000	42,619.57	52,975.30
ANTHEM INC 4.65% DUE 08-15-2044 SEDOL: BR17WN5	170,000.000	174,149.70	223,601.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	110,000.000	116,280.02	123,391.50
APPLE INC 2.55% DUE 08-20-2060 REG SEDOL: BLN8MV2	208,000.000	205,780.64	213,924.20
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	321,000.000	294,085.13	389,567.86
AT&T INC FIXED 4.85% DUE 07-15-2045 SEDOL: BK1MHL4	307,000.000	323,532.93	378,157.28
AT&T INC FIXED 4.9% DUE 08-15-2037 SEDOL: BHQHNC6	161,000.000	165,142.50	201,894.05
AT&T INC 4.5% DUE 05-15-2035 SEDOL: BX2KBF0	82,000.000	82,478.30	99,501.70
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	319,000.000	341,096.52	393,489.64
ATHENE HLDG LTD 3.5% DUE 01-15-2031 SEDOL: BNG1LR1	99,000.000	98,380.37	104,624.06
AUTONATION INC FIXED 4.75% DUE 06-01-2030 SEDOL: BMG4PG0	61,000.000	64,900.85	73,403.38
BAE SYS HLDGS INC 4.75% DUE 10-07-2044 SEDOL: BRJG7B7	138,000.000	149,260.20	181,703.82
BANK AMER CORP 2.831% DUE 10-24-2051 SEDOL: BN6NBF5	350,000.000	349,923.75	365,076.04
BANK AMER CORP 4.083% DUE 03-20-2051 SEDOL: BLD6SH4	177,000.000	185,042.69	223,527.72
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	650,000.000	673,855.00	677,232.76
BANKUNITED INC 5.125% DUE 06-11-2030 SEDOL: BKPD8J8	162,000.000	160,439.94	189,483.33
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL: BMDFM32	280,000.000	280,000.00	332,601.25
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52	79,000.000	78,403.75	101,974.23
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	152,000.000	151,878.40	162,787.65
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	515,000.000	489,385.20	551,182.40

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	332,000.000	329,139.93	340,874.70
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	80,000.000	80,000.00	81,722.68
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047 SEDOL: BD6TZ17	145,000.000	130,082.93	151,415.64
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	119,000.000	132,579.16	160,924.41
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	31,000.000	31,037.97	43,241.37
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	163,000.000	162,298.35	221,941.69
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL: BMCWH17	270,000.000	269,400.60	276,987.25
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVKP2	480,000.000	484,167.28	555,725.87
BROADCOM INC 5.0% DUE 04-15-2030 SEDOL: BKX9W96	45,000.000	44,799.75	54,702.54
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048 SEDOL: BFMN5B7	53,000.000	54,888.15	69,775.33
C H ROBINSON 4.2% DUE 04-15-2028 SEDOL: BZ19JM5	8,000.000	8,112.54	9,464.17
CAP 1 FINL CORP 3.8% DUE 01-31-2028 SEDOL: BFXCN64	110,000.000	109,783.46	126,764.20
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SEDOL: B7JRXS9	128,000.000	126,512.30	151,298.18
CARRIER GLOBAL CORP 2.7% 02-15-2031 SEDOL: BMT6MT5	44,000.000	46,192.52	47,274.56
CARRIER GLOBAL CORP 2.722% 02-15-2030 SEDOL: BNG23C3	54,000.000	56,993.22	57,748.31
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	491,000.000	500,756.76	538,640.72
CATERPILLAR INC 3.25% DUE 04-09-2050 REG SEDOL: BLGYRQ7	130,000.000	151,277.10	153,538.75
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	142,000.000	142,000.00	157,649.82

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	83,000.000	83,000.00	87,323.47
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	67,000.000	69,703.26	88,842.76
CENTERPOINT ENERGY 3.7% DUE 09-01-2049 SEDOL: BKPT368	199,000.000	198,275.61	227,964.04
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	26,000.000	25,753.28	26,999.82
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7	834,000.000	883,094.07	996,129.67
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	180,000.000	179,787.60	181,466.53
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5	57,000.000	58,581.61	71,189.71
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	55,000.000	68,869.42	68,645.80
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	124,000.000	143,105.89	169,885.84
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	102,000.000	101,990.42	113,552.88
CHEVRON U S A INC 4.2% DUE 10-15-2049 BEO SEDOL: BNYHF79	54,000.000	65,524.68	70,369.94
CHEVRON U S A INC 5.25% 11-15-2043 SEDOL: BMBZQQ5	176,000.000	191,783.09	257,192.32
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	104,000.000	103,811.57	143,014.18
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3	320,000.000	321,067.18	350,894.59
CITIGROUP INC 2.572% DUE 06-03-2031 CUSIP: 172967MS7	765,000.000	765,819.17	815,383.03
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	53,000.000	60,216.44	70,808.98
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	111,000.000	153,540.75	156,611.37
CITIGROUP INC 5.875% DUE 02-22-2033 SEDOL: B8NWVW7	310,000.000	353,539.47	418,001.52

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	120,000.000	148,812.51	164,925.91
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	357,000.000	357,192.18	459,226.78
CMS ENERGY CORP 2.95% DUE 02-15-2027 SEDOL: BDH7167	440,000.000	442,896.30	477,995.22
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO SEDOL: BMWB800	50,000.000	50,046.65	51,085.00
COLONIAL 3.25% DUE 05-15-2030 SEDOL: BMZ7X77	37,000.000	36,981.13	41,848.31
COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL: BD723V1	114,000.000	133,959.72	155,736.76
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	84,000.000	79,805.88	81,517.16
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	110,000.000	112,155.11	114,673.54
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	60,000.000	59,673.60	72,481.50
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	25,000.000	25,582.11	30,595.71
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	227,000.000	247,136.17	290,326.11
COMCAST CORP NEW 4.6% 10-15-2038 CUSIP: 20030NCL3	227,000.000	236,602.49	299,146.57
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	260,000.000	276,356.60	347,594.44
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	183,000.000	217,522.35	261,163.30
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 CUSIP: 20826FAC0	160,000.000	152,387.46	201,176.70
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	322,000.000	328,195.25	376,261.24
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 SEDOL: BKP3KX6	52,000.000	51,655.76	63,355.50
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	346,000.000	356,825.28	474,981.47

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SEDOL: BJ686C4	101,000.000	106,530.68	137,539.62
CROWN CASTLE INTL 2.25% DUE 01-15-2031 SEDOL: BMG11F2	140,000.000	141,362.20	145,227.40
CSX CORP 4.25% DUE 11-01-2066 SEDOL: BD9NGT1	205,000.000	204,311.20	274,394.89
CVS HEALTH CORP 2.7% DUE 08-21-2040 SEDOL: BMXRPP1	42,000.000	41,980.68	42,489.47
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	30,000.000	29,494.20	35,989.04
CVS HEALTH CORP 4.25% DUE 04-01-2050 SEDOL: BKP3KR0	46,000.000	45,992.18	57,540.83
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	77,000.000	78,914.47	97,557.51
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	779,000.000	936,392.82	1,055,761.92
DELMARVA PWR & LT CO 4.15% DUE 05-15-2045 SEDOL: BWWC535	105,000.000	107,758.40	131,077.57
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	208,000.000	211,375.11	236,900.98
DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036 SEDOL: BD96MJ2	126,000.000	158,390.48	186,338.93
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SEDOL: BJR45B3	111,000.000	111,828.06	118,583.04
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049 CUSIP: 25470DBG3	301,000.000	315,327.57	397,135.32
DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL: BJQX533	503,000.000	538,707.39	690,312.23
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	127,000.000	125,719.84	134,362.93
DISNEY WALT CO 3.8% DUE 05-13-2060 REG SEDOL: BMDWGW0	34,000.000	33,951.38	43,197.67
DOMINION RES INC 5.25% DUE 08-01-2033 SEDOL: 2972884	42,000.000	47,503.47	55,081.18
DOMTAR CORP 6.75 DUE 02-15-2044 SEDOL: BGPGP87	180,000.000	194,434.47	228,194.88

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	193,000.000	191,847.79	260,657.02
DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL: BGL9DS6	95,000.000	102,602.85	138,049.71
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 SEDOL: BY7RHT9	150,000.000	146,720.20	192,783.19
DTE ELECTRIC CO 3.95% 03-01-2049 SEDOL: BJ68680	160,000.000	164,463.44	207,540.78
DTE ENERGY CO 3.4% DUE 06-15-2029 SEDOL: BJMJ836	715,000.000	778,585.73	810,551.18
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	317,000.000	292,919.98	368,528.06
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	155,000.000	158,007.00	161,171.83
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	252,000.000	258,299.98	285,402.55
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	180,000.000	202,627.80	217,492.93
EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 SEDOL: 2788650	122,000.000	155,100.53	174,225.54
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	105,000.000	94,078.71	120,184.27
ENABLE MIDSTREAM 5% DUE 05-15-2044 SEDOL: BDDVYR5	92,000.000	80,380.09	88,640.75
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	48,000.000	52,014.07	56,215.41
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	53,000.000	62,384.22	62,608.74
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	300,000.000	298,870.60	324,868.00
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	66,000.000	67,094.52	72,663.50
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	73,000.000	72,650.04	79,109.57
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3	6,000.000	6,811.14	7,005.35

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Corporate Debt Instruments - Other			
United States - USD			
ENLINK MIDSTREAM PARTNERS LP 6.0% DUE 12-30-2049 SEDOL: BF97ND0	47,000.000	47,000.00	27,363.40
ENSTAR GROUP LTD FIXED 4.95% 06-01-2029 CUSIP: 29359UAB5	149,000.000	150,333.62	168,543.94
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	315,000.000	293,475.11	348,692.63
ENTERPRISE PRODS FLTG RT 4.875% DUE 08-16-2077 SEDOL: BDF0M65	57,000.000	56,574.98	55,047.75
ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077 SEDOL: BF47Q58	50,000.000	49,770.40	50,693.43
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	81,000.000	76,242.06	94,970.95
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	22,000.000	23,001.40	27,292.05
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	153,000.000	178,707.28	207,383.06
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	58,000.000	58,000.00	64,639.21
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	44,000.000	43,820.04	51,804.62
EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-2030 SEDOL: BKP8MZ7	63,000.000	62,982.36	62,744.77
EVERSOURCE ENERGY 3.3% DUE 01-15-2028 SEDOL: BDD91X4	190,000.000	204,379.80	213,213.81
EXELON CORP 4.7% DUE 04-15-2050 REG SEDOL: BLTZKK2	68,000.000	67,922.48	90,421.77
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	214,000.000	213,941.55	275,310.58
FIRSTENERGY CORP 7.375% DUE 11-15-2031 SEDOL: 2819486	219,000.000	295,060.87	312,286.21
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	80,000.000	80,000.00	85,656.96
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	50,000.000	70,038.50	73,086.83
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	981,000.000	1,189,091.62	1,245,746.25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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United States - USD			
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL: BYNWXZ6	1,761,000.000	1,739,427.31	2,101,834.54
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04	35,000.000	34,485.50	47,608.72
GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMWWSK3	40,000.000	40,091.60	47,288.23
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG SEDOL: BMWWSL4	126,000.000	135,176.91	153,234.68
GENERAL MTRS CO 5.4% 04-01-2048 SEDOL: BD93Q91	140,000.000	150,372.18	176,306.25
GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030 SEDOL: BK80Y43	91,000.000	90,735.19	101,463.52
GENUINE PARTS CO 1.875% DUE 11-01-2030 SEDOL: BMW6SP0	81,000.000	80,245.89	80,380.66
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL: BMDWCG6	360,000.000	358,120.95	363,469.02
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	150,000.000	147,090.90	148,863.99
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	128,000.000	129,350.00	156,203.39
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039 CUSIP: 38141GXA7	433,000.000	475,368.06	553,544.21
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	414,000.000	413,938.67	572,713.40
GOLDMAN SACHS 6.125% DUE 02-15-2033 SEDOL: B7M7YX8	2,000.000	2,364.90	2,880.78
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	134,000.000	168,815.20	205,041.58
HALLIBURTON CO 2.92% DUE 03-01-2030 SEDOL: BL1LX43	38,000.000	37,990.12	40,050.01
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	53,000.000	57,638.03	59,891.35
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	130,000.000	129,888.20	154,540.66
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8	101,000.000	109,257.04	139,646.84

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Schedule of Assets Held for Investment Purposes

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United States - USD			
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	71,000.000	82,385.16	87,710.75
HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2035 12-23-2016 SEDOL: BD3GB68	219,000.000	250,701.76	282,581.71
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	90,000.000	103,586.40	106,074.13
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	190,000.000	269,332.60	266,720.50
HONEYWELL INTL INC 2.8% DUE 06-01-2050 SEDOL: BLBCW16	100,000.000	99,275.00	109,518.04
HOST HOTELS & FIXED 3.5% DUE 09-15-2030 SEDOL: BKPQLD2	141,000.000	142,019.40	148,549.59
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	50,000.000	49,978.21	51,426.81
HUNTINGTON INGALLS INDS INC 4.2% 05-01-2030 SEDOL: BMF1DQ8	79,000.000	78,996.84	0.00
HUNTSMAN INTL LLC 4.5% 05-01-2029 SEDOL: BFY8TQ3	111,000.000	115,320.91	127,890.51
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 SEDOL: BHPRH47	151,000.000	156,753.04	196,849.51
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	419,000.000	509,146.86	533,674.44
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049 SEDOL: BKZCC26	67,000.000	66,990.66	77,023.23
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SEDOL: BL6L2B8	235,000.000	248,679.35	252,849.35
INTL BUSINESS FIXED 2.95% DUE 05-15-2050 SEDOL: BMZ8217	388,000.000	388,665.68	413,534.96
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049 SEDOL: BDRJGF7	670,000.000	803,626.51	844,653.62
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030 SEDOL: BK5W969	110,000.000	118,053.10	119,606.62
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	257,000.000	287,056.15	287,265.92
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	40,000.000	40,000.00	44,536.71

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Corporate Debt Instruments - Other			
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JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	411,000.000	412,914.47	421,814.00
JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049 SEDOL: BKM46K1	78,000.000	83,175.00	85,020.00
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069 SEDOL: BKLKM46	76,000.000	76,568.48	88,908.15
KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050 SEDOL: BMWWSG9	128,000.000	126,986.24	142,310.93
KANSAS CITY SOUTHN 4.7% DUE 05-01-2048 CUSIP: 485170BB9	74,000.000	73,580.26	93,160.80
KIMBERLY CLARK 3.2% DUE 07-30-2046 SEDOL: BD1R679	68,000.000	61,940.17	80,521.24
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	416,000.000	375,009.24	488,708.62
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	86,000.000	99,041.90	104,987.24
KOHLS CORP 5.55% DUE 07-17-2045 SEDOL: BYNP076	222,000.000	222,740.29	239,144.44
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	569,000.000	506,130.08	615,626.64
KROGER CO 4.45% DUE 02-01-2047 SEDOL: BYND735	32,000.000	30,541.14	40,271.02
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL: BVJDNV8	104,000.000	105,207.74	136,510.23
LEIDOS INC 4.375% DUE 05-15-2030 SEDOL: BLB4P46	94,000.000	93,526.63	112,560.30
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKMH7Z2	185,000.000	157,260.50	221,538.09
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	70,000.000	69,931.40	74,873.07
LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	463,000.000	445,638.69	579,593.98
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	100,000.000	100,083.00	116,534.01
LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL: BK54437	100,000.000	106,128.00	109,273.12

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Corporate Debt Instruments - Other			
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LYB INTL FIN III 3.8% DUE 10-01-2060 SEDOL: BKS9YF1	100,000.000	101,313.00	107,399.09
MARATHON OIL CORP 6.6% DUE 10-01-2037 SEDOL: B27ZDL3	231,000.000	277,608.48	285,534.23
MARATHON OIL CORP 6.8% DUE 03-15-2032 SEDOL: BBMT8K7	69,000.000	86,209.04	85,055.07
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	101,000.000	90,122.79	111,958.47
MARS INC DEL 2.375% DUE 07-16-2040 SEDOL: BL5F8F7	113,000.000	113,384.59	115,731.30
MASCO CORP FIXED 2% DUE 10-01-2030 SEDOL: BKSD5J4	101,000.000	101,358.77	102,830.56
MASTERCARD INC 3.8% DUE 11-21-2046 SEDOL: BD6KVZ6	247,000.000	271,093.19	311,538.09
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	36,000.000	35,847.36	46,465.81
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	54,000.000	57,999.26	70,164.30
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	279,000.000	280,713.33	327,411.60
MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571	53,000.000	52,393.15	68,136.16
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	114,000.000	111,315.30	118,032.06
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	285,000.000	347,069.75	415,111.34
METLIFE INC 4.05% DUE 03-01-2045 SEDOL: BW9JZD9	133,000.000	129,392.87	170,525.81
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1	50,000.000	40,124.83	54,185.10
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	556,000.000	562,656.47	704,999.41
MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7	240,000.000	255,904.16	329,585.33
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	85,000.000	84,542.24	97,534.18

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY FLTG RT 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3	175,000.000	179,287.12	190,531.78
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	405,000.000	405,000.00	407,895.78
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	156,000.000	155,899.64	192,266.68
MPLX LP 2.65% DUE 08-15-2030 SEDOL: BKP8MY6	76,000.000	75,933.88	79,648.95
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	407,000.000	397,143.26	482,653.09
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	101,000.000	94,087.10	131,487.95
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	55,000.000	57,918.30	72,054.41
NATL RURAL UTILS 5.25% DUE 04-20-2046 SEDOL: BDGN0W5	120,000.000	125,713.56	132,950.94
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	686,000.000	718,475.48	898,329.78
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	93,000.000	98,284.60	114,241.05
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	270,000.000	286,356.73	342,551.81
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	326,000.000	353,116.52	446,481.52
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGDLQC5	210,000.000	216,262.68	267,335.46
NORFOLK SOUTHN FIXED 4.1% 05-15-2049 SEDOL: BKBTGN0	159,000.000	180,289.41	199,969.78
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3	35,000.000	33,729.15	39,578.45
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	267,000.000	261,134.39	335,009.95
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	85,000.000	112,385.60	113,357.10
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3	91,000.000	90,735.19	116,924.80

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
OH NATL FINL SVCS 5.55% DUE 01-24-2030 SEDOL: BKDS163	200,000.000	210,028.00	209,091.01
OK GAS & ELEC CO FIXED 3.85% DUE 08-15-2047 SEDOL: BYXGKK2	103,000.000	104,359.54	121,892.36
OMEGA HEALTHCARE INVS INC 3.375% 02-01-2031 SEDOL: BMXWN07	80,000.000	78,599.20	83,865.84
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	130,000.000	129,344.80	148,246.67
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	55,000.000	54,837.75	68,296.55
ONEOK INC NEW 3.1% 03-15-2030 SEDOL: BLHLV32	52,000.000	51,946.44	55,394.95
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	39,000.000	38,856.48	53,860.85
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	395,000.000	450,458.90	460,207.99
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	165,000.000	166,239.88	199,248.07
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	437,000.000	442,056.57	536,400.13
OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL: BF1X5B8	150,000.000	144,191.50	180,296.87
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	245,000.000	241,544.85	243,508.21
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	200,000.000	212,772.00	207,266.13
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	55,000.000	57,697.75	58,638.83
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	195,000.000	193,393.20	223,688.81
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXCMN8	350,000.000	432,109.50	456,617.35
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLMSL1	62,000.000	61,411.14	68,386.89
PENSKE TRUCK 3.35% DUE 11-01-2029 SEDOL: BKVC2G4	138,000.000	137,597.77	150,225.66

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9	316,000.000	308,477.75	353,779.41
PEPSICO INC 3.875% DUE 03-19-2060 CUSIP: 713448EV6	135,000.000	133,886.70	180,869.23
PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	220,000.000	218,207.00	236,347.69
PHILLIPS 66 2.15% 12-15-2030 SEDOL: BMTD3K4	91,000.000	90,727.91	92,380.57
PIEDMONT OPER FIXED 3.15% DUE 08-15-2030 SEDOL: BMF3X75	109,000.000	108,167.24	111,609.09
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG SEDOL: BMFBJD7	88,000.000	87,300.40	87,222.62
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL: B92Y2L7	43,000.000	38,238.61	42,307.67
PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL: BK7ZSP8	374,000.000	339,387.35	387,803.95
PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030 SEDOL: BM8MMB6	320,000.000	373,845.00	382,811.25
PROGRESSIVE CORP 3.95% DUE 03-26-2050 SEDOL: BJK15J9	30,000.000	29,744.40	38,907.87
PRUDENTIAL FINANCIAL INC 5.7% 09-15-2048 SEDOL: BGHCHW1	27,000.000	27,124.54	31,171.91
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	168,000.000	166,854.24	203,841.27
PRUDENTIAL FINL INC 5.625% BNDS 06-15-2043 CUSIP: 744320AM4	48,000.000	51,558.12	51,476.38
PRUDENTIAL FINL 3% DUE 03-10-2040 SEDOL: BLHLTN8	60,000.000	59,847.60	65,722.34
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	161,000.000	158,184.11	172,346.09
PUBLIC SVC CO COLO 3.7% DUE 06-15-2028 SEDOL: BFWS330	105,000.000	107,422.16	122,440.26
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	73,000.000	75,694.06	94,843.92
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	63,000.000	63,185.65	72,169.56

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	140,000.000	145,455.63	178,983.91
PVTPL AES CORP 2.45% DUE 01-15-2031 BEO SEDOL: BMCMZK2	167,000.000	166,936.54	169,252.51
PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO SEDOL: BN2C5G5	51,000.000	39,627.81	51,238.85
PVTPL ASCOT GROUP LTD 4.25% DUE 12-15-2030/12-15-2020 BEO CUSIP: 04365XAA6	49,000.000	49,000.00	49,918.75
PVTPL AT&T INC NT 3.55% 09-15-205L SEDOL: BN0Y5V8	1,382,000.000	1,083,839.99	1,377,308.46
PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO SEDOL: BM8YZ24	735,000.000	643,168.51	768,028.58
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	437,000.000	419,176.61	558,964.12
PVTPL BROOKLYN UNION GAS CO 4.487% 03-04-2049 BEO SEDOL: BJLZY82	148,000.000	150,482.86	196,016.25
PVTPL DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 BEO SEDOL: BNDPDJ2	125,000.000	100,930.31	139,912.30
PVTPL GEORGIA-PAC LLC SR NT 144A 2.3% DUE 04-30-2030/04-30-2020 BEO SEDOL: BMT6GX7	103,000.000	102,872.28	110,124.29
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO SEDOL: BNGK4Y6	215,000.000	215,799.35	286,928.29
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070 SEDOL: BL1LCQ8	60,000.000	59,311.20	67,262.34
PVTPL LEIDOS INC 2.3% DUE 02-15-2031/10-08-2020 BEO SEDOL: BMXC0M8	67,000.000	66,676.39	68,219.33
PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO SEDOL: BHND5F4	220,000.000	235,791.86	292,388.02
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL: BHND6D9	108,000.000	110,946.74	132,280.62
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	205,000.000	216,573.51	281,614.10
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	153,000.000	186,046.47	205,587.36
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	106,000.000	105,352.34	126,800.76

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	540,000.000	542,252.21	627,424.06
PVTPL QUALCOMM INC NT 1.65% 05-20-2032 SEDOL: BMB2R29	230,000.000	230,448.50	230,266.28
PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO SEDOL: BJVSJ20	42,000.000	43,454.57	50,004.25
PVTPL T-MOBILE USA INC 3.875% DUE 04-15-2030 CUSIP: 87264ABE4	90,000.000	95,277.60	104,238.00
PVTPL T-MOBILE USA INC 3.6% DUE 11-15-2060/10-28-2020 BEO SEDOL: BMCKMY9	64,000.000	63,836.80	67,932.16
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	258,000.000	262,429.08	349,281.23
PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO SEDOL: BKSB5Y3	594,000.000	471,744.65	597,928.10
QUALCOMM INC 3.25% DUE 05-20-2050 CUSIP: 747525BJ1	115,000.000	114,082.30	133,490.87
REGENERON FIXED 2.8% DUE 09-15-2050 SEDOL: BMFNFP7	62,000.000	61,823.30	60,133.31
REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL: B29VJL1	186,000.000	245,180.46	283,819.32
RELIANCE STL & 2.15% DUE 08-15-2030 SEDOL: BJLD7W1	104,000.000	105,025.28	106,852.20
REXFORD INDL RLTY 2.125% DUE 12-01-2030 SEDOL: BN2QV03	42,000.000	41,668.62	42,055.12
ROSS STORES INC FIXED 1.875% DUE 04-15-2031 SEDOL: BMC67C0	119,000.000	118,560.89	119,472.40
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	91,000.000	103,279.68	143,407.54
SABINE PASS 4.5% DUE 05-15-2030 SEDOL: BMH2035	68,000.000	71,689.00	80,598.87
SEMPRA ENERGY 4% DUE 02-01-2048 SEDOL: BFWJFR1	280,000.000	311,484.75	333,629.55
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 SEDOL: BKMGXX9	256,000.000	248,600.19	262,185.90
SONOCO PRODS CO FIXED 3.125% DUE 05-01-2030 SEDOL: BMWWSC5	41,000.000	40,954.08	45,565.20

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	99,000.000	100,487.27	112,445.43
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	86,000.000	82,683.84	102,492.40
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	139,000.000	146,757.24	172,241.09
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041 SEDOL: B6T90Z4	146,000.000	160,772.64	189,058.60
STANLEY BLACK & 5.2% DUE 09-01-2040 SEDOL: B677XX9	141,000.000	160,946.03	196,635.77
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	64,000.000	64,014.22	70,503.05
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	71,000.000	73,805.35	109,351.50
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	70,000.000	71,474.90	88,691.32
T-MOBILE USA INC 3% DUE 02-15-2041 SEDOL: BM8V3B0	550,000.000	548,493.98	570,196.00
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	130,000.000	137,391.80	141,664.02
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	227,000.000	231,819.15	283,855.08
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	70,000.000	84,684.55	96,090.50
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL: BF0P399	105,000.000	101,687.47	139,440.52
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	35,000.000	42,006.38	43,324.28
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	396,000.000	401,431.13	487,974.61
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	285,000.000	278,015.14	309,175.22
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	493,000.000	488,148.88	586,483.74
UPJOHN INC 4% DUE 06-22-2050 SEDOL: BL57WY0	60,000.000	59,844.00	68,741.28

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UTD PARCEL SVC INC 3.4% DUE 09-01-2049 SEDOL: BJQZJX7	150,000.000	151,911.99	183,570.97
UTD TECHNOLOGIES 3.75% DUE 11-01-2046 SEDOL: BZ1JMC6	165,000.000	194,175.30	195,805.36
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	459,000.000	485,654.50	598,541.13
VEREIT OPER 2.85% DUE 12-15-2032 SEDOL: BN0T1H1	51,000.000	50,453.28	53,328.10
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBBM3	93,000.000	92,185.32	93,933.99
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1	97,000.000	96,624.46	121,049.22
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	370,000.000	374,008.50	373,613.32
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	46,000.000	48,982.52	57,052.90
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	680,000.000	839,698.05	918,977.06
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	150,000.000	156,114.01	177,220.18
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	140,000.000	157,544.49	194,742.27
VIACOMCBS INC FIXED 4.95% DUE 01-15-2031 SEDOL: BL66P92	160,000.000	193,585.60	200,820.49
VOYA FINL INC FIXED 4.7% 01-23-2048 BEO SEDOL: BJ1N0G6	71,000.000	66,386.69	73,769.00
VOYA FINL INC 4.8% DUE 06-15-2046 SEDOL: BZBZ053	233,000.000	237,908.21	295,355.29
WALMART INC 2.95% DUE 09-24-2049 SEDOL: BKS6GR8	115,000.000	128,041.00	132,593.35
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG SEDOL: BMW9BB6	50,000.000	49,499.00	50,517.87
WEC ENERGY GROUP 1.8% DUE 10-15-2030 SEDOL: BKS9600	450,000.000	449,590.50	451,327.60
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	64,000.000	91,466.88	90,957.89

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041 SEDOL: BL6FQ18	1,094,000.000	1,095,956.90	1,190,052.15
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	318,000.000	351,045.94	407,904.91
WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO SEDOL: BL96P55	105,000.000	116,958.05	140,770.91
WESTLAKE CHEM CORP 4.375% 11-15-2047 SEDOL: BZ1JS17	134,000.000	143,136.12	159,294.65
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	155,000.000	147,140.05	152,146.45
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	75,000.000	80,674.29	97,203.53
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	444,000.000	438,620.74	548,764.51
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 SEDOL: BKGRXP0	186,000.000	198,575.69	229,730.87
WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL: BKLMSW2	87,000.000	86,492.64	106,079.50
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	510,000.000	525,433.57	596,202.26
XCEL ENERGY INC 4.8% DUE 09-15-2041 SEDOL: B5ZZ7P8	135,000.000	145,939.44	172,216.03
ZIONS 3.25% DUE 10-29-2029 SEDOL: BJLC074	250,000.000	249,217.50	263,390.43
3M CO 3.25% DUE 08-26-2049 SEDOL: BK4H0D9	95,000.000	92,805.50	109,837.85
Total United States - USD		**70,375,160.45**	**80,766,337.35**
Total Corporate Debt Instruments - Other		**80,030,417.49**	**91,879,512.73**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Preferred			
Germany - EUR			
VOLKSWAGEN AG NON VTG PRF NPV SEDOL: 5497168	7,710.000	1,334,559.00	1,437,864.89
Total Germany - EUR		**1,334,559.00**	**1,437,864.89**
Total Corporate Stock - Preferred		**1,334,559.00**	**1,437,864.89**
Corporate Stock - Common			
Canada - CAD			
ENBRIDGE INC COM NPV SEDOL: 2466149	8.000	388.28	255.64
PEMBINA PIPELINE CORPORATION COMMON STOCK SEDOL: B4PT2P8	9.000	296.26	212.64
Total Canada - CAD		**684.54**	**468.28**
Denmark - DKK			
NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL: BHC8X90	35,670.000	1,882,275.72	2,501,620.04
Total Denmark - DKK		**1,882,275.72**	**2,501,620.04**
France - EUR			
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	38,580.000	1,604,297.95	1,770,171.05
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30 SEDOL: 4061412	6,605.000	2,812,042.62	4,128,862.95
SANOFI EUR2 SEDOL: 5671735	27,320.000	2,626,930.47	2,630,735.41
TOTAL S.E EUR2.5 SEDOL: B15C557	45,220.000	1,944,551.93	1,953,111.36
VINCI EUR2.50 SEDOL: B1XH026	12,340.000	1,172,235.51	1,228,422.73
Total France - EUR		**10,160,058.48**	**11,711,303.50**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Germany - EUR			
ADIDAS AG SEDOL: 4031976	3,010.000	735,054.05	1,097,131.64
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL: 5231485	5,870.000	1,244,448.85	1,441,475.34
DEUTSCHE BOERSE AG NPV(REGD) SEDOL: 7021963	5,040.000	987,974.36	858,711.90
E.ON SE NPV SEDOL: 4942904	88,050.000	992,867.14	976,497.19
SAP SE SEDOL: 4846288	22,310.000	2,605,866.02	2,926,827.42
SIEMENS AG NPV(REGD) SEDOL: 5727973	17,590.000	1,573,424.64	2,529,294.30
Total Germany - EUR		**8,139,635.06**	**9,829,937.79**
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	243,750.000	2,183,836.91	2,986,419.65
GALAXY ENTERTAINME NPV SEDOL: 6465874	243,426.000	1,734,921.56	1,891,501.19
Total Hong Kong - HKD		**3,918,758.47**	**4,877,920.84**
Italy - EUR			
FERRARI NV COM EUR0.01 SEDOL: BD6G507	7,240.000	1,273,501.06	1,671,156.48
Total Italy - EUR		**1,273,501.06**	**1,671,156.48**
Japan - JPY			
FANUC CORP NPV SEDOL: 6356934	10,900.000	1,994,423.32	2,677,359.68
KAO CORP NPV SEDOL: 6483809	16,970.000	1,338,368.82	1,309,999.52
KEYENCE CORP NPV SEDOL: 6490995	7,460.000	2,431,621.40	4,190,808.27
RECRUIT HLDGS CO L NPV SEDOL: BQRRZ00	38,290.000	1,323,497.11	1,602,509.47

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585	20,500.000	2,182,068.41	3,581,965.23
SONY CORP NPV SEDOL: 6821506	37,590.000	2,024,084.50	3,744,618.63
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126	45,910.000	2,279,888.90	2,360,310.72
TOYOTA MOTOR CORP NPV SEDOL: 6900643	19,000.000	1,193,794.65	1,464,313.04
Total Japan - JPY		**14,767,747.11**	**20,931,884.56**
Netherlands - EUR			
ABN AMRO BANK N.V. DR EACH REP SHS SEDOL: BYQP136	124,000.000	1,070,556.44	1,216,796.06
KONINKLIJKE DSM NV EUR1.50 SEDOL: B0HZL93	42.000	2,085.93	7,235.59
Total Netherlands - EUR		**1,072,642.37**	**1,224,031.65**
Spain - EUR			
IBERDROLA SA EUR0.75 SEDOL: B288C92	93,621.000	1,160,207.09	1,340,234.77
Total Spain - EUR		**1,160,207.09**	**1,340,234.77**
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	82,170.000	1,522,666.16	2,296,985.92
NESTLE SA CHF0.10(REGD) SEDOL: 7123870	33,210.000	3,377,085.83	3,917,048.02
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388	10,900.000	3,225,057.56	3,810,283.39
STRAUMANN HLDG CHF0.10 (REGD) SEDOL: 7156832	700.000	583,218.06	816,844.84
UBS GROUP AG CHF0.10 (REGD) SEDOL: BRJL176	94,400.000	1,167,646.64	1,331,713.33
Total Switzerland - CHF		**9,875,674.25**	**12,172,875.50**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - EUR			
UNILEVER PLC ORD GBP 0.031111 SEDOL: BLRB262	53,220.000	2,667,664.55	3,227,540.67
Total United Kingdom - EUR		**2,667,664.55**	**3,227,540.67**
United Kingdom - GBP			
BP ORD USD0.25 SEDOL: 0798059	246.000	1,774.10	856.82
PRUDENTIAL GBP0.05 SEDOL: 0709954	99,140.000	1,722,858.38	1,825,446.76
RIO TINTO ORD GBP0.10 SEDOL: 0718875	41,330.000	2,165,188.37	3,090,333.80
ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP) SEDOL: B03MLX2	126.000	4,220.85	2,235.28
Total United Kingdom - GBP		**3,894,041.70**	**4,918,872.66**
United States - USD			
ABBVIE INC COM USD0.01 SEDOL: B92SR70	23,050.000	2,175,597.38	2,469,807.50
ADOBE SYS INC COM SEDOL: 2008154	5,795.000	2,663,824.11	2,898,195.40
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	2,805.000	3,632,029.73	4,916,155.20
AMAZON COM INC COM SEDOL: 2000019	2,255.000	5,124,029.39	7,344,377.15
ANTHEM INC COM SEDOL: BSPHGL4	6,100.000	1,977,678.85	1,958,649.00
APPLE INC COM STK SEDOL: 2046251	79,890.000	3,964,459.83	10,600,604.10
BANK OF AMERICA CORP SEDOL: 2295677	34,710.000	973,017.14	1,052,060.10
BOSTON SCIENTIFIC CORP COM SEDOL: 2113434	63,760.000	2,332,926.69	2,292,172.00
BROADCOM INC COM SEDOL: BDZ78H9	3,420.000	1,258,374.60	1,497,447.00
CATERPILLAR INC COM SEDOL: 2180201	18,320.000	2,374,760.01	3,334,606.40

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CHEVRON CORP COM SEDOL: 2838555	18,290.000	1,893,184.35	1,544,590.50
CHUBB LTD ORD CHF24.15 SEDOL: B3BQMF6	16,380.000	2,142,192.25	2,521,209.60
CISCO SYSTEMS INC SEDOL: 2198163	18,670.000	1,002,257.49	835,482.50
CME GROUP INC COM STK SEDOL: 2965839	17,200.000	3,569,301.44	3,131,260.00
COMCAST CORP NEW-CL A SEDOL: 2044545	47,170.000	1,996,917.55	2,471,708.00
CSX CORP COM STK SEDOL: 2160753	41,600.000	2,443,212.76	3,775,200.00
DOMINION ENERGY INC COM STK NPV SEDOL: 2542049	19,970.000	1,702,900.31	1,501,744.00
DUKE ENERGY CORP NEW COM NEW COM NEW SEDOL: B7VD3F2	19,970.000	1,748,755.43	1,828,453.20
EDWARDS LIFESCIENCES CORP COM SEDOL: 2567116	50,560.000	3,681,187.06	4,612,588.80
EXXON MOBIL CORP COM SEDOL: 2326618	50,370.000	3,052,674.88	2,076,251.40
FACEBOOK INC COM USD0.000006 CL 'A' SEDOL: B7TL820	12,635.000	2,739,196.64	3,451,376.60
HOME DEPOT INC COM SEDOL: 2434209	5,700.000	1,162,353.58	1,514,034.00
HONEYWELL INTL INC COM STK SEDOL: 2020459	2,260.000	290,566.59	480,702.00
JPMORGAN CHASE & CO COM SEDOL: 2190385	20,500.000	2,275,262.33	2,604,935.00
LINDE PLC COM USD0.001 SEDOL: BZ12WP8	17,020.000	3,241,074.97	4,484,940.20
MARRIOTT INTL INC NEW COM STK CL A SEDOL: 2210614	11,550.000	1,328,558.96	1,523,676.00
MASTERCARD INC CL A SEDOL: B121557	12,560.000	3,669,216.48	4,483,166.40
MICROSOFT CORP COM SEDOL: 2588173	45,280.000	7,229,144.95	10,071,177.60

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
NEXTERA ENERGY INC COM SEDOL: 2328915	26,120.000	1,668,475.40	2,015,158.00
NIKE INC CL B SEDOL: 2640147	16,110.000	1,582,388.92	2,279,081.70
NVIDIA CORP COM SEDOL: 2379504	6,970.000	3,620,019.07	3,639,734.00
ORACLE CORP COM SEDOL: 2661568	20,060.000	1,151,571.75	1,297,681.40
PARKER-HANNIFIN CORP COM SEDOL: 2671501	1,770.000	295,650.33	482,165.70
PEPSICO INC COM SEDOL: 2681511	19,330.000	2,527,628.17	2,866,639.00
PROCTER & GAMBLE COM NPV SEDOL: 2704407	24,700.000	2,814,818.68	3,436,758.00
SALESFORCE COM INC COM STK SEDOL: 2310525	4,160.000	848,441.98	925,724.80
TEXAS INSTRUMENTS INC COM SEDOL: 2885409	23,840.000	3,429,587.44	3,912,859.20
THERMO FISHER CORP SEDOL: 2886907	7,020.000	1,982,713.04	3,269,775.60
TRUIST FINL CORP COM SEDOL: BKP7287	132,970.000	6,312,692.23	6,373,252.10
UNITED PARCEL SVC INC CL B SEDOL: 2517382	2,960.000	319,385.47	498,464.00
UNITEDHEALTH GROUP INC COM SEDOL: 2917766	11,330.000	2,818,172.63	3,973,204.40
VERIZON COMMUNICATIONS COM SEDOL: 2090571	63,420.000	3,577,693.27	3,725,925.00
VERTEX PHARMACEUTICALS INC COM SEDOL: 2931034	5,910.000	1,468,005.92	1,396,769.40
VISA INC COM CL A STK SEDOL: B2PZN04	22,330.000	4,126,655.49	4,884,240.90
WALMART INC COM SEDOL: 2936921	24,690.000	2,646,404.17	3,559,063.50
WALT DISNEY CO SEDOL: 2270726	24,565.000	2,986,727.98	4,450,686.70

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
WELLS FARGO & CO NEW COM STK SEDOL: 2649100	52,250.000	1,269,131.10	1,576,905.00
3M CO COM SEDOL: 2595708	17,070.000	2,881,802.52	2,983,665.30
5TH 3RD BANCORP COM SEDOL: 2336747	138,270.000	3,189,931.07	3,812,103.90
Total United States - USD		**123,162,552.38**	**152,636,427.25**
Total Corporate Stock - Common		**181,975,442.78**	**227,044,273.99**
Partnership/Joint Venture Interests			
Global Region - USD			
COLUMBIA INSTITUTIONAL HIGH YIELD FIXED INCOME PRIVATE FUND, LLC CUSIP: 992FQ4993	28,000,000.000	28,000,000.00	34,484,886.80
Total Global Region - USD		**28,000,000.00**	**34,484,886.80**
Total Partnership/Joint Venture Interests		**28,000,000.00**	**34,484,886.80**
Value of Interest in Common/Collective Trusts			
United States - USD			
NTGI-QM COMMON DAILY AGGREGATE BOND INDEX FUND - NON-LENDING CUSIP: 222999EO8	487,741.250	52,678,864.12	55,885,392.43
Total United States - USD		**52,678,864.12**	**55,885,392.43**
Total Value of Interest in Common/Collective Trusts		**52,678,864.12**	**55,885,392.43**
Value of Interest in Registered Investment Companies			
Canada - USD			
MFC ISHARES INC MSCI CDA ETF SEDOL: 2373681	30,000.000	821,292.08	925,200.00
Total Canada - USD		**821,292.08**	**925,200.00**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Registered Investment Companies			
Emerging Markets Region - USD			
MFC ISHARES INC CORE MSCI EMERGING MKTS ET SEDOL: B8NDCB6	780,000.000	37,800,436.70	48,391,200.00
Total Emerging Markets Region - USD		**37,800,436.70**	**48,391,200.00**
Europe, Australia, and Far East Region - USD			
MFC ISHARES TR CORE MSCI EAFE ETF SEDOL: B8JW585	10,000.000	600,854.89	690,900.00
Total Europe, Australia, and Far East Region - USD		**600,854.89**	**690,900.00**
Global Region - USD			
MFO NEW PERSPECTIVE FD INC CL R-6 SEDOL: B41Z205	3,272,236.480	143,357,157.78	198,035,751.77
Total Global Region - USD		**143,357,157.78**	**198,035,751.77**
United States - USD			
MFC ISHARES TRUST CORE US AGGREGATE BD ETF SEDOL: 2897404	20,000.000	2,361,280.00	2,363,800.00
MFC SPDR SER TR BLOOMBERG BARCLAYS TREASETF SEDOL: B1Y9HY2	570,000.000	19,855,424.79	25,724,100.00
MFC VANGUARD INDEX FUNDS S&P 500 ETF SHSNEW SEDOL: BF2GMJ3	6,000.000	1,492,196.88	2,062,140.00
MFC VANGUARD LONG-TERM TREASURY ETF SEDOL: B4NHMR6	90,000.000	8,969,760.00	8,627,400.00
MFO NEUBERGER BERMAN INCOME FDS NEW HIGHINCOME BD FD CL R6 SEDOL: B94JF33	2,782,765.418	24,666,288.11	24,349,197.41
Total United States - USD		**57,344,949.78**	**63,126,637.41**
MFB NORTHERN INSTL FDS GOVT PORTFOLIO	40,133,467.760	40,133,467.76	40,133,467.76
Total United States - USD		**40,133,467.76**	**40,133,467.76**
Total Value of Interest in Registered Investment Com		**280,058,158.99**	**351,303,156.94**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Italy - USD			
ITALY REP NT 4% DUE 10-17-2049 REG CUSIP: 465410BZ0	200,000.000	199,238.00	219,843.69
Total Italy - USD		**199,238.00**	**219,843.69**
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	162,000.000	161,014.40	192,376.62
Total Mexico - USD		**161,014.40**	**192,376.62**
Multi-National Agencies Region - USD			
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO CUSIP: 4581X0CE6	113,000.000	139,651.52	167,572.24
Total Multi-National Agencies Region - USD		**139,651.52**	**167,572.24**
United States - USD			
CROWN CASTLE INTL CORP NEW COM SEDOL: BTGQCX1	8,450.000	1,409,209.96	1,345,155.50
FUT MAR 21 CBT UL T-BONDS CUSIP: 999599GH0	-18.000	-3,907,577.29	-3,844,125.00
FUT MAR 21 CBT UL T-BONDS CUSIP: 999599GH0	18.000	3,907,577.29	3,844,125.00
FUT MAR 21 U.S. T-BONDS CUSIP: 999599GH0	39.000	6,833,945.10	6,754,312.50
FUT MAR 21 U.S. T-BONDS CUSIP: 999599GH0	-39.000	-6,833,945.10	-6,754,312.50
FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0	-11.000	-1,518,664.04	-1,518,859.38
FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0	11.000	1,518,664.04	1,518,859.38
NATIONAL RETAIL PPTYS INC COM STK SEDOL: 2211811	54,000.000	2,156,144.68	2,209,680.00
REALTY INCOME CORP COM SEDOL: 2724193	41,200.000	2,550,975.84	2,561,404.00
Total United States - USD		**6,116,330.48**	**6,116,239.50**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**6,616,234.40**	**6,696,032.05**
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-122,265.60	-122,265.60
Total - all currencies		**-122,265.60**	**-122,265.60**
Total Other Liabilities		**-122,265.60**	**-122,265.60**
Total		**639,711,641.35**	**778,191,877.47**

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