

[Title] [Subtitle]

Table of Contents

- Summary table
 - Normalized HH across portfolio levels (rows) and types of exposures (cols)
 - Explanation of pareto distribution (shape parameter) and normalized HH lenses
- Data Transparency Context
 - Freshness chart and audited error chart
- Portfolio, GRID, and asset class
 - Asset and security
 - Sector and industry
 - Market and Region
 - Country and Currency (charts and table)
- Appendix
 - Exposure tab (portfolio, GRID)
 - Data freshness audit
 - Undefined exposure audit

Summary Table	Data Transparency		Portfolio								
		Growth	Real	Income	Defensive						
		Asset Class	Asset Class	Asset Class	Asset Class						

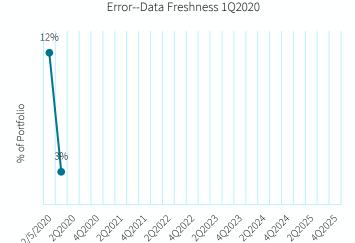
Summary Table

- [Text]
- [Text]
- [Text]

Summary Table	Data Transparency		Portfolio								
		Growth	Real	Income	Defensive						
		Asset Class	Asset Class	Asset Class	Asset Class						

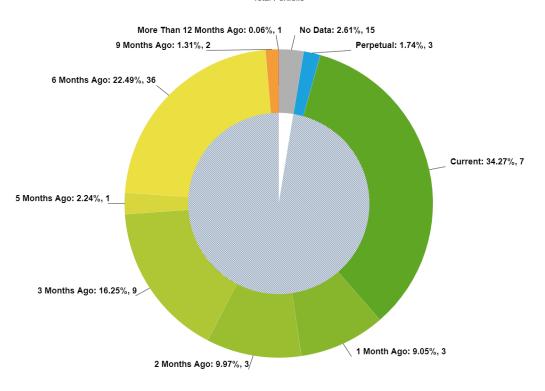
Exposure Data Transparency

Data freshness doesn't imply data quality; freshness expectations vary across investments, are audited(appendix), and summed to an error term: "unacceptable" freshness dates can and are expected to be resolved, however, the portfolio is not static a persistent error term is expected



Transparency Composition - Data Freshness

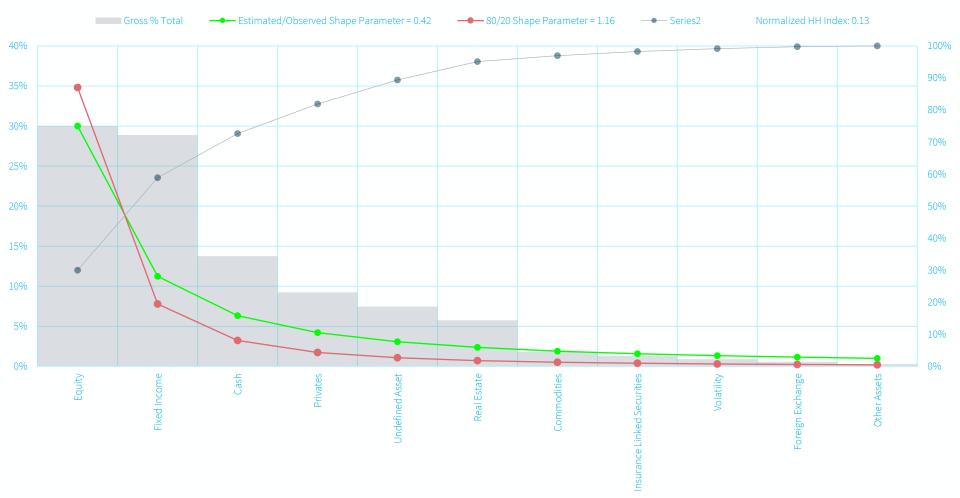
Total Portfolio



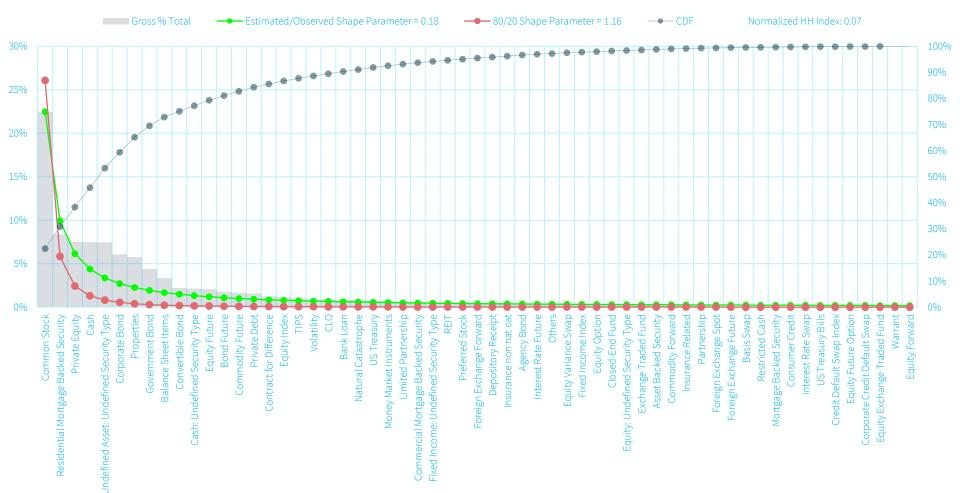
Exposures



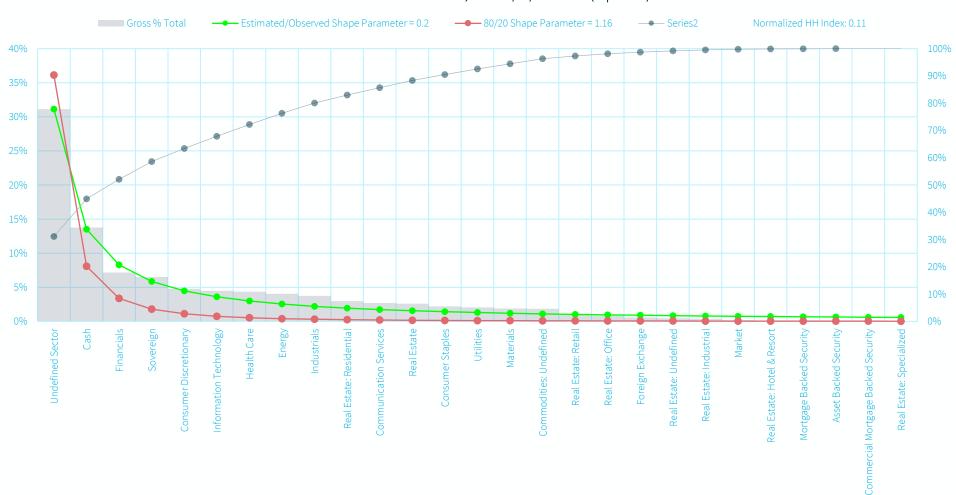
Portfolio Level: Total Portfolio, As of: 03/31/20--Asset Type



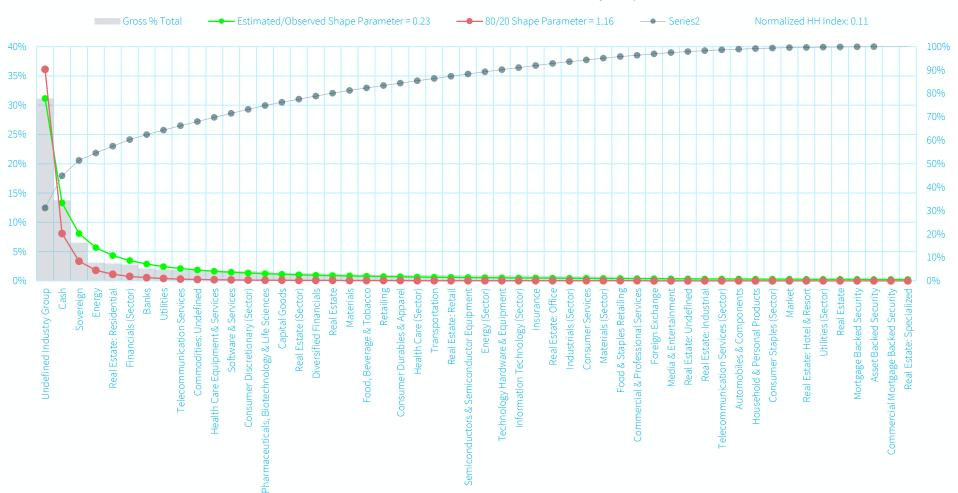
Portfolio Level: Total Portfolio, As of: 03/31/20--Security Type



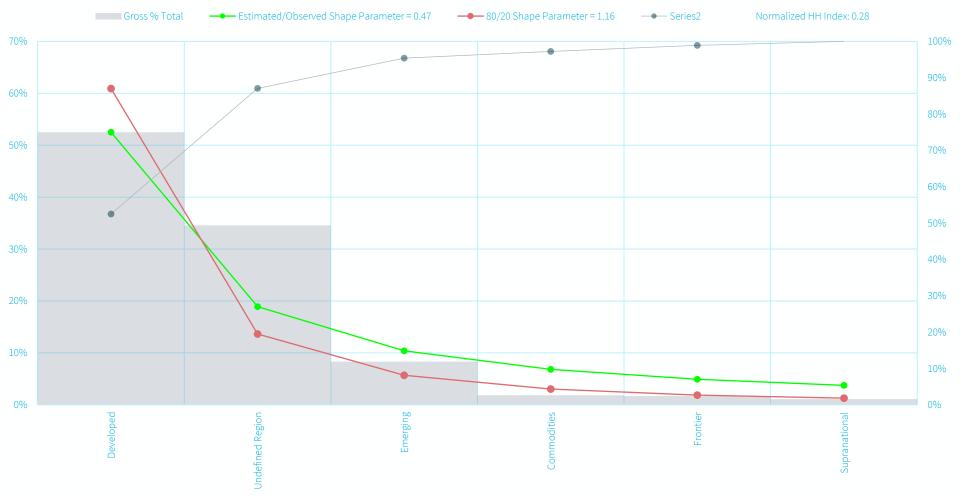
Portfolio Level: Total Portfolio, As of: 03/31/20--Sector (Expanded)



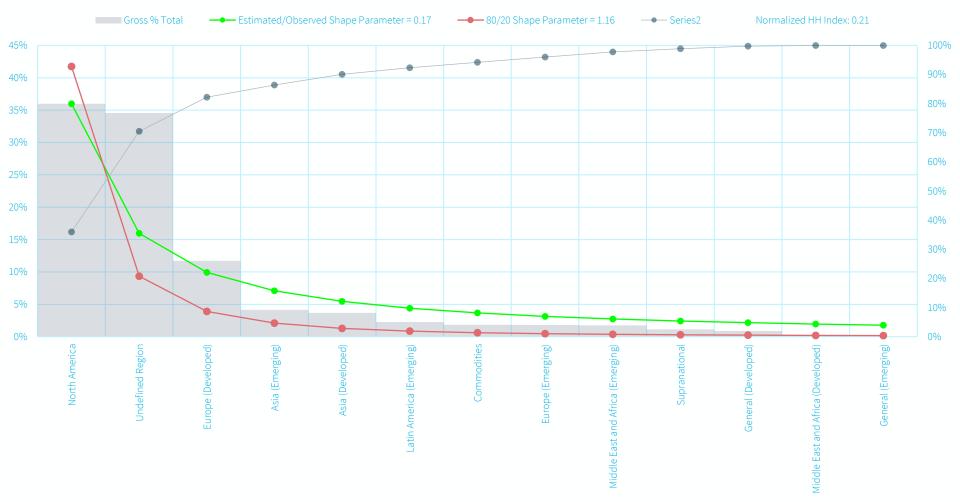
Portfolio Level: Total Portfolio, As of: 03/31/20--Industry Group



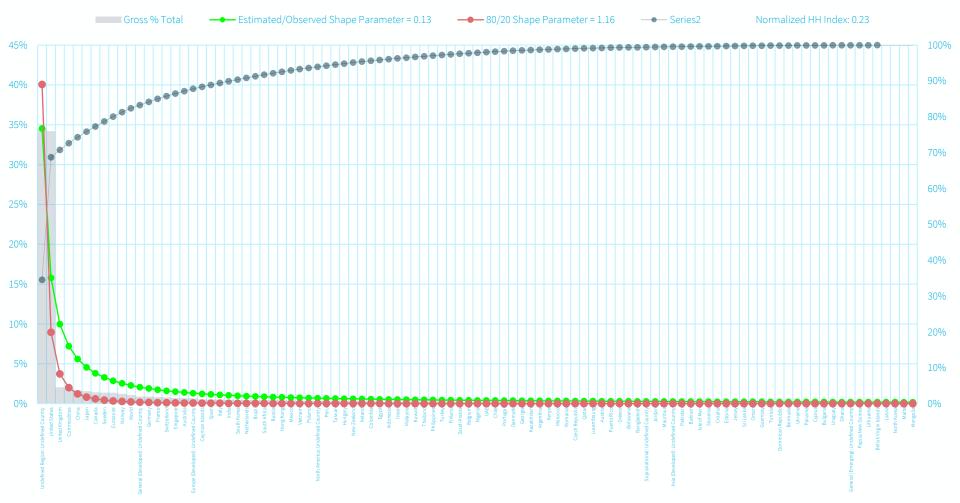
Portfolio Level: Total Portfolio, As of: 03/31/20--DM / EM / FM $\,$



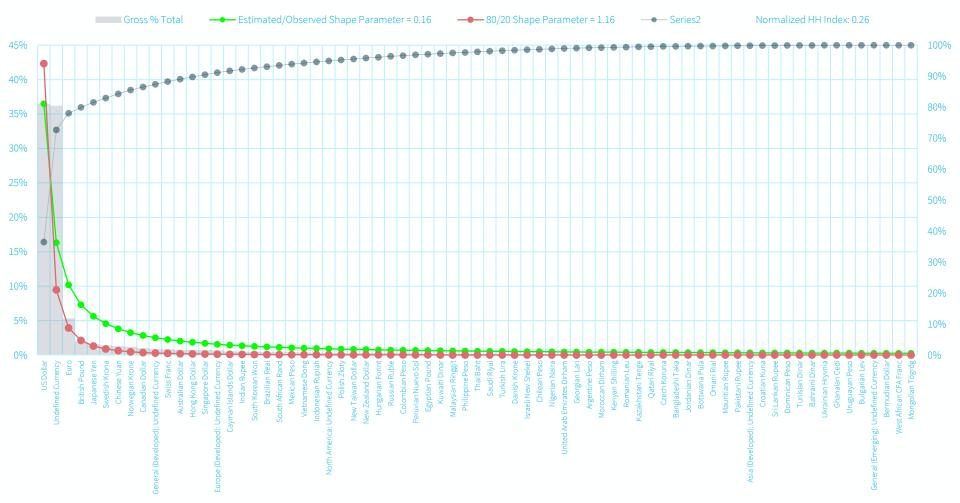
Portfolio Level: Total Portfolio, As of: 03/31/20--Region



Portfolio Level: Total Portfolio, As of: 03/31/20--Country



Portfolio Level: Total Portfolio, As of: 03/31/20--Currency



ata parency	Portfolio								
Growth	Real	Income	Defensive						
Asset Class	Asset Class	Asset Class	Asset Class						



Portfolio: Total Portfolio Exposures Transparency Composition As of: 03/31/2020 Dimension: Standard Dimension Transparency Types: Designated for Aggregation (Default) Prepared on: 04/08/2020 09:33:11 AM

Fund	Weight	Transparency Date	SITFO Analyst	Status	Comment
CL Gas, LP	0.09%	NA			
Long Wharf Real Estate Partners VI, LP	0.09%	NA			
Red Reef Farmland Opportunities I	0.27%	NA			
Crestline Credit Opportunities IV	0.14%	NA NA			
LaSalle Income & Growth Fund VIII Varsity HealthCare Partners III, LP	0.08%	NA NA	B.Scott	Acceptable	New investment, data unavailable
HAMPDEN INSURANCE PARTNERS VIII LP	0.53%	NA NA	B.Scott	Error	
TR CAPITAL IV,L.P	0.55%	NA NA	D.SCOLL	EIIOI	Exposures should be available, process/communication with manager pending
TR KARIBA SECONDARY 9, LP	0.10%	NA NA			
BPC Tactical Fund	0.04%	NA NA	B.Scott	Acceptable	New investment, data unavailable
HSCM Bermuda Alt Cat Fund Ltd. II	0.64%	NA NA	B.Scott	Acceptable	Static or unknowable exposures, will not update
TR VIETNAM SPV 1 LP	0.06%	NA NA	D.SCOTE	Ассертавле	Static of drivinowable exposures, will not appeare
Summit Growth Equity X	0.00%	NA NA	B.Scott	Acceptable	New investment, data unavailable
MFC FLEXSHARES TR MORNINGSTAR GLOBAL UPSTREAM NAT RES IN	0.35%	NA	D.OCOLL	Acceptable	Territresurient, auto anavanable
Kickstart Seed Fund V, LP	0.04%	NA			
Securis Event Fund	0.14%	NA	B.Scott	Acceptable	Static or unknowable exposures, will not update
Liquidity Cash	1.60%	NA	NA	Acceptable	Cash or liquidity account updates daily
Strategic Cash - PTIF	0.00%	NA	NA	Acceptable	Cash or liquidity account updates daily
Crestline Credit Opportunities III - Europe	0.06%	12/31/2018		,	
Crestline Credit Opportunities III	0.95%	6/30/2019			
Strategic Value Special Situations Fund IV	0.37%	6/30/2019			
Douglas Bay Capital Fund III	0.44%	9/30/2019			
Gladius Venator Fund, LP	1.34%	9/30/2019	B.Scott	Acceptable	Exposure data up-to-date
The Huron Fund V, LP	0.34%	9/30/2019	B.Scott	Error	Exposures should be available, process/communication with manager pending
Summit Growth Equity Fund IX, LP	1.01%	9/30/2019			
Unicorn Partners Fund II, LP	0.36%	9/30/2019			
Varsity Healthcare Partners II, LP	0.56%	9/30/2019	B.Scott	Error	Exposures should be available, process/communication with manager pending
NewCold, LP	0.80%	9/30/2019			
Colony Realty Partners III, LP	0.01%	9/30/2019			
Colony Realty Partners IV, LP	0.02%	9/30/2019			
Fundamental Partners III	0.93%	9/30/2019			
LaSalle Asia Opportunity V	0.52%	9/30/2019			
LaSalle Income & Growth Fund VI, LP	0.50%	9/30/2019			
Long Wharf Real Estate Partners IV, LP	0.29%	9/30/2019			
Long Wharf Real Estate Partners V, LP	0.89%	9/30/2019			
Värde European Real Estate Fund, LP	0.85%	9/30/2019			
Cordillera Investment Fund I, LP	0.54%	9/30/2019			
Cordillera Crystallex Co-Investment	0.06%	9/30/2019			
Cordillera Environmental Assets Co-Investment	0.08%	9/30/2019			
Cordillera Primary Wave Co-Investment	0.05%	9/30/2019			
Cordillera Spectrum Co-Investment	0.05%	9/30/2019			
Cordillera Suntex Co-Investment	0.07%	9/30/2019			
Cordillera Investment Fund II, LP	0.15%	9/30/2019			
Rockland Power Partners III	0.23%	9/30/2019			
DW Value Fund	0.58%	9/30/2019	D Coatt	Acceptable	Europeuse data un ta data
Credit Suisse Property & Casualty Fund II, LP Ares ICOF III Fund	0.36% 0.97%	9/30/2019	B.Scott	Acceptable	Exposure data up-to-date
BPC Opportunities Fund III	1.21%	9/30/2019 9/30/2019	B.Scott	Error	Exposures should be available, process/communication with manager pending
Clearwater Capital Partners Fund V, LP	1.12%	9/30/2019	D.SCOTT	LITOI	Exposures should be available, process/communication with manager pending
Cordillera Media & IP Co-Investment	0.05%	9/30/2019			
Hollyport Secondary Opportunities Fund VII	0.19%	9/30/2019			
Edge Principal IV	0.15%	9/30/2019			
EQT Infrastructure IV	0.70%	9/30/2019			
Unicorn Partners Fund III, LP	0.03%	9/30/2019			
CORDILLERA HIGH BAND CO-INVESTMENT, LP	0.05%	9/30/2019			
CF Waterfall Eden	2.82%	9/30/2019			
UBS Trumbull Property Income Fund, LP	4.18%	9/30/2019			
East Lodge Long Structured Opportunities Fund	2.24%	10/31/2019			
Taiyo Greater India Fund Ltd	1.90%	12/31/2019			
Kickstart Seed Fund IV, LP	0.49%	12/31/2019			
MFO Vanguard Malvern FDS Short-Term Inflation Protected Securitie	1.56%	12/31/2019			
Palatine Real Estate Fund III	0.12%	12/31/2019			
Putnam Mortgage Opportunity	0.68%	12/31/2019			
PIMCO EM Local	2.97%	12/31/2019			
Ryan Labs Fixed Income	3.67%	12/31/2019	B.Scott	Acceptable	Exposure data up-to-date
Bramshill Tactical Fixed Income Fund	3.45%	12/31/2019			
LibreMax Value Fund	1.41%	12/31/2019			
Man FRM Defensive	7.81%	1/31/2020	B.Scott	Acceptable	Exposure data up-to-date
HSCM Bermuda Fund Ltd.	1.83%	1/31/2020	B.Scott	Acceptable	Exposure data up-to-date
HSCM Bermuda Alt Cat Fund Ltd.	0.33%	1/31/2020	B.Scott	Acceptable	Exposure data up-to-date
SR Global Fund (Class M) Frontier	2.13%	2/29/2020			
Templeton Global Summits	2.48%	2/29/2020			
CF 37 Capital Securitized Long Short Fund Ltd.	4.44%	2/29/2020			
Parametric US VMP Large Cap	8.20%	3/31/2020			
Parametric US VMP Small Cap	3.02%	3/31/2020			
BMO Disciplined Microcap	1.60%	3/31/2020	B.Scott	Acceptable	Exposure data up-to-date
Parametric International Equity	8.61%	3/31/2020	B.Scott	Acceptable	Exposure data up-to-date
Parametric Emerging Markets Equity	6.29%	3/31/2020	B.Scott	Acceptable	Exposure data up-to-date
Salient Loomis Full Spectrum Credit SMA	3.64%	3/31/2020			
Total	2.91% 100.00%	3/31/2020			
	200.0070				



		1												
	Total Portfolio	Asset Type	Long %	Short %	Net %	Gross %	Long \$MM	Short \$MM	Net \$MM	Gross \$MM	Long % Total		Net % Total	Gross % Total
As of:	3/31/2020	Equity Fixed Income	42.1 42.7	3.2 0.9	38.9 41.9	45.3 43.6	10.0 10.2	0.8 0.2	9.3 10.0	10.8 10.4	33.2 33.7	13.2 3.5	38.0 40.9	30.0 28.9
		Cash	12.9	7.9	5.0	20.8	3.1	1.9	1.2	5.0	10.2	32.5	40.5	13.8
		Privates	14.0	0.0	14.0	14.0	3.3	0.0	3.3	3.3	11.0	0.0	13.6	9.3
		Undefined Asset Real Estate	0.3 8.7	11.0 0.0	-10.7 8.7	11.3 8.7	0.1 2.1	2.6 0.0	-2.6 2.1	2.7 2.1	0.2 6.9	45.3 0.0	-10.5 8.5	7.5 5.8
		Commodities	2.5	0.3	2.2	2.8	0.6	0.0	0.5	0.7	2.0	1.1	2.2	1.8
		Insurance Linked Securities	2.0	0.0	2.0	2.0	0.5	0.0	0.5	0.5	1.6	0.0	1.9	1.3
		Volatility Foreign Exchange	1.4 0.2	0.0 0.7	1.4 -0.5	1.4 0.9	0.3 0.0	0.0 0.2	0.3 -0.1	0.3 0.2	1.1 0.1	0.0 2.8	1.3 -0.5	0.9 0.6
		Other Assets	0.0	0.4	-0.4	0.4	0.0	0.1	-0.1	0.1	0.0	1.7	-0.4	0.3
		Total	126.7	24.3	102.4	150.9	30.2	5.8	24.4	36.0	100.0	100.0	100.0	100.0
Portfolio	Total Portfolio	Security Type	Long %	Short %	Net %	Gross %	Long \$MM	Short \$MM	Net \$MM	Gross \$MM	Long % Total	Short % Total	Net % Total	Gross % Total
As of:	3/31/2020	Common Stock	33.4	0.6	32.8	33.9	8.0	0.1	7.8	8.1	26.4	2.3	32.1	22.5
		Residential Mortgage Backed Ser	12.6	0.0	12.6	12.6	3.0	0.0	3.0	3.0	10.0	0.0	12.3	8.4
		Private Equity Cash	11.4 7.3	0.0 4.0	11.4 3.2	11.4 11.3	2.7 1.7	0.0 1.0	2.7 0.8	2.7 2.7	9.0 5.7	0.0 16.6	11.1 3.2	7.5 7.5
		Undefined Asset: Undefined Secu	0.3	11.0	-10.7	11.3	0.1	2.6	-2.6	2.7	0.2	45.3	-10.5	7.5
		Corporate Bond	9.2	0.0	9.2	9.2	2.2	0.0	2.2	2.2	7.2	0.0	8.9	6.1
		Properties Government Bond	8.7 6.5	0.0 0.1	8.7 6.3	8.7 6.6	2.1 1.5	0.0	2.1 1.5	2.1 1.6	6.9 5.1	0.0 0.6	8.5 6.2	5.8 4.4
		Balance Sheet Items	1.2	3.8	-2.6	5.1	0.3	0.9	-0.6	1.2	1.0	15.8	-2.6	3.4
		Convertible Bond	3.3	0.0	3.3	3.3	0.8	0.0	0.8	0.8	2.6	0.0	3.3	2.2
		Cash: Undefined Security Type Equity Future	3.2 3.1	0.0 0.0	3.2 3.1	3.2 3.1	0.8 0.7	0.0	0.8 0.7	0.8 0.7	2.6 2.5	0.0	3.2 3.1	2.1 2.1
		Bond Future	2.7	0.0	2.7	2.7	0.6	0.0	0.6	0.6	2.1	0.0	2.6	1.8
		Commodity Future Private Debt	2.5	0.0	2.5	2.5	0.6	0.0	0.6	0.6	2.0	0.0	2.4	1.7
		Private Debt Contract for Difference	2.4 0.0	0.0 1.9	2.4 -1.9	2.4 1.9	0.6 0.0	0.0 0.4	0.6 -0.4	0.6 0.4	1.9 0.0	0.0 7.6	2.3 -1.8	1.6 1.2
		Equity Index	1.8	0.0	1.8	1.8	0.4	0.0	0.4	0.4	1.4	0.0	1.7	1.2
		TIPS Volatility	1.6 1.4	0.0 0.0	1.6 1.4	1.6 1.4	0.4 0.3	0.0 0.0	0.4 0.3	0.4 0.3	1.2 1.1	0.0 0.0	1.5 1.3	1.0 0.9
		CLO	1.4	0.0	1.4	1.4	0.3	0.0	0.3	0.3	1.1	0.0	1.3	0.9
		Bank Loan	1.2	0.0	1.2	1.2	0.3	0.0	0.3	0.3	1.0	0.0	1.2	0.8
		Natural Catastrophe US Treasury	1.2 1.2	0.0	1.2 1.2	1.2	0.3 0.3	0.0	0.3	0.3	0.9	0.0	1.1	0.8
		Money Market Instruments	1.2	0.0	1.2	1.2	0.3	0.0	0.3	0.3	0.9	0.0	1.1	0.8
		Limited Partnership	0.9	0.0	0.8	0.9	0.2	0.0	0.2	0.2	0.7	0.1	0.8	0.6
		Commercial Mortgage Backed Se Fixed Income: Undefined Securit	0.9 0.6	0.0 0.2	0.9 0.4	0.9 0.7	0.2 0.1	0.0	0.2 0.1	0.2 0.2	0.7	0.0 0.6	0.9 0.4	0.6 0.5
		REIT	0.0	0.2	0.4	0.7	0.1	0.0	0.2	0.2	0.4	0.0	0.4	0.5
		Preferred Stock	0.6	0.0	0.6	0.6	0.1	0.0	0.1	0.2	0.5	0.1	0.6	0.4
		Foreign Exchange Forward Depository Receipt	0.2 0.3	0.4 0.3	-0.3 0.1	0.6 0.6	0.0 0.1	0.1 0.1	-0.1 0.0	0.1 0.1	0.1	1.8 1.2	-0.3 0.1	0.4 0.4
		Insurance non nat cat	0.5	0.0	0.6	0.6	0.1	0.0	0.0	0.1	0.5	0.0	0.1	0.4
		Agency Bond	0.6	0.0	0.6	0.6	0.1	0.0	0.1	0.1	0.4	0.0	0.6	0.4
		Interest Rate Future Others	0.5 0.0	0.0 0.4	0.5 -0.4	0.5 0.4	0.1 0.0	0.0	0.1 -0.1	0.1 0.1	0.4	0.0 1.7	0.5 -0.4	0.3 0.3
		Equity Variance Swap	0.4	0.0	0.4	0.4	0.1	0.0	0.1	0.1	0.3	0.0	0.4	0.3
		Fixed Income Index	0.0	0.4	-0.4	0.4	0.0	0.1	-0.1	0.1	0.0	1.6	-0.4	0.3
		Equity Option Closed-End Fund	0.0	0.3 0.0	-0.3 0.3	0.3 0.3	0.0 0.1	0.1	-0.1 0.1	0.1 0.1	0.0	1.4 0.0	-0.3 0.3	0.2 0.2
		Equity: Undefined Security Type	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.3	0.0	0.3	0.2
		Exchange Traded Fund	0.2 0.3	0.1	0.1	0.3 0.3	0.1 0.1	0.0	0.0 0.1	0.1 0.1	0.2	0.4	0.1	0.2
		Asset Backed Security Commodity Forward	0.0	0.3	-0.3	0.3	0.0	0.0	-0.1	0.1	0.2	1.1	-0.3	0.2 0.2
		Insurance Related	0.2	0.0	0.2	0.2	0.1	0.0	0.1	0.1	0.2	0.0	0.2	0.2
		Partnership Foreign Exchange Spot	0.2 0.0	0.0 0.1	0.2 -0.1	0.2 0.1	0.1 0.0	0.0	0.1	0.1 0.0	0.2	0.0 0.5	0.2 -0.1	0.2 0.1
		Foreign Exchange Future	0.0	0.1	-0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.5	-0.1	0.1
		Basis Swap	0.0	0.1	-0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.5	-0.1	0.1
		Restricted Cash Mortgage Backed Security	0.1 0.1	0.0 0.0	0.1 0.1	0.1 0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1 0.1	0.1 0.1
		Consumer Credit	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
		Interest Rate Swap	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
		US Treasury Bills Credit Default Swap Index	0.1	0.0 0.1	0.1 -0.1	0.1 0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1 -0.1	0.1
		Equity Future Option	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0
		Corporate Credit Default Swap	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
		Equity Exchange Traded Fund Warrant	0.0	0.0 0.0	0.0 0.0	0.0	0.0 0.0	0.0 0.0	0.0	0.0	0.0	0.1 0.0	0.0	0.0
		Equity Forward	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
		Convertible Preferred Stock Foreign Exchange Swap	0.0	0.0 0.0	0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
		Open-End Fund	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
		Total	126.7	24.3	102.4	150.9	30.2	5.8	24.4	36.0	100.0	100.1	100.0	100.0
Portfolio:	Total Portfolio	Sector (Expanded)	Long %	Short %	Net %	Gross %	Long \$MM	Short \$MM	Net \$MM	Gross \$MM	Long % Total	Short % Total	Net % Total	Gross % Total
As of:	3/31/2020	Undefined Sector	34.9	12.1	22.8	47.0	8.3	2.9	5.4	11.2	27.6	49.9	22.3	31.1
		Cash Financials	12.9 10.8	7.9 0.0	5.0 10.8	20.8 10.8	3.1 2.6	1.9 0.0	1.2 2.6	5.0 2.6	10.2 8.6	32.5 0.0	4.9 10.6	13.8 7.2
		Sovereign	9.8	0.0	9.8	9.8	2.3	0.0	2.3	2.3	7.8	0.0	9.6	6.5
		Consumer Discretionary	7.2 6.8	0.0 0.0	7.2 6.8	7.2 6.8	1.7 1.6	0.0	1.7 1.6	1.7 1.6	5.7 5.3	0.0	7.1 6.6	4.8 4.5
		Information Technology Health Care	6.6	0.0	6.6	6.6	1.6	0.0	1.6	1.6	5.3	0.0	6.4	4.4
		Energy	4.7	1.4	3.4	6.1	1.1	0.3	0.8	1.5	3.7	5.7	3.3	4.1
		Industrials Real Estate: Residential	5.2 4.5	0.4 0.0	4.8 4.5	5.7 4.5	1.3 1.1	0.1 0.0	1.1 1.1	1.4 1.1	4.1 3.5	1.8 0.0	4.7 4.4	3.8 3.0
		Communication Services	4.5	0.0	4.5	4.5	1.1	0.0	1.0	1.0	3.2	0.0	4.4	2.7
		Real Estate	3.5	0.4	3.0	3.9	0.8	0.1	0.7	0.9	2.8	1.8	3.0	2.6
		Consumer Staples	3.3 3.1	0.0 0.0	3.3 3.1	3.3 3.1	0.8 0.7	0.0	0.8 0.7	0.8 0.7	2.6 2.5	0.0	3.3	2.2 2.1
		Utilities Materials	3.1 1.8	1.1	3.1 0.8	3.1 2.9	0.7	0.0	0.7	0.7	2.5	0.0 4.3	3.0 0.7	1.9
		Commodities: Undefined	2.5	0.3	2.2	2.8	0.6	0.1	0.5	0.7	2.0	1.1	2.2	1.8
		Real Estate: Retail	1.5	0.0	1.5	1.5	0.4	0.0 0.0	0.4	0.4	1.2	0.0	1.5	1.0
		Real Estate: Office Foreign Exchange	1.3 0.2	0.0 0.7	1.3 -0.5	1.3 0.9	0.3 0.0	0.0	-0.1	0.3 0.2	1.0 0.1	2.8	1.2 -0.5	0.8 0.6
		Real Estate: Undefined	0.7	0.0	0.7	0.7	0.2	0.0	0.2	0.2	0.6	0.0	0.7	0.5
		Real Estate: Industrial Market	0.6 0.3	0.0 0.0	0.6 0.3	0.6 0.3	0.1 0.1	0.0 0.0	0.1 0.1	0.1 0.1	0.5 0.2	0.0	0.6 0.3	0.4 0.2
		Real Estate: Hotel & Resort	0.3	0.0	0.3	0.3	0.0	0.0	0.0	0.0	0.2	0.0	0.3	0.2
		Mortgage Backed Security	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
		Asset Backed Security	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1

		Commercial Mortgage Backed S∈ Real Estate: Specialized	0.1 0.0	0.0	0.1 0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1 0.0	0.0
		Total	126.7	24.3	102.4	150.9	30.2	5.8	24.4	36.0	100.0	100.0	100.0	100.0
Portfolio: As of:	Total Portfolio 3/31/2020	Industry Group Undefined Industry Group	Long % 34.9	Short % 12.1	Net % 22.8	Gross % 47.0	Long \$MM 8.3	Short \$MM 2.9	Net \$MM 5.4	Gross \$MM 11.2	Long % Total 27.6	Short % Total 49.9	Net % Total 22.3	Gross % Total 31.1
7.5 01.	3/31/2020	Cash	12.9	7.9	5.0	20.8	3.1	1.9	1.2	5.0	10.2	32.5	4.9	13.8
		Sovereign Energy	9.8 4.7	0.0 0.0	9.8 4.7	9.8 4.7	2.3 1.1	0.0	2.3 1.1	2.3 1.1	7.8 3.7	0.0 0.1	9.6 4.6	6.5 3.1
		Real Estate: Residential Financials (Sector)	4.5 4.2	0.0 0.0	4.5 4.2	4.5 4.2	1.1 1.0	0.0	1.1 1.0	1.1 1.0	3.5 3.3	0.0 0.0	4.4 4.1	3.0 2.8
		Banks	3.2	0.0	3.2	3.2	0.8	0.0	0.8	0.8	2.5	0.0	3.1	2.1
		Utilities Telecommunication Services	2.9 2.8	0.0 0.0	2.9 2.8	2.9 2.8	0.7 0.7	0.0	0.7 0.7	0.7 0.7	2.3 2.2	0.0 0.0	2.9 2.7	1.9 1.9
		Commodities: Undefined Health Care Equipment & Service	2.5 2.6	0.3	2.2 2.6	2.8 2.6	0.6 0.6	0.1 0.0	0.5 0.6	0.7 0.6	2.0 2.1	1.1 0.0	2.2	1.8 1.7
		Software & Services	2.6	0.0	2.6	2.6	0.6	0.0	0.6	0.6	2.1	0.0	2.5	1.7
		Consumer Discretionary (Sector) Pharmaceuticals, Biotechnology	2.6 2.4	0.0 0.0	2.6 2.4	2.6 2.4	0.6 0.6	0.0 0.0	0.6 0.6	0.6 0.6	2.0 1.9	0.0 0.0	2.5 2.4	1.7 1.6
		Capital Goods Real Estate (Sector)	2.1 1.6	0.0 0.4	2.1 1.2	2.1 2.1	0.5 0.4	0.0 0.1	0.5 0.3	0.5 0.5	1.7 1.3	0.0 1.8	2.1 1.2	1.4 1.4
		Diversified Financials	2.0	0.0	2.0	2.0	0.5	0.0	0.5	0.5	1.6	0.0	1.9	1.3
		Real Estate Materials	1.8 1.7	0.0 0.0	1.8 1.7	1.8 1.7	0.4 0.4	0.0	0.4 0.4	0.4 0.4	1.5 1.4	0.0 0.0	1.8 1.7	1.2 1.1
		Food, Beverage & Tobacco Retailing	1.7 1.5	0.0 0.0	1.7 1.5	1.7 1.5	0.4	0.0	0.4 0.4	0.4	1.3 1.2	0.0	1.6 1.5	1.1 1.0
		Consumer Durables & Apparel	1.5	0.0	1.5	1.5	0.4	0.0	0.4	0.4	1.2	0.0	1.5	1.0
		Health Care (Sector) Transportation	1.5 1.5	0.0	1.5 1.5	1.5 1.5	0.4	0.0	0.4 0.4	0.4	1.2 1.2	0.0	1.5 1.5	1.0 1.0
		Real Estate: Retail Semiconductors & Semiconduct	1.5 1.4	0.0 0.0	1.5 1.4	1.5 1.4	0.4 0.3	0.0 0.0	0.4	0.4 0.3	1.2 1.1	0.0	1.5 1.4	1.0 0.9
		Energy (Sector)	0.1	1.4	-1.3	1.4	0.0	0.3	-0.3	0.3	0.0	5.6	-1.3	0.9
		Technology Hardware & Equipm Information Technology (Sector)	1.4 1.4	0.0	1.4 1.4	1.4 1.4	0.3	0.0	0.3	0.3	1.1	0.0	1.4	0.9 0.9
		Insurance	1.3 1.3	0.0 0.0	1.3 1.3	1.3 1.3	0.3 0.3	0.0 0.0	0.3 0.3	0.3 0.3	1.1 1.0	0.0	1.3 1.2	0.9 0.8
		Real Estate: Office Industrials (Sector)	0.7	0.4	0.3	1.2	0.2	0.1	0.1	0.3	0.6	1.8	0.3	0.8
		Consumer Services Materials (Sector)	1.2 0.1	0.0 1.1	1.2 -1.0	1.2 1.1	0.3	0.0 0.3	0.3 -0.2	0.3 0.3	0.9 0.1	0.0 4.3	1.1 -1.0	0.8 0.8
		Food & Staples Retailing Commercial & Professional Servi	1.0 0.9	0.0 0.0	1.0 0.9	1.0 0.9	0.2	0.0	0.2 0.2	0.2 0.2	0.8 0.7	0.0	1.0 0.9	0.6
		Foreign Exchange	0.9	0.0	-0.5	0.9	0.2	0.0	-0.1	0.2	0.1	2.8	-0.5	0.6
		Media & Entertainment Real Estate: Undefined	0.8 0.7	0.0 0.0	0.8 0.7	0.8 0.7	0.2 0.2	0.0	0.2 0.2	0.2 0.2	0.6 0.6	0.0 0.0	0.8 0.7	0.5 0.5
		Real Estate: Industrial Telecommunication Services (Se	0.6	0.0	0.6	0.6	0.1	0.0	0.1	0.1	0.5	0.0	0.6	0.4
		Automobiles & Components	0.5 0.4	0.0 0.0	0.5 0.4	0.5 0.4	0.1 0.1	0.0 0.0	0.1 0.1	0.1 0.1	0.4 0.3	0.0 0.0	0.5 0.4	0.3 0.3
		Household & Personal Products Consumer Staples (Sector)	0.4 0.3	0.0 0.0	0.4 0.3	0.4 0.3	0.1 0.1	0.0	0.1 0.1	0.1 0.1	0.3 0.2	0.0 0.0	0.4	0.3 0.2
		Market	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.2	0.0	0.3	0.2
		Real Estate: Hotel & Resort Utilities (Sector)	0.2 0.2	0.0 0.0	0.2 0.2	0.2 0.2	0.0 0.0	0.0 0.0	0.0	0.0	0.1 0.1	0.0 0.0	0.2 0.2	0.1 0.1
		Real Estate Mortgage Backed Security	0.1 0.1	0.0	0.1 0.1	0.1 0.1	0.0	0.0	0.0	0.0	0.1 0.1	0.0	0.1 0.1	0.1 0.1
		Asset Backed Security	0.1		0.1	0.1	0.0	0.0				0.0		0.1
				0.0					0.0	0.0	0.1		0.1	
		Commercial Mortgage Backed Se Real Estate: Specialized	0.1 0.0	0.0 0.0 0.0	0.1 0.1 0.0	0.1 0.0	0.0 0.0 0.0	0.0 0.0	0.0 0.0 0.0	0.0 0.0 0.0	0.0 0.0	0.0 0.0	0.1 0.1 0.0	0.0
		Commercial Mortgage Backed St	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0
Portfolio: As of:	Total Portfolio 3/31/2020	Commercial Mortgage Backed Se Real Estate: Specialized	0.1 0.0	0.0 0.0	0.1 0.0	0.1 0.0	0.0 0.0	0.0 0.0	0.0 0.0	0.0 0.0	0.0 0.0	0.0 0.0	0.1 0.0 100.0	0.0 0.0
	Total Portfolio 3/31/2020	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region	0.1 0.0 126.7 Long % 72.1 35.8	0.0 0.0 24.3 Short % 7.1 16.4	0.1 0.0 102.4 Net % 65.0 19.5	0.1 0.0 150.9 Gross % 79.2 52.2	0.0 0.0 30.2 Long \$MM 17.2 8.6	0.0 0.0 5.8 Short \$MM 1.7 3.9	0.0 0.0 24.4 Net \$MM 15.5 4.6	0.0 0.0 36.0 Gross \$MM 18.9 12.5	0.0 0.0 100.0 Long % Total 56.9 28.3	0.0 0.0 100.0 Short % Total 29.4 67.4	0.1 0.0 100.0 Net % Total 63.4 19.0	0.0 0.0 100.0 Gross % Total 52.5 34.6
		Commercial Mortgage Backed Sr Real Estate: Specialized Total DM/EM/FM Developed Undefined Region Emerging Commodities	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 2.8	0.0 0.0 30.2 Long \$MM 17.2 8.6 2.9 0.6	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5	0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7	0.0 0.0 100.0 Long % Total 56.9 28.3 9.5 2.0	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1	0.1 0.0 100.0 Net % Total 63.4 19.0 11.3 2.2	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8
		Commercial Mortgage Backed St Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5 2.5	0.0 0.0 24.3 Short % 7.1 16.4 0.5	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 2.8 2.5 1.7	0.0 0.0 30.2 Long\$MM 17.2 8.6 2.9 0.6 0.6 0.6	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8	0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7 0.6 0.4	0.0 0.0 100.0 Long % Total 56.9 28.3 9.5	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1	0.1 0.0 100.0 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.7
		Commercial Mortgage Backed St Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5 2.5	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 2.8 2.5	0.0 0.0 30.2 Long \$MM 17.2 8.6 2.9 0.6 0.6	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6	0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7 0.6	0.0 0.0 100.0 Long % Total 56.9 28.3 9.5 2.0 2.0	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0	0.1 0.0 100.0 Net % Total 63.4 19.0 11.3 2.2 2.5	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7
As of: Portfolio:	3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long %	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short %	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net %	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 2.8 2.5 1.7 150.9 Gross %	0.0 0.0 30.2 Long \$MM 17.2 8.6 2.9 0.6 0.6 0.4 30.2 Long \$MM	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0 5.8 Short \$MM	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net \$MM	0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7 0.6 0.4 36.0 Gross \$MM	0.0 0.0 100.0 Long % Total 56.9 28.3 9.5 2.0 2.0 1.3 100.0 Long % Total	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0 Short % Total	0.1 0.0 100.0 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total
As of:	3/31/2020	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 2.8 2.5 1.7	0.0 0.0 30.2 Long \$MM 17.2 8.6 2.9 0.6 0.6 0.4 30.2	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 0.4	0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7 0.6 0.4 36.0	0.0 0.0 100.0 Long % Total 56.9 28.3 9.5 2.0 2.0 1.3 100.0	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0	0.1 0.0 100.0 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1
As of: Portfolio:	3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM/EM/FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed)	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5 1.7 126.7 Long % 50.9 35.8 14.9	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short %	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net %	0.1 0.0 150.9 Gross %6 79.2 52.2 12.6 2.8 2.5 1.7 150.9 Gross %6	0.0 0.0 30.2 Long \$MM 17.2 8.6 2.9 0.6 0.6 0.4 30.2 Long \$MM	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.0 0.0 5.8 Short \$MM	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net \$MM	0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7 0.6 0.4 36.0 Gross \$MM 13.0	0.0 0.0 100.0 Long % Total 56.9 28.3 9.5 2.0 2.0 1.3 100.0 Long % Total	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0 Short % Total	0.1 0.0 100.0 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0
As of: Portfolio:	3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM/EM/FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed)	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7	0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 5.9 3.9	0.1 0.0 150.9 79.2 52.2 12.6 2.8 2.5 1.7 150.9 Gross % 54.3 52.1 17.7 6.3 55.6	0.0 0.0 30.2 Long \$MM 17.2 8.6 2.9 0.6 0.4 30.2 Long \$MM 12.1 8.5 3.6 1.4	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net \$MM 11.3 4.6 2.9 1.4 0.9	0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7 0.6 0.4 36.0 Gross \$MM 13.0 12.4 4.2 1.5 1.3	0.0 0.0 100.0 Long % Total 28.3 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 211.8 4.8	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0 Short % Total 14.2 67.4 11.4 0.8	0.1 0.0 100.0 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9 5.7 3.8	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 4.2 3.7
As of: Portfolio:	3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Asia (Emerging) Asia (Developed) Latin America (Emerging) Commodities	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 4.7 3.4 2.5	0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8 0.1 0.3	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 5.9 3.3 3.3 3.2 2.2	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 2.8 2.5 1.7 150.9 Gross % 52.1 17.7 6.3 3 5.6 3.4 2.8	0.0 0.0 30.2 Long SMM 17.2 8.6 2.9 0.6 0.4 30.2 Long SMM 12.1 8.5 3.6 1.4 4 1.1 0.8 0.6	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.2 0.0 0.1	0.0 0.0 24.4 Net SMM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net SMM 11.3 4.6 2.9 1.4 0.9 0.8 0.5	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 Long % Total 28.3 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 4.8 3.7 2.6 6	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0 Short % Total 14.2 67.4 11.4 0.8 3.4 0.4 1.1	0.1 0.00 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9 11.9 3.8 3.2 2.2 2.2	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 4.2 3.7 2.3 1.8
As of: Portfolio:	3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Latin America (Emerging)	0.1 0.26.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4	0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8 0.1	0.1 0.24 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 5.9 3.3	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 2.8 2.5 1.7 150.9 Gross % 54.3 52.1 17.7 6.3 5.6 3.3	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.2	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 Long % Total 28.3 9.5 2.0 2.0 13.3 100.0 Long % Total 40.2 28.2 211.8 4.8 3.7 2.6	0.0 0.0 100.0 Short % Total 29,4 67,4 2.1 1.1 0.0 0.0 100.0 Short % Total 14.2 67,4 11.4 0.8 3.4	0.1 0.0 100.0 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9 3.3 2.3 3.3 3.3 2.3 10.0 11.9 11.9 11.9 11.9 11.9 3.3 3.3 2.3 10.0 10.0 10.0 10.0 11.9 11.9 11.9 11.9	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 4.2 3.7 2.3
As of: Portfolio:	3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Latin America (Emerging) Commodities Europe (Emerging) Middle East and Africa (Emerging Supranational	0.1 0.267 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4 2.5 2.5 2.5 2.5 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7	0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8 0.1 0.3 0.2 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 5.9 3.3 3.3 2.2 2.3 2.5 1.7	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 6 2.8 2.5 1.7 150.9 Gross % 54.3 52.1 17.7 6.3 3.4 2.8 2.7 2.7 1.7 2.7 1.7 2.7 1.7 2.7 1.7 2.7 1.7 2.7 1.7 3.8 3.4 3.4 3.4 3.4 3.4 3.4 3.4 3.4 3.4 3.4	0.0 0.0 0.0 30.2 Long \$MM 17.2 8.6 2.9 0.6 0.6 0.4 30.2 Long \$MM 12.1 8.5 3.6 1.4 4 1.1 0.8 0.6 6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net \$MM 15.5 4.6 6.2 8 8.0 5.0 6.4 24.4 Net \$MM 11.3 4.6 6.2 9 1.4 4.0 9.0 0.8 0.5 0.6 0.6 0.6 0.6	0.0 0.0 36.0 SMM 18.9 12.5 3.0 0.7 0.6 0.4 12.5 13.0 13.0 13.0 12.4 4.2 1.5 13.0 0.8 0.7 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 100.0 Long % Total 28.3 9.55 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 4.8 3.7 2.6 2.0 2.0 2.0	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 100.0 Short % Total 14.2 67.4 11.4 0.8 3.4 0.4 1.1 0.8 0.1 0.0	0.1 0.00 Net % Total 63.4 19.0 113.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9 5.7 3.8 3.2 2.2 2.3 2.6 1.7	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 4.2 3.7 2.3 1.8 1.8 1.8 1.8 1.8 1.8
As of: Portfolio:	3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Asia (Emerging) Commodities Europe (Emerging) Commodities Europe (Emerging) Middle East and Africa (Emerging Supranational General (Developed)	0.1 0.1 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4 4.7 3.4 4.2 5.5 2.5 2.5 2.5 2.5 2.6 1.7 1.4 0.2	0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 24.3 Short % 3.5 16.4 2.8 0.1 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 5.1 17 102.4 Net % 47.4 19.4 12.2 5.9 3.9 3.3 2.2 2.3 2.6 1.7 1.4 0.1	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 2.8 2.5 1.7 150.9 Gross % 54.3 52.1 17.7 6.3 3 5.6 3.4 2.8 2.7 2.7 1.7 1.4 0.3	0.0 0.0 30.2 Long SMM 17.2 6.6 6.0 0.4 30.2 Long SMM 12.1 1.1 6.5 3.6 1.4 1.1 0.8 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net SMM 15.5 4.6 2.8 0.5 0.4 24.4 Net SMM 11.3 4.6 0.9 0.8 0.0 0.6 0.6 0.6 0.4 0.3 0.0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 Long % Total 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 3.7 2.6 6 2.0 2.0 2.0 1.1 1.4 1.1	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0 Short % Total 4.2 67.4 11.4 0.8 3.4 0.4 1.1 0.8 0.1 0.0 0.0 0.0	0.1 0.00 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9 5.7 3.8 3.2 2.2 2.3 2.6 1.7 1.3 0.1	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 34.5 11.7 4.2 3.7 2.3 1.8 1.8 1.8 1.8 1.8 0.9 0.2
As of: Portfolio:	3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Emerging Commodities Frontier Supranational Total Region Latin America Undefined Region Europe (Developed) Asia (Emerging) Asia (Emerging) Commodities Europe (Enveloped) Latin America (Emerging) Commodities Europe (Emerging) Middle East and Africa (Emerging Supranational General (Developed)	0.1 0.1 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4 2.5 2.5 2.6 1.7 1.4	0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.2.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 5.9 3.9 3.3 2.2 2.3 2.6 1.7 1.4	0.1 0.0 9 Gross % 79.2 52.2 12.6 6 2.8 2.5 1.7 150.9 Gross % 64.3 52.1 17.7 6.3 3.4 2.8 2.7 2.7 1.7 1.4	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.2 0.0 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 36.0 SMM 18.9 12.5 12.5 12.5 13.3 13.0 12.5 13.0 12.5 13.0 13.0 12.4 14.2 15.5 13.3 10.8 10.7 10.6 10.6 10.6 10.6 10.6 10.6 10.6 10.6	0.0 0.0 100.0 Long % Total 56.9 28.3 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 28.2 28.2 21.8 4.8 3.7 2.6 2.0 2.0 2.1 1.4 1.1	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0 Short % Total 14.2 67.4 11.4 0.8 3.4 0.4 1.1 0.8 0.1 0.0	0.1 0.0 Net % Total 19.0 19.0 19.0 19.0 19.0 19.0 19.0 19.0	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 4.2 3.7 2.3 1.8 1.8 1.8 1.8 0.9
As of: Portfolio: As of:	3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Latin America (Emerging) Commodities Europe (Developed) Undefined Region Europe (Developed) Undefined Region Europe (Developed) Undefined Region Europe (Developed) Undefined Region Undefined Region Europe (Developed) Undefined Region Undefined R	0.1 0.1 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4 4.7 3.4 2.5 2.5 2.5 2.5 2.5 2.6 1.7 1.4 0.2 0.0 126.7	0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 24.3 Short % 3.5 16.4 2.8 0.1 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 5.9 3.3 2.2 2.3 2.4 1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 6 2.8 2.5 1.7 150.9 Gross % 52.1 17.7 6.3 4.4 2.8 2.7 2.7 1.7 1.4 0.3 0.0 150.9	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.1 0.0 0.0 5.8 Short \$MM 5.8 Shor	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net \$MM 11.3 4.6 2.9 1.4 4.0 0.9 0.8 0.5 0.6 0.6 0.6 0.4 0.3 0.0 0.0 0.0	0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7 0.6 6.0 4.1 3.0 12.4 4.2 4.2 1.3 0.8 0.7 0.6 6.0 6.0 0.4 0.3 0.1 1.0 0.0 36.0 36.0 36.0 36.0 36.0 36.0 36.	0.0 0.0 100.0 Long % Total 28.3 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 4.8 3.7 2.6 2.0 2.0 2.1 1.4 1.1 0.2 0.0 100.0	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0 Short % Total 14.2 67.4 11.4 0.8 3.4 0.4 0.1 0.8 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9 5.7 3.8 3.2 2.2 2.3 2.6 1.7 1.3 0.1 0.0 100.0	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 2.3 37 2.3 1.8 1.8 1.8 1.8 1.8 1.1 0.9 0.2 0.0 100.0
As of: Portfolio: As of:	3/31/2020 Total Portfolio 3/31/2020	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Latin America (Emerging) Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Emerging) Asia (Emerging) Middle East and Africa (Emerging Supranational General (Developed) Middle East and Africa (Developed) Middle East and Africa (Developed) General (Emerging) Total Country Undefined Region: Undefined Cc Country Undefined Region: Undefined Cc	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 4.7 34.4 2.5 2.5 2.6 1.7 1.4 0.2 0.0 126.7 Long %	0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 24.3 Short % 3.5 16.4 2.8 0.1 0.3 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 5.9 3.9 3.3 2.2 2.3 2.6 1.7 1.4 0.1 0.0 102.4 Net %	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 2.8 2.5 1.7 150.9 54.3 52.1 17.7 6.3 4.4 2.8 2.7 2.7 1.7 1.0 3.0 0.0 150.9 Gross % 52.1	0.0 0.0 30.2 Long SMM 17.2 6.6 6.0 0.4 30.2 Long SMM 12.1 12.1 13.1 6.5 3.6 1.4 4 1.1 0.8 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.7 3.0 3.0 Long SMM 8.5	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.1 0.0 0.0 0.0 5.8 Short \$MM 3.9 0.7 0.0 0.0 0.0 0.0 5.8 Short \$MM 3.9 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net SMM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net SMM 11.3 4.6 2.9 1.4 0.9 0.8 0.5 0.6 0.4 0.3 0.0 0.4 0.4 0.3 0.0 0.4 0.4 0.8 0.8 0.6 0.4 0.8 0.8 0.6 0.4 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 Long % Total 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 3.7 2.6 6 2.0 2.0 2.1 1.4 1.1 0.2 0.0 100.0 Long % Total	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0 Short % Total 4.2 67.4 11.4 0.8 3.4 0.4 1.1 0.8 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.00 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total 49.3 49.3 49.3 2.2 2.3 2.6 4.7 1.3 0.0 100.0 Net % Total 1.7 1.8 1.8 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 4.2 3.7 2.3 1.8 1.8 1.8 1.8 1.9 0.0 0.0 0.0 Gross % Total 36.9 36.9 36.9 36.9 36.9 36.9 36.9 36.9
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr. Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Asia (Emerging) Commodities Europe (Developed) Asia (Emerging) Asia (Emerging) Middle East and Africa (Emerging) Supranational General (Developed) Middle East and Africa (Developed)	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4 4.7 3.4 4.7 1.6 0.2 0.0 126.7 Long % 35.8 48.2 2.9	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 24.3 Short % 16.4 3.4 3.4 0.2	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 2.3 3.3 2.2 2.3 3.3 2.2 1.7 10.1 0.1 0.1 0.1 0.1 0.2 Net % 19.4 4.4 4.4 4.4 4.4 4.4 4.4 4.4 4.4 4.4	0.1 0.1 150.9 Gross % 2.5 2.2 12.6 2.8 2.5 1.7 150.9 Gross % 54.3 52.1 17.7 4.3 4.4 2.8 2.7 2.7 1.7 1.9 1.0 150.9 Gross % 54.3 3.4 4.3 4.4 3.4 3.4 4.3 5.5 1.7 1.7 1.4 5.5 1.6 3.1 150.9 Gross % 52.1 51.6 3.1 150.9 150.9	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 5.8 Short \$MM 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net \$MM 1.3 4.6 2.9 0.9 0.8 0.5 0.6 0.6 0.4 0.9 0.8 0.5 0.6 0.6 0.6 0.7 0.6 0.7 0.6	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 Long % Total 9.5 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 3.7 2.6 2.0 2.0 1.1 1.4 1.1 0.2 0.0 100.0 Long % Total 2.3 2.1 2.3 3.7 3.7 3.7 3.7 3.8 3.7 3.7 3.8 3.7 3.8 3.7 3.8 3.7 3.8 3.7 3.8 3.8 3.7 3.8 3.7 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8 3.8	0.0 0.0 100.0 Short % Total 29.4 67.4 1.1 0.0 0.0 100.0 Short % Total 4/2 67.4 11.4 0.8 3.4 0.4 1.1 0.8 0.1 0.0 0.0 0.0 100.0 Short % Total 67.4 11.4 0.8	0.1 0.0 Net % Total 103.0 Net % Total 113.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9 5.7 3.8 3.2 2.2 2.3 2.6 1.7 1.3 0.1 0.0 Net % Total 19.0 100.0 Net % Total 2.6 2.6 2.7 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8	0.0 100.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 34.5 11.7 4.2 3.7 4.2 3.7 4.2 3.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.9 0.9 0.0 100.0 Gross % Total 34.5 34.2 2.1
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Latin America (Emerging) Middle East and Africa (Emerging) Middle East and Africa (Emerging Supranational General (Developed) Middle East and Africa (Developed) Total County Undefined Region: Undefined Cc United States	0.1 0.1 126.7 Long % 72.1 35.8 12.1 2.5 1.7 126.7 Long % 50.9 31.8 14.9 6.1 4.7 3.4 2.5 2.5 2.6 1.7 1.4 0.2 0.0 126.7 Long % 35.8 48.2	0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8 0.1 0.3 0.2 0.0 0.0 24.3 Short % 16.4 1.8 1.8 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 5.9 3.3 2.6 6.7 1.7 1.4 0.1 0.0 102.4 Net % 19.4 44.8	0.1 0.0 150.9 Gross % 52.1 1.7.7 1.4 0.0 150.9 Gross % 52.1 52.6 5.6 5.6 5.6 5.6 5.6 5.6 5.6 5.6 5.6 5	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.2 0.0 0.1 0.0 0.0 0.0 5.8 Short \$MM 3.9 0.7 0.0 0.0 0.0 0.0 5.8 Short \$MM	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 4.4 24.4 Net \$MM 11.3 4.6 6 2.9 0.8 0.5 0.6 0.6 0.7 0.8 0.7 0.8 0.8 0.9 0.8 0.8 0.9 0.8 0.8 0.9 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8 0.8	0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7 0.6 6.6 24 36.0 Gross \$MM 13.0 12.4 4.2 1.5 1.3 0.8 0.7 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 100.0 Long % Total 28.3 100.0 1.3 100.0 Long % Total 40.2 28.2 11.8 4.8 3.7 2.6 2.0 2.0 1.1 1.4 1.1 0.2 0.0 100.0 Long % Total 28.2 28.2 38.1	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 100.0 Short % Total 4.2 67.4 11.4 0.8 3.4 0.4 1.1 0.8 0.1 0.0 0.0 0.0 0.0 Short % Total 67.4 14.4 10.4	0.1 0.0 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9 5.7 3.8 3.2 2.2 2.3 2.6 1.7 1.3 0.1 0.0 Net % Total 1.9 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 4.2 3.7 2.3 1.8 1.8 1.8 1.8 1.9 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Asia (Emerging) Commodities Europe (Emerging) Unididle East and Africa (Emerging Supranational General (Developed) Middle East and Africa (Develope General (Emerging) Total County Undefined Region: Undefined Cc United States United Kingdom Commodities China Japan	0.1 0.1 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4 4.7 3.4 4.2 5.2 6.6 1.7 1.7 Long % 50.9 35.8 48.2 2.9 2.5 2.5 2.6 48.2 2.4	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.1 0.3 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 12.2 2.3 3.2 2.3 2.6 1.7 1.4 0.1 0.0 102.4 Net % 19.4 12.2 2.3 2.6 1.7 2.2 2.3 2.6 1.7 2.4 0.1 0.0 102.4	0.1 0.0 150.9 Gross % 79.2 52.2 12.6 6 2.8 2.5 1.7 150.9 6 3.4 2.8 2.5 5.1 17.7 150.9 6 3.4 2.8 2.7 2.7 1.7 1.4 0.3 0.0 150.9 6 52.1 51.6 3.1 1.2 8 2.5 2.4 2.8 2.5 2.4 2.8 2.7 1.7 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net \$MM 11.3 4.6 2.9 1.4 4.0 0.9 0.8 0.5 0.6 0.4 0.3 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 Long % Total 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 3.7 2.6 6 2.0 2.0 1.1 1.4 1.1 0.2 0.0 100.0 Long % Total 28.2 38.1 2.6 38.1 2.0 1.9	0.0 0.0 100.0 Short % Total 29.4 67.4 1.1 0.0 0.0 100.0 Short % Total 4.2 67.4 11.4 0.8 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.00 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9 1.7 3.8 3.2 2.2 2.3 3.0 1.7 1.3 0.0 100.0 Net % Total 19.0 Net % Total 2.2 2.3 2.4 2.3 2.4 2.3 2.4 2.3 2.4 2.3 2.4 2.4 2.3 2.4 2.3 2.4 2.4 2.3 2.4 2.3 2.4 2.3 2.4 2.3 2.4 2.3 2.3 2.4 2.4 2.3 2.3 2.3 2.3 2.3 2.3 2.3 2.3 2.3 2.3	0.0 100.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 4.2 3.7 2.3 1.8 1.8 1.8 1.8 1.9 0.0 0.0 0.0 0.0 Gross % Total 34.5 2.1 1.8 34.5 1.1 0.9 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Emerging Commodities Frontier Supranational Total Region Latin America Undefined Region Europe (Developed) Asia (Emerging) Commodities Europe (Developed) Asia (Emerging) Middle East and Africa (Emerging) Supranational General (Developed) Middle East and Africa (Developed) Undefined Region: Undefined Cc United States United Kingdom Commodities United Kingdom Commodities United Kingdom Commodities	0.1 0.0 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4 4.2 2.5 2.6 6.1 7 Long % 35.8 48.2 2.9 2.5 4.4 2.4 2.1	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 24.3 Short % 16.4 2.8 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 102.4 Net % 655.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 2.3 3.3 2.2 2.3 3.4 0.1 0.1 0.1 0.1 0.2 Net % 19.4 44.8 2.7 2.2 2.3 2.4 2.1	0.1 0.1 150.9 Gross % 2.5 2.2 12.6 6.3 3.4 4 2.8 2.7 1.7 1.4 0.3 0.0 150.9 Gross % 52.1 1.7 1.4 4 2.8 2.5 2.5 1.7 1.4 4 2.8 2.5 2.4 2.2 2.1	0.0 0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	0.0 0.0 5.8 Short \$MM 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 Long % Total 9.5 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 3.7 2.6 2.0 2.0 0.0 1.0 Long % Total 2.0 2.0 2.0 2.0 2.0 2.0 2.0 2.0 2.0 2.0	0.0 0.0 100.0 Short % Total 29.4 67.4 1.1 0.0 0.0 100.0 Short % Total 4/2 67.4 11.4 0.8 3.4 0.4 1.1 0.8 0.0 0.0 100.0 Short % Total 67.4 1.1 0.8 0.1 0.0 0.0 0.0 0.0 100.0 Short % Total 67.4 14.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 Net % Total 10.0 Net % Total 11.3 2.2 2.5 1.6 10.0 Net % Total 46.3 19.0 11.9 5.7 3.8 3.2 2.2 2.3 3.6 1.7 1.3 0.1 0.0 Net % Total 19.0 Net % Total 2.2 2.3 2.3 2.4 2.4 2.2 2.3 2.3 2.4 2.5 2.3 2.4 2.5 2.3 2.5 2.6 2.7 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8	0.0 100.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 34.5 11.7 2.3 3.7 2.3 1.8 1.8 1.8 1.8 1.1 0.9 0.2 0.0 100.0 Gross % Total 34.5 34.2 2.1 1.8 1.8 1.1 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Latin America (Emerging) Commodities Europe (Emerging) Middle East and Africa (Emerging) Supranational General (Developed) Undefined Region Europe (Emerging) Total Country Undefined Region: Undefined Cc United States Undefined Region: Undefined Cc United States Undefined Region: Undefined Cc United Kingdom Commodities China Japan Canada Sweden Eurozone	0.1 0.1 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 6.1 6.1 6.1 7.1 1.4 0.2 0.0 126.7 Long % 35.8 35.8 35.8 34.9 2.5 2.6 2.6 2.7 2.8 2.7 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8	0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 24.3 Short % 3.5 16.4 2.8 0.1 0.3 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 0.0 5 Short % 16.4 0.5 0.8 0.1 0.3 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 5.9 3.9 3.3 2.2 2.3 2.6 1.7 1.4 0.1 0.0 102.4 Net % 19.4 44.8 2.7 1.9 19.4 44.8 2.7 2.2 2.3 2.4 2.1 2.1 2.1	0.1 0.0 150.9 Gross % 2.8 2.5 1.7 150.9 Gross % 2.7 2.7 1.7 1.7 1.7 6.3 3.4 2.8 2.7 2.7 2.7 1.7 1.7 1.2 2.7 2.7 1.7 1.4 2.8 2.5 2.4 2.2 2.1 2.1 2.1	0.0 0.0 30.2 Long SMM 17.2 8.6 2.9 0.6 0.4 30.2 Long SMM 12.1 12.1 8.5 3.6 14.4 1.1 0.8 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 5.8 Short \$MM 0.8 0.8 0.8 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net SMM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net SMM 11.3 4.6 2.9 1.4 4.0 0.9 0.8 0.5 0.6 0.4 0.3 0.0 0.0 24.4 Net SMM 4.6 10.7 0.6 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 Long % Total 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 3.7 2.66 2.0 2.0 1.0 1.0 0.0 Long % Total 2.0 2.0 2.1 1.4 1.1 0.2 2.0 2.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0 Short % Total 4.2 67.4 11.4 0.8 3.4 0.4 0.1 0.0 0.0 0.0 100.0 Short % Total 67.4 1.1 0.8 3.1 1.1 0.8 0.1 0.0 0.0 0.0 0.0 0.0 100.0 Short % Total 67.4 14.0 0.9 1.1 0.4 0.0 0.0 0.0 0.0 0.0 0.0 0.0 100.0 Short % Total 67.4 1.1 0.4 0.0 0.0 0.0 0.0 0.0 0.0 0.0 1.1 0.4 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.00 Net % Total 10.3 10.0 Net % Total 10.0 Net % Total 46.3 19.0 11.9 11.9 1.7 3.8 3.2 2.3 2.6 1.7 1.3 0.0 10.0 Net % Total 2.2 2.3 2.6 2.6 2.7 2.3 2.6 2.6 2.7 2.3 2.6 2.6 2.7 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8 2.8	0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 2.3 37 2.3 1.8 1.8 1.8 1.1 0.9 0.2 0.0 100.0 Gross % Total 34.5 1.8 1.8 1.1 0.9 0.2 0.0 1.8 1.8 1.8 1.1 0.9 0.2 0.0 1.8 1.8 1.8 1.1 0.9 0.2 0.0 1.8 1.8 1.8 1.1 0.9 0.1 1.8 1.8 1.8 1.1 0.9 0.2 0.0 1.8 1.8 1.8 1.1 0.9 0.2 0.0 1.8 1.8 1.8 1.1 0.9 0.2 0.0 1.8 1.8 1.8 1.8 1.9 0.2 0.0 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Asia (Emerging) Commodities Europe (Emerging) Commodities Europe (Emerging) Total Commodities Europe (Emerging) Undefined Region Europe (Emerging) Commodities Europe (Emerging) Undefined Region: Undefined States United Kingdom Commodities China United Kingdom Commodities China United Kingdom Commodities China Japan Canada Swadea	0.1 0.1 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4 4.7 3.4 4.2 5.5 2.5 2.6 1.7 1.4 0.2 0.0 126.7 Long % 48.2 2.9 2.9 2.5 2.4 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.1 0.3 0.2 0.0 0.0 0.0 0.0 0.1 0.0 0.0 0.0 0.1 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 5.5 1.7 102.4 Net % 47.4 12.2 5.9 3.3 3.2 2.2 2.3 2.6 1.7 1.4 0.1 0.0 102.4 Net % 19.4 44.8 2.7 2.2 2.3 2.4 2.1 2.1 2.1 2.1 3.3 -1.4 1.7	0.1 0.1 150.9 Gross % 2.5 1.7 1.7 1.4 1.7 1.7 1.5 1.6 3.4 1.7 1.7 1.5 1.6 3.4 1.3 1.5 1.5 1.6 3.1 1.2 8.2 2.2 1.2 1.2 1.1 1.7 1.7 1.4 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net \$MM 11.3 4.6 2.9 1.4 4.0 0.9 0.8 0.5 0.6 0.4 0.3 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7 0.6 0.4 36.0 Gross \$MM 13.0 12.4 4.2 1.5 1.3 0.8 0.6 0.4 0.3 0.1 0.0 Gross \$MM 0.3 0.1 0.0 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 100.0 Long % Total 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 3.7 2.6 6 2.0 2.0 1.1 1.4 1.1 0.2 0.0 100.0 Long % Total 28.2 38.1 2.3 3.3 2.3 1.3 2.0 1.9 1.7 1.7 1.3 0.2 2.1 1.4 1.1 1.1 1.1 1.2 2.1 2.2 2.2 2.3 2.3 3.3 3.3 3.3 3.3 3.3 3.3	0.0 0.0 100.0 Short % Total 29.4 67.4 1.1 0.0 0.0 100.0 Short % Total 67.4 11.4 0.8 3.4 0.4 1.1 0.8 0.1 0.0 0.0 100.0 Short % Total 67.4 1.4 0.8 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.00 Net % Total 10.3 10.0 Net % Total 11.3 12.2 2.5 1.6 10.0 Net % Total 46.3 19.0 11.9 1.7 3.8 3.2 2.2 2.3 3.6 1.7 1.3 1.0 0.0 Net % Total 19.0 Net % Total 2.0 2.2 2.3 2.1 2.0 2.3 2.1 2.0 2.2 2.3 2.1 2.0 2.1 2.0 1.2 2.1 3.1 6.6	0.0 100.0 100.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 2.3 3.7 2.3 1.8 1.8 1.8 1.1 0.9 0.0 0.0 0.0 0.0 0.0 Gross % Total 1.8 1.1 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Developed) Asia (Emerging) Asia (Developed) Asia (Emerging) Asia (Emerging) Middle East and Africa (Emerging) Supranational General (Developed) Middle East and Africa (Developed) Middle East and Africa (Emerging) Total Country Undefined Region: Undefined Cc United States United Kingdom Commodities United Kingdom Commodities Country Undefined Region: Undefined Cc United States United Kingdom Commodities Conina Japan Canada Sweden Eurozone Norway	0.1 0.1 126.7 Long % 17.1 35.8 12.1 2.5 1.7 126.7 Long % 50.9 35.8 14.9 35.8 14.9 1.1 1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 24.3 Short % 16.4 3.4 3.4 3.4 3.4 3.4 3.4 3.4 0.2 0.3 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 102.4 Net 96 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net 96 47.4 19.4 12.2 2.3 3.3 2.6 1.7 1.4 0.1 0.0 102.4 Net 96 19.4 44.8 2.7 2.2 2.3 2.4 2.1 2.1 2.1 1.3	0.1 0.1 150.9 Gross % 2.5 1.7 150.9 Gross % 54.3 52.1 17.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 5.8 Short \$MM 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 0.0 36.0 Gross \$MM 18.9 1.2.5 3.0 0.7 0.6 0.4 36.0 Gross \$MM 13.0 12.4 4.2 1.5 1.3 0.8 0.7 0.6 0.4 0.3 0.1 1.0 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0	0.0 0.0 100.0 Long % Total 9.56.9 28.3 100.0 100.0 Long % Total 40.2 28.2 11.8 4.8 3.7 2.6 2.0 2.0 2.0 1.1 1.4 0.2 2.0 2.0 2.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1	0.0 0.0 100.0 Short % Total 29.4 67.4 1.1.1 0.0 100.0 Short % Total 4.2 67.4 11.4 0.8 3.4 0.4 1.1 0.8 0.0 0.0 0.0 0.0 Short % Total 1.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.00 Net % Total 63.4 19.0 10.0 Net % Total 10.0 Net % Total 46.3 19.0 11.9 11.9 11.9 11.9 11.9 11.9 11.9	0.0 100.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 2.3 3.7 2.3 1.8 1.8 1.8 1.8 1.1 0.9 0.2 0.0 100.0 Gross % Total 1.8 1.1 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Latin America (Emerging) Commodities Europe (Emerging) Middle East and Africa (Emerging) Commodities Europe (Emerging) Middle East and Africa (Developed) General (Developed) Undefined Region: Undefined Cc United States Undefined Region: Undefined Cc United Kingdom Commodities China Japan Canada Sweden Eurozone Norway World General (Developed): Undefined Germany France	0.1 0.1 126.7 Long % 72.1 35.8 12.1 12.5 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 14.7 34.4 2.5 2.5 2.6 1.7 1.4 2.2 0.0 126.7 Long % 35.8 48.2 2.9 2.5 2.4 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.1 0.3 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 24.3 Short % 16.4 16.4 16.4 16.4 0.2 0.3 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.1 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 5.9 3.9 3.3 2.2 2.3 2.6 1.7 1.4 0.1 0.0 102.4 Net % 19.4 12.2 1.3 1.4 1.1 1.3 1.4 1.0 1.2	0.1 0.0 150.9 Gross % 2.8 2.5 1.7 150.9 Gross % 3.3 3.6 2.1 17.7 1.4 3.0 0.0 150.9 Gross % 52.1 1.7 1.7 1.4 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	0.0 0.0 30.2 Long SMM 17.2 8.6 2.9 0.6 0.4 30.2 Long SMM 12.1 12.1 12.1 13.5 3.6 0.4 0.3 0.1 10.0 0.0 30.2 Long SMM 0.3 0.1 0.0 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 5.8 Short \$MM 1.7 3.9 0.1 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net SMM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net SMM 11.3 4.6 2.9 1.4 4.0 0.9 0.8 0.6 0.4 0.3 0.0 0.0 24.4 Net SMM 4.6 0.5 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 Long % Total 28.3 100.0 Long % Total 40.2 28.2 11.8 3.7 2.6 6 2.0 0.0 1.3 1.8 3.7 2.6 6 2.0 2.0 1.1 1.4 1.1 0.2 0.0 100.0 Long % Total 28.2 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 2.3 38.1 28.2 38.1 28.2 38.1 28.2 38.1 28.2 38.2 38.2 38.2 38.2 38.2	0.0 0.0 100.0 Short % Total 29.4 67.4 2.1 1.1 0.0 0.0 100.0 Short % Total 4.2 67.4 11.4 0.8 3.4 0.4 1.1 0.8 0.1 0.0 0.0 100.0 Short % Total 1.1 0.8 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 100.0 100.0 100.0 0.0	0.1 0.00 Net % Total 10.3 Net % Total 10.0 Net % Total 46.3 46.3 46.3 46.3 46.3 11.9 11.9 11.9 1.7 3.8 3.2 2.3 2.6 1.7 1.3 0.0 10.0 Net % Total 2.2 2.3 2.3 2.6 2.6 2.7 2.3 2.1 2.0 2.2 2.3 2.3 2.1 2.0 2.0 1.2 2.0 1.2 2.0 1.1 2.0 1.1 2.0 1.1 2.0 2.1 3.1 3.1 3.1 3.1 3.1 3.1 3.1 3.1 3.1 3	0.0 100.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 2.3 3.7 2.3 3.8 1.8 1.8 1.8 1.1 0.9 0.2 0.0 100.0 Gross % Total 34.5 1.7 1.6 1.4 1.4 1.4 1.4 1.4 1.9 0.9 0.9 0.9 0.9 0.9 0.9 0.9 0.9 0.9 0
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Asia (Emerging) Commodities Europe (Emerging) Unidel East and Africa (Emerging) Unidel East and Africa (Developed) Unidel East and Africa (Developed) Unidel Fined Region: Undefined Cc United Kingdom Commodities China United Kingdom Commodities China United Kingdom Commodities China United Kingdom Commodities China General (Developed): Undefined	0.1 0.1 126.7 Long % 72.1 35.8 12.1 12.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4 4.2 2.5 2.6 6.1 7 1.4 1.2 1.2 1.1 1.7 0.3 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 0.1 0.0 0.0 0.1 0.0 0.1 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 2.3 2.6 1.7 1.4 1.0 0.0 102.4 Net % 19.4 1.7 1.4 1.0 1.0 1.7 1.4 1.1 1.3 1.4 1.7 1.4 1.0 1.2 1.1 1.3 1.4 1.7 1.4 1.0 1.2 1.1 1.3 1.4 1.7 1.4 1.0 1.2 1.1 1.3 1.4 1.7 1.4 1.0 1.2 1.1 1.3 1.4 1.7 1.4 1.0 1.2 1.1 1.3 1.4 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6 1.6	0.1 0.1 150.9 Gross % 2.5 1.7 1.7 1.4 1.3 1.3 1.3 1.3 1.3 1.1 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5 1.5	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 5.8 Short \$MM 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net \$MM 11.3 4.6 2.9 1.4 4.0 0.9 0.8 0.5 0.6 0.4 0.7 0.6 0.4 0.7 0.6 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5	0.0 0.0 0.0 36.0 Gross \$MM 13.0 0.7 0.6 0.4 36.0 Gross \$MM 13.0 12.4 4.2 1.5 1.3 0.8 0.6 0.6 0.4 0.3 0.1 0.0 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 100.0 Long % Total 9.5 2.0 1.3 100.0 Long % Total 40.2 40.2 28.2 11.8 3.7 2.6 6.2 2.0 2.0 2.1 1.4 1.1 0.2 0.0 0.0 Long % Total 1.4 1.1 0.2 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	0.0 0.0 100.0 Short % Total 29.4 67.4 1.1 0.0 0.0 100.0 Short % Total 67.4 11.4 0.8 3.4 0.4 0.1 0.0 0.0 0.0 Short % Total 1.1 0.8 0.1 1.1 0.8 0.1 1.1 0.8 0.1 1.1 0.8 0.1 1.1 0.0 0.0 0.0 0.0 0.0 0.0 100.0 Short % Total 67.4 1.4 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	0.1 0.00 Net % Total 1133 12,2 2,5 16 100,0 Net % Total 4463,3 19,0 11,9 17,7 3.8 3.2 2,2 2,3 3,0 1,0 10,0 Net % Total 133 0,1 10,0 Net % Total 13,1 10,0 10,0 Net % Total 13,1 10,0 11,1 11,1 11,0 10,0 10,0 10,0	0.0 100.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 2.3 3.7 2.3 1.8 1.8 1.8 1.8 1.1 0.9 0.2 0.0 100.0 Gross % Total 34.5 34.2 2.1 1.8 1.7 1.6 1.4 1.4 1.4 1.4 1.2 1.1 0.9 0.8 0.8 0.8
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr. Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Developed) Asia (Emerging) Commodities Europe (Developed) Asia (Emerging) Middle East and Africa (Emerging) Supranational General (Developed) Middle East and Africa (Emerging) Undefined Region: Undefined Country General (Developed) General (General Country France General (Developed): Undefined General (De	0.1 0.1 126.7 Long % 17.1 35.8 12.1 2.5 1.7 126.7 Long % 50.9 35.8 14.9 35.8 14.9 1.1 2.5 2.6 1.7 1.4 0.2 0.0 126.7 Long % 35.8 48.2 2.9 2.5 2.4 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.1 0.3 0.2 0.0 0.0 0.0 0.1 0.0 24.3 Short % 16.4 3.4 0.2 0.3 0.1 0.0 0.0 0.0 0.0 0.1 0.0 0.0 0.1 0.0 0.0	0.1 0.0 102.4 Net 96 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net 96 47.4 19.4 12.2 2.3 3.3 2.6 1.7 1.4 0.1 0.0 102.4 Net 96 19.4 44.8 2.7 2.2 2.3 2.4 2.1 1.3 2.4 1.7 1.4 1.0 1.0 1.2 1.1	0.1 0.1 150.9 Gross % 2.8 2.5 1.7 150.9 Gross % 2.8 2.5 1.7 150.9 Gross % 2.8 2.5 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7 1.7	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0		0.0 0.0 24.4 Net \$MM 15.5 4.6 0.4 24.4 Net \$MM 1.5 0.5 0.6 0.4 24.4 0.9 0.9 0.8 0.6 0.6 0.6 0.4 0.7 0.6 0.6 0.7 0.6 0.7 0.6 0.7 0.6 0.7 0.7 0.6 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	0.0 0.0 0.0 36.0 Gross \$MM 18.9 1.2.5 3.0 0.7 0.6 0.4 36.0 Gross \$MM 13.0 12.4 4.2 1.5 1.3 0.8 0.7 0.6 0.4 4.2 1.5 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 100.0 Long % Total 9.56.9 28.3 100.0 100.0 Long % Total 40.2 28.2 11.8 4.8 3.7 2.6 2.0 2.0 2.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1	0.0 0.0 100.0 Short % Total 29.4 67.4 1.1 0.0 0.0 100.0 Short % Total 42 67.4 11.4 0.8 3.4 0.4 1.1 0.0 0.0 0.0 100.0 Short % Total 1.1 0.8 0.1 0.1 0.0 0.0 0.0 100.0 Short % Total 67.4 1.4 1.4 0.0 0.0 0.0 1.1 1.7 6.6 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 100.0 Net % Total 63.4 19.0 11.3 2.2 2.5 1.6 100.0 Net % Total 46.3 19.0 11.9 5.7 3.8 3.2 2.2 2.3 3.0 1.0 0.0 Net % Total 43.8 2.2 2.3 2.3 2.1 2.0 1.2 2.3 3.1 1.1 1.1	0.0 100.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 11 100.0 Gross % Total 36.0 34.5 11.7 2.3 3.6 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.8 1.1 0.9 0.2 0.0 100.0 Gross % Total 1.8 1.1 1.9 1.9 1.1 1.9 1.9 1.9 1.9 1.9 1.9
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sr Real Estate: Specialized Total Dw / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Asia (Emerging) Commodities Europe (Emerging) Middle East and Africa (Emerging) Commodities Europe (Emerging) Middle East and Africa (Developed) General (Developed) Undefined States United Kingdom Commodities China Japan Canada Sweden Eurozone Norway World General (Developed): Undefined Germany France Switzerland Singapore Australia Europe (Developed): Undefined (Cayman Islands)	0.1 0.1 126.7 Long % 72.1 35.8 12.1 12.5 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 14.9 1.7 2.5 2.5 2.6 1.7 1.4 2.5 2.5 2.6 1.7 1.4 2.5 2.5 2.6 1.7 1.4 1.7 0.3 35.8 48.2 2.9 2.5 2.4 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.2 2.2 2.2	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.1 0.2 0.8 0.1 0.3 0.0 0.0 0.0 0.0 0.1 0.0 24.3 Short % 16.4 16.4 16.4 16.4 16.4 16.4 16.4 16.4	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 2.3 2.6 1.7 1.0 0.0 102.4 Net % 19.4 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1.1 1	0.1 0.1 0.9 150.9 Gross % 2.8 2.5 1.7 150.9 Gross % 2.8 2.5 1.7 150.9 Gross % 2.8 2.5 1.7 1.7 1.7 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	0.0 0.0 0.0 30.2 Long SMM 17.2 6.6 0.4 30.2 Long SMM 12.1 12.1 6.5 3.6 1.4 4 1.1 0.8 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 5.8 Short \$MM 0.0 0.0 5.8 Short \$MM 0.8 0.8 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net SMM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net SMM 11.3 4.6 2.9 1.4 4.6 2.9 0.8 0.5 0.6 0.4 0.3 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 Long % Total 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 4.8 3.7 2.6 6.2 0.0 2.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1	0.0 0.0 100.0 Short % Total 29.4 67.4 1.1 0.0 0.0 100.0 Short % Total 4.2 67.4 1.1.4 0.8 0.8 0.1 0.0 0.0 0.0 100.0 Short % Total 1.1 0.8 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.00 Net % Total 10.3 Net % Total 10.0 10.0 Net % Total 11.0 10.0 Net % Total	0.0 0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 2.3 3.7 2.3 1.8 1.8 1.8 1.1 0.9 0.0 0.0 0.0 0.0 0.0 Gross % Total 1.8 1.8 1.1 0.9 0.2 0.0 100.0 Gross % Total 1.8 1.8 1.1 0.9 0.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sc Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Emerging) Asia (Developed) Asia (Emerging) Commodities Europe (Emerging) Undefined Region Undefined Region: Undefined Region: Undefined Region: Undefined Region: Undefined Country Undefined Region: Undefined Cc United Kingdom Commodities China Unjapan Canada Sweden Eurozone Nonway World General (Developed): Undefined Germany France Switzerland Singapore Australia Europe (Developed): Undefined (Cayman Islands Spain Italy	0.1 0.1 126.7 Long % 72.1 35.8 12.1 2.5 2.5 1.7 126.7 Long % 50.9 35.8 14.9 6.1 4.7 3.4 4.2 2.5 2.6 6.1 7 1.4 1.2 1.2 1.0 0.0 1.2 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.2 0.8 0.1 0.3 0.2 0.0 0.0 0.0 0.1 0.0 0.0 0.1 0.0 0.1 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 2.3 2.6 1.7 1.4 0.1 0.0 102.4 Net % 19.4 12.2 1.3 1.4 1.7 1.4 1.0 1.0 1.2 1.1 1.3 1.4 1.7 1.4 1.0 1.0 1.2 1.1 1.3 1.4 1.7 1.4 1.0 1.0 1.2 1.1 1.3 1.4 1.7 1.4 1.0 1.0 1.2 1.1 1.3 1.4 1.7 1.4 1.0 1.0 1.2 1.1 1.3 1.4 1.7 1.4 1.0 1.0 1.2 1.1 1.3 1.4 1.7 1.4 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	0.1 0.1 0.1 150.9 Gross % 2.5 1.7 150.9 Gross % 54.3 52.1 17.7 16.3 5.6 3.4 4.0 3.0 0.9 Gross % 52.1 1.7 1.7 1.4 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3 1.3	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 5.8 Short \$MM 0.1 0.0 0.0 5.8 Short \$MM 0.8 3.9 0.7 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 24.4 Net \$MM 15.5 4.6 2.8 0.5 0.6 0.4 24.4 Net \$MM 11.3 4.6 2.9 1.4 4.0 0.9 0.8 0.5 0.6 0.4 0.4 0.5 0.5 0.5 0.6 0.4 0.7 0.6 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.0 0.0 100.0 100.0 Long % Total 9.5 2.0 2.0 1.3 100.0 Long % Total 40.2 28.2 11.8 3.7 2.6 2.0 2.0 2.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1	0.0 0.0 100.0 Short % Total 29.4 67.4 1.1 1.0 0.0 0.0 100.0 Short % Total 67.4 11.4 0.8 3.4 0.4 1.1 0.0 0.0 0.0 100.0 Short % Total 1.1 0.8 0.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.00 Net % Total 1133 12,2 2,5 16 100,0 Net % Total 4463,3 19,0 11,9 17,7 3.8 3.2 2,2 2,3 3,0 1,0 10,0 Net % Total 4,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1	0.0 100.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 1.1 100.0 Gross % Total 36.0 34.5 11.7 2.3 3.7 2.3 1.8 1.8 1.8 1.8 1.1 0.9 0.2 0.0 100.0 Gross % Total 1.8 1.1 0.9 0.2 1.0 0.0 1.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
Portfolio: As of: Portfolio: Portfolio:	3/31/2020 Total Portfolio 3/31/2020 Total Portfolio	Commercial Mortgage Backed Sc Real Estate: Specialized Total DM / EM / FM Developed Undefined Region Emerging Commodities Frontier Supranational Total Region North America Undefined Region Europe (Developed) Asia (Developed) Asia (Emerging) Asia (Developed) Asia (Emerging) Asia (Emerging) Middle East and Africa (Emerging) Supranational General (Developed) Middle East and Africa (Developed) Middle East and Africa (Developed) Undefined Region: Undefined Cc United States United States United Kingdom Commodities United States United Kingdom Commodities China Japan Canada Sweden Eurozone Norway World Sweden Eurozone Norway World Singapore Australia Europe (Developed): Undefined Gemany France Swetzerland Singapore Australia Europe (Developed): Undefined (Cayman IslandS Spain	0.1 0.1 126.7 Long % 17.1 35.8 12.1 2.5 1.7 126.7 Long % 50.9 35.8 14.9 35.8 14.9 16.1 17 12.1 2.5 2.6 17 14 0.2 0.0 126.7 Long % 35.8 48.2 2.9 2.5 2.4 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1 2.1	0.0 0.0 24.3 Short % 7.1 16.4 0.5 0.3 0.0 0.0 24.3 Short % 3.5 16.4 2.8 0.1 0.3 0.2 0.0 0.0 0.0 0.1 0.0 24.3 Short % 16.4 3.4 0.2 0.3 0.1 0.0 0.0 0.0 0.1 0.0 0.0 0.1 0.0 0.0	0.1 0.0 102.4 Net % 65.0 19.5 11.6 2.2 2.5 1.7 102.4 Net % 47.4 19.4 12.2 2.3 3.3 2.6 1.7 1.4 0.1 0.0 102.4 Net % 19.4 44.8 2.7 2.2 2.3 2.4 2.1 1.3 2.4 1.7 1.4 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	0.1 0.0 150.9 Gross % 2.8 2.5 1.7 150.9 Gross % 2.8 2.7 1.7 1.0 3 0.0 150.9 Gross % 2.8 2.7 1.7 1.4 1.3 1.3 1.3 1.2 1.1 1.0 0.8 8.0 8.0 8.0 8.0 8.0 8.0 8.0 8.0 8	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	.00 .00 .5.8 Short \$MM .7 .3.9 .0.1 .0.0 .0.0 .0.0 .0.0 .0.0 .0.0 .0	0.0 0.0 24.4 Net \$MM 15.5 4.6 0.4 24.4 Net \$MM 1.5 0.5 0.6 0.4 24.4 0.9 0.9 0.8 0.6 0.6 0.6 0.6 0.7 0.6 0.7 0.6 0.7 0.7 0.6 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7 0.7	0.0 0.0 36.0 Gross \$MM 18.9 12.5 3.0 0.7 0.6 0.4 36.0 Gross \$MM 12.4 4.2 1.3 0.6 0.6 0.4 0.7 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6 0.6	0.0 0.0 100.0 Long % Total 28.3 100.0 Long % Total 40.2 28.2 11.8 4.8 3.7 2.6 2.0 2.0 2.0 1.1 1.4 0.2 2.0 2.0 2.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1	0.0 0.0 100.0 Short % Total 29.4 67.4 1.1.1 0.0 100.0 Short % Total 4.2 67.4 11.4 0.8 3.4 0.4 1.1 0.0 0.0 0.0 0.0 Short % Total 1.1 0.8 0.0 0.0 0.0 0.0 0.0 100.0 Short % Total 1.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	0.1 0.0 100.0 Net % Total 100.0 Net % Total 100.0 Net % Total 463.3 19.0 11.9 11.9 12.2 2.5 1.6 100.0 Net % Total 463.3 19.0 11.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.9 1.	0.0 100.0 Gross % Total 52.5 34.6 8.3 1.8 1.7 11 100.0 Gross % Total 36.0 34.5 11.7 4.2 3.7 2.3 1.8 1.8 1.8 1.8 1.8 1.1 0.9 0.2 0.0 100.0 Gross % Total 1.8 1.1 1.9 1.9 0.1 1.9 0.1 1.9 0.9 0.0 1.0 1.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0

Brazil	0.6	0.1	0.5	0.7	0.1	0.0	0.1	0.2	0.5	0.3	0.5	0.5
South Africa	0.6	0.0	0.6	0.7	0.2	0.0	0.1	0.2	0.5	0.1	0.6	0.4
Russia	0.6 0.6	0.0 0.0	0.6 0.6	0.6 0.6	0.2 0.1	0.0	0.2 0.1	0.2 0.1	0.5 0.5	0.0	0.6 0.6	0.4 0.4
Hong Kong Mexico	0.6	0.0	0.6	0.6	0.1	0.0	0.1	0.1	0.5	0.0	0.6	0.4
Vietnam	0.6	0.0	0.6	0.6	0.1	0.0	0.1	0.1	0.4	0.0	0.5	0.4
Poland	0.4	0.1	0.4	0.5	0.1	0.0	0.1	0.1	0.3	0.2	0.4	0.3
North America: Undefined Count	0.5	0.0	0.5	0.5	0.1	0.0	0.1	0.1	0.4	0.1	0.4	0.3
Peru Taiwan	0.5	0.0	0.5	0.5 0.5	0.1	0.0	0.1	0.1 0.1	0.4	0.0	0.5	0.3 0.3
Hungary	0.5	0.0	0.5	0.5	0.1	0.0	0.1	0.1	0.4	0.0	0.4	0.3
New Zealand	0.4	0.0	0.4	0.4	0.1	0.0	0.1	0.1	0.3	0.0	0.4	0.3
Ireland	0.4	0.0	0.4	0.4	0.1	0.0	0.1	0.1	0.3	0.1	0.4	0.3
Colombia	0.4	0.0	0.4	0.4	0.1	0.0	0.1	0.1	0.3	0.0	0.4	0.3
Egypt	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.3	0.0	0.3	0.2
Indonesia Israel	0.3 0.2	0.0 0.1	0.3 0.1	0.3 0.3	0.1 0.1	0.0	0.1 0.0	0.1 0.1	0.2 0.2	0.0 0.4	0.3 0.1	0.2 0.2
Malaysia	0.3	0.0	0.1	0.3	0.1	0.0	0.1	0.1	0.2	0.0	0.3	0.2
Kuwait	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.2	0.0	0.3	0.2
Thailand	0.3	0.0	0.2	0.3	0.1	0.0	0.1	0.1	0.2	0.1	0.2	0.2
Philippines	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.2	0.0	0.3	0.2
Turkey Finland	0.2	0.1 0.1	0.1 0.2	0.3 0.3	0.0	0.0	0.0	0.1 0.1	0.2 0.2	0.3 0.2	0.1 0.2	0.2 0.2
Saudi Arabia	0.2	0.0	0.2	0.3	0.0	0.0	0.0	0.1	0.2	0.2	0.2	0.2
Belgium	0.2	0.0	0.2	0.2	0.1	0.0	0.0	0.1	0.2	0.0	0.2	0.2
Nigeria	0.2	0.0	0.2	0.2	0.1	0.0	0.1	0.1	0.2	0.0	0.2	0.2
UAE	0.2	0.0	0.2	0.2	0.1	0.0	0.1	0.1	0.2	0.0	0.2	0.2
Chile	0.2	0.0	0.2	0.2	0.0	0.0	0.0	0.1	0.2	0.0	0.2	0.1
Portugal Denmark	0.2 0.2	0.0	0.2 0.2	0.2 0.2	0.0	0.0	0.0	0.0	0.2 0.2	0.0	0.2 0.2	0.1 0.1
Georgia	0.2	0.0	0.2	0.2	0.0	0.0	0.0	0.0	0.1	0.0	0.2	0.1
Kazakhstan	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Argentina	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Kenya	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Morocco Romania	0.1 0.1	0.0	0.1 0.1	0.1 0.1	0.0	0.0	0.0	0.0	0.1 0.1	0.0	0.1 0.1	0.1 0.1
Czech Republic	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Qatar	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Luxembourg	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.1	0.1	0.1
Austria	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Puerto Rico Greece	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Botswana	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0
Bangladesh	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0
Supranational: Undefined Count	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0
Jordan	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0
Mauritius Asia (Developed): Undefined Cou	0.0 0.1	0.0	0.0 0.1	0.0 0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0 0.1	0.0
Pakistan	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Bahrain	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Isle of Man	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Slovenia	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0
Croatia Estonia	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1 0.1	0.0
Jersev	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Sri Lanka	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Oman	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Guernsey	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Tunisia Dominican Republic	0.0	0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Bermuda	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Ukraine	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Panama	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Cyprus	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Bulgaria Uruguay	0.0	0.0 0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0 0.0
Ghana	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
General (Emerging): Undefined C	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Papua New Guinea	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Lithuania	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
British Virgin Islands Latvia	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
North Korea	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Malta	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Mongolia	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Total	126.6	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A

Portfolio: Total Portfolio
As of: 3/31/2020

	Total	126.6	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
olio	Currency	Long %	Short %	Net %	Gross %	Long \$MM	Short \$MM	Net \$MM	Gross \$MM	Long % Total	Short % Total	Net % Total	Gross % Total
	US Dollar	51.1	4.0	47.1	55.1	12.2	0.9	11.2	13.1	40.3	16.4	46.0	36.5
	Undefined Currency	38.9	15.7	23.2	54.6	9.3	3.8	5.5	13.0	30.7	64.9	22.6	36.2
	Euro	7.1	0.9	6.2	8.0	1.7	0.2	1.5	1.9	5.6	3.8	6.0	5.3
	British Pound	2.8	0.2	2.5	3.0	0.7	0.1	0.6	0.7	2.2	0.9	2.5	2.0
	Japanese Yen	2.4	0.0	2.4	2.4	0.6	0.0	0.6	0.6	1.9	0.0	2.3	1.6
	Swedish Krona	2.1	0.0	2.1	2.1	0.5	0.0	0.5	0.5	1.7	0.1	2.0	1.4
	Chinese Yuan	1.9	0.1	1.8	2.0	0.4	0.0	0.4	0.5	1.5	0.4	1.7	1.3
	Norwegian Krone	0.3	1.6	-1.4	1.9	0.1	0.4	-0.3	0.4	0.2	6.6	-1.3	1.2
	Canadian Dollar	1.5	0.0	1.4	1.5	0.4	0.0	0.3	0.4	1.2	0.2	1.4	1.0
	General (Developed): Undefined	1.4	0.0	1.4	1.4	0.3	0.0	0.3	0.3	1.1	0.0	1.3	0.9
	Swiss Franc	1.2	0.1	1.1	1.3	0.3	0.0	0.3	0.3	1.0	0.4	1.1	0.9
	Australian Dollar	1.1	0.1	1.0	1.1	0.3	0.0	0.2	0.3	0.8	0.3	1.0	0.8
	Hong Kong Dollar	1.1	0.0	1.1	1.1	0.3	0.0	0.3	0.3	0.9	0.0	1.1	0.7
	Singapore Dollar	0.2	0.9	-0.6	1.1	0.1	0.2	-0.1	0.3	0.2	3.5	-0.6	0.7
	Europe (Developed): Undefined (1.0	0.1	0.9	1.0	0.2	0.0	0.2	0.2	0.8	0.3	0.9	0.7
	Cayman Islands Dollar	8.0	0.0	0.8	0.8	0.2	0.0	0.2	0.2	0.7	0.0	8.0	0.5
	Indian Rupee	0.6	0.1	0.6	0.7	0.2	0.0	0.1	0.2	0.5	0.3	0.6	0.5
	South Korean Won	0.7	0.0	0.7	0.7	0.2	0.0	0.2	0.2	0.6	0.0	0.7	0.5
	Brazilian Real	0.6	0.1	0.5	0.7	0.1	0.0	0.1	0.2	0.5	0.3	0.5	0.4
	South African Rand	0.6	0.0	0.6	0.6	0.1	0.0	0.1	0.2	0.5	0.1	0.6	0.4
	Mexican Peso	0.6	0.0	0.6	0.6	0.1	0.0	0.1	0.1	0.5	0.0	0.6	0.4
	Vietnamese Dong	0.6	0.0	0.6	0.6	0.1	0.0	0.1	0.1	0.4	0.0	0.5	0.4
	Indonesian Rupiah	0.5	0.0	0.5	0.5	0.1	0.0	0.1	0.1	0.4	0.0	0.5	0.3
	North America: Undefined Currer	0.5	0.0	0.5	0.5	0.1	0.0	0.1	0.1	0.4	0.1	0.4	0.3
	Polish Zloty	0.4	0.1	0.4	0.5	0.1	0.0	0.1	0.1	0.4	0.2	0.4	0.3
	New Taiwan Dollar	0.5	0.0	0.5	0.5	0.1	0.0	0.1	0.1	0.4	0.0	0.4	0.3
	New Zealand Dollar	0.4	0.0	0.4	0.4	0.1	0.0	0.1	0.1	0.3	0.0	0.4	0.3
	Hungarian Forint	0.4	0.1	0.3	0.4	0.1	0.0	0.1	0.1	0.3	0.3	0.3	0.3
	Russian Ruble	0.4	0.0	0.4	0.4	0.1	0.0	0.1	0.1	0.3	0.0	0.4	0.3
	Colombian Peso	0.4	0.0	0.4	0.4	0.1	0.0	0.1	0.1	0.3	0.0	0.4	0.3
	Peruvian Nuevo Sol	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.3	0.0	0.3	0.2

Egyptian Pound	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.3	0.0	0.3	0.2
Kuwaiti Dinar	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.2	0.0	0.3	0.2
Malaysian Ringgit	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.2	0.0	0.3	0.2
Philippine Peso	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.2	0.0	0.3	0.2
Thai Baht	0.3	0.0	0.2	0.3	0.1	0.0	0.1	0.1	0.2	0.1	0.2	0.2
Saudi Riyal	0.3	0.0	0.3	0.3	0.1	0.0	0.1	0.1	0.2	0.0	0.3	0.2
Turkish Lira	0.2	0.1	0.1	0.3	0.0	0.0	0.0	0.1	0.2	0.3	0.1	0.2
Danish Krone	0.2	0.0	0.2	0.2	0.1	0.0	0.0	0.1	0.2	0.1	0.2	0.2
Israeli New Shekel	0.2	0.1	0.1	0.2	0.0	0.0	0.0	0.1	0.1	0.4	0.1	0.2
Chilean Peso	0.2	0.0	0.2	0.2	0.0	0.0	0.0	0.1	0.2	0.0	0.2	0.1
Nigerian Naira	0.2	0.0	0.2	0.2	0.0	0.0	0.0	0.0	0.2	0.0	0.2	0.1
United Arab Emirates Dirham	0.2	0.0	0.2	0.2	0.0	0.0	0.0	0.0	0.2	0.0	0.2	0.1
Georgian Lari	0.2	0.0	0.2	0.2	0.0	0.0	0.0	0.0	0.1	0.0	0.2	0.1
Argentine Peso	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Moroccan Dirham	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Kenyan Shilling	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Romanian Leu	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Kazakhstani Tenge	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Qatari Riyal	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Czech Koruna	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.1
Bangladeshi Taka	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0
Jordanian Dinar	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0
Botswana Pula	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.1	0.0	0.1	0.0
Omani Rial	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0
Mauritian Rupee	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Pakistani Rupee	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Asia (Developed): Undefined Cur	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0
Croatian Kuna	0.1	0.0	0.1	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.0
Sri Lankan Rupee	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Dominican Peso	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Tunisian Dinar	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Bahraini Dinar	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Ukrainian Hryvnia	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Ghanaian Cedi	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Uruguayan Peso	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Bulgarian Lev	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
General (Emerging): Undefined C	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Bermudian Dollar	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
West African CFA Franc	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Mongolian Tögrög	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Total	126.7	24.3	102.4	150.9	30.2	5.8	24.4	36.0	100.0	99.9	100.1	100.0