

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). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.5em; font-weight: bold;">2018</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</u>			
A	This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)	
	☒ a single-employer plan	☐ a DFE (specify) ____	
B	This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)	
C	If the plan is a collectively-bargained plan, check here. ☒		
D	Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program	
	☐ special extension (enter description)		

Part II	Basic Plan Information —enter all requested information		
1a	Name of plan <u>NTESS RETIREMENT INCOME PLAN</u>	1b	Three-digit plan number (PN) ▶ <u>006</u>
		1c	Effective date of plan <u>06/01/1950</u>
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) <u>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC</u> <u>P.O. BOX 5800, MAIL STOP 1302</u> <u>ALBUQUERQUE, NM 87185-1302</u>	2b	Employer Identification Number (EIN) <u>85-0097942</u>
		2c	Plan Sponsor's telephone number <u>505-845-9222</u>
		2d	Business code (see instructions) <u>541700</u>

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2019	LEAH MITCHELL, CPA
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2019	JOSHUA PARSONS, CPA
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2018)
v. 171027

3a Plan administrator's name and address ☐ Same as Plan Sponsor EMPLOYEE BENEFITS COMMITTEE OF NTESS PO BOX 5800, MS 1302 ALBUQUERQUE, NM 87185-1302	3b Administrator's EIN 85-0097942 3c Administrator's telephone number 505-845-9222
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 14526
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 5336 6a(2) 4964 6b 6971 6c 1217 6d 13152 6e 1185 6f 14337 6g 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: 1A 3F 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2018 Form M-1 annual report. If the plan was not required to file the 2018 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 A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance 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. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶ 006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	009007	14337	01/01/2018	12/31/2018

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid 0	(b) Total amount of fees paid 0
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3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	15161322
5 Current value of plan's interest under this contract in separate accounts at year end	5	30878420

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier.....	6b	
c Premiums due but unpaid at the end of the year.....	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year.....	7b	15998211
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits	7c(2)	
(3) Interest credited during the year	7c(3)	1303722
(4) Transferred from separate account.....	7c(4)	
(5) Other (specify below)	7c(5)	7773
▶ MARKET VALUE CREDIT		
(6) Total additions.....	7c(6)	1311495
d Total of balance and additions (add lines 7b and 7c(6))	7d	17309706
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	2066436
(2) Administration charge made by carrier	7e(2)	81948
(3) Transferred to separate account.....	7e(3)	
(4) Other (specify below)	7e(4)	
▶		
(5) Total deductions.....	7e(5)	2148384
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	15161322

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount	10b	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2018</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

▶ Round off amounts to nearest dollar.
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶ 006
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942

E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500
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Part I	Basic Information
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1 Enter the valuation date: Month 01 Day 01 Year 2018			
2 Assets:			
a Market value.....	2a	6059680136	
b Actuarial value	2b	5640942851	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	7968	3020867393	3020867393
b For terminated vested participants	1222	96388904	96388904
c For active participants	5336	1697482874	1764949041
d Total	14526	4814739171	4882205338
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.72 %	
6 Target normal cost	6	98609885	

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE		
	Signature of actuary	09/09/2019
BRIAN P. LEVINE		Date
	Type or print name of actuary	17-06424
AON CONSULTING, INC.		Most recent enrollment number
	Firm name	214-989-2661
5005 LBJ FREEWAY SUITE 1400 DALLAS, TX 75244		Telephone number (including area code)
	Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	35465976	786051563
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	7979836	0
9 Amount remaining (line 7 minus line 8)	27486140	786051563
10 Interest on line 9 using prior year's actual return of <u>15.59</u> %	4285089	122545439
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.92</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	31771229	9181590
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	899415412

Part III Funding Percentages

14 Funding target attainment percentage	14	97.11%
15 Adjusted funding target attainment percentage	15	115.54%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	99.52%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/29/2019	109114073	0			
Totals ▶			18(b)	109114073	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	101371040

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21	Discount rate:			
a	Segment rates:	1st segment: 3.92%	2nd segment: 5.52%	3rd segment: 6.29%
		☐ N/A, full yield curve used		
b	Applicable month (enter code)	21b	4	
22	Weighted average retirement age	22	59	
23	Mortality table(s) (see instructions)	Prior regulation:	☐ Prescribed - combined	☒ Prescribed - separate
		Current regulation:	☐ Prescribed - combined	☐ Prescribed - separate
			☐ Substitute	☐ Substitute

Part VI Miscellaneous Items

24	Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes	☒ No
25	Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes	☒ No
26	Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes	☐ No
27	If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28	Unpaid minimum required contributions for all prior years	28	0
29	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30	Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31	Target normal cost and excess assets (see instructions):		
a	Target normal cost (line 6)	31a	98609885
b	Excess assets, if applicable, but not greater than line 31a	31b	0
32	Amortization installments:	Outstanding Balance	Installment
a	Net shortfall amortization installment	140677899	22965644
b	Waiver amortization installment	0	0
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	121575529
	Carryover balance	Prefunding balance	Total balance
35	Balances elected for use to offset funding requirement	0	103585209
36	Additional cash requirement (line 34 minus line 35)	36	17990320
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	101371040
38	Present value of excess contributions for current year (see instructions)		
a	Total (excess, if any, of line 37 over line 36)	38a	83380720
b	Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0
39	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0
40	Unpaid minimum required contributions for all years	40	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41	If an election was made to use PRA 2010 funding relief for this plan:			
a	Schedule elected	☐ 2 plus 7 years	☐ 15 years	
b	Eligible plan year(s) for which the election in line 41a was made	☐ 2008	☐ 2009	☐ 2010
		☐ 2011		

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2018
		This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶	006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
PRUDENTIAL INSURANCE COMPANY
22-1211670

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
NORTHERN TRUST CORPORATION
36-2723087

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GLOBAL TRUST COMPANY
27-6075499

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(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 68	NONE	2068660	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

SILCHESTER INTERNATIONAL INVESTORS

45-3056700

(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 40 52 68	NONE	1826528	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(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 68	NONE	1343359	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

FIDELITY INSTITUTIONAL ASSET MGT

20-2159373

(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	NONE	1001123	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK FINANCIAL MANAGEMENT INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	861907	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NTESS, LLC

85-0097942

(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?
35 50	EMPLOYER	619461	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NORTHERN TRUST CORPORATION

36-2723087

(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?
52 49 59	TRUSTEE	618260	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

ARONSON & JOHNSON & ORTIZ, LP

23-2312104

(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	NONE	562343	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DIMENSIONAL FUND ADVISORS, LP

30-0447847

(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	NONE	487851	Yes ☒ No ☐	Yes ☐ No ☒	0	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)

PRUDENTIAL INSURANCE COMPANY

22-1211670

(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 19 21 28 52 62 68	TRUSTEE	468919	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

AON CONSULTING, INC.

22-2232264

(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?
17 34	NONE	416922	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NUMERIC INVESTORS, LLC

04-3068821

(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	NONE	411535	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

BLACKROCK INSTITUTIONAL TRUST CO.

94-3112180

(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 24 28 50 51	NONE	301431	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

AON HEWITT INVESTMENT CONSULTING

36-2235791

(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?
11	NONE	168000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET GLOBAL ADVISORS

81-4017137

(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?
18 19 51 52 99	NONE	114445	Yes ☒ No ☐	Yes ☒ No ☐	0	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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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 2018 This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan <u>NTESS RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN) ►	<u>006</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC</u>	D Employer Identification Number (EIN) <u>85-0097942</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SHORT TERM FUND</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>				
c EIN-PN <u>22-1211670-044</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>28279755</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CONSERVATIVE STOCK FD (CORE EQUITY)</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>				
c EIN-PN <u>22-1211670-007</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2598665</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE SHORT-TERM INV FD</u>				
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST COMPANY</u>				
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>10862739</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF BLACKROCK RUSSELL 3000 INDEX FD</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>				
c EIN-PN <u>94-3302956-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>235211501</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF HARDING LOEVNER EM COLTV INV FD</u>				
b Name of sponsor of entity listed in (a): <u>GLOBAL TRUST COMPANY</u>				
c EIN-PN <u>27-6075499-002</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>169043518</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA INDX SEC LEND F</u>				
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>				
c EIN-PN <u>90-0337987-125</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>15943383</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA SMALL CAP INDX</u>				
b Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>				
c EIN-PN <u>90-0337987-078</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2678774</u>		

a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MCSI EAFE INDX SEC LEND F

b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN 04-0025081-240	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 169288479
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI EAFE SM CAP INDX SL FD

b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN 90-0337987-077	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 28437487
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SILCHESTER INTL VAL EQUITY GR TR

b Name of sponsor of entity listed in (a): SILCHESTER INTERNATIONAL INVESTORS

c EIN-PN 36-7045783-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 294701372
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF DFA US SMALL CAP TR

b Name of sponsor of entity listed in (a): DIMENSIONAL FUND ADVISORS LP

c EIN-PN 23-6819730-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 102612989
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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)
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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)
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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)
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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)
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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)
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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)
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Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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 2018 This Form is Open to Public Inspection
For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ►	006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942	

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		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	107000441	109114073
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	104989823	60967280
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	69953565	52661787
(2) U.S. Government securities	1c(2)	592898075	580519087
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	392909178	293825340
(B) All other.....	1c(3)(B)	2902603125	2803463543
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)	468546343	420305613
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)	7025207	5550110
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	847808186	631465881
(10) Value of interest in pooled separate accounts	1c(10)	31592535	30878420
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	484225791	397314361
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	119510703	78565330
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	15998211	15161322
(15) Other.....	1c(15)	133912423	79786556

		(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	6278973606 5559578703
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	2746914 2738655
i	Acquisition indebtedness	1i	
j	Other liabilities	1j	217446264 144400463
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	220193178 147139118
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	6058780428 5412439585

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.

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	109114073
	(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)	109114073
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	356097
	(B) U.S. Government securities	2b(1)(B)	7214468
	(C) Corporate debt instruments	2b(1)(C)	146702473
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans	2b(1)(E)	
	(F) Other	2b(1)(F)	1787402
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	156060440
(2)	Dividends: (A) Preferred stock	2b(2)(A)	
	(B) Common stock	2b(2)(B)	8110416
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1741151
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	9851567
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	0
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B)	-480041292
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	-480041292

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-92849135
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-242953
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-60084902
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		160040
c Other income.....	2c		16382331
d Total income. Add all income amounts in column (b) and enter total	2d		-341649831

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	293372005	
(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)		293372005
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)	584923	
(2) Contract administrator fees.....	2i(2)	554213	
(3) Investment advisory and management fees.....	2i(3)	9333271	
(4) Other	2i(4)	846600	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		11319007
j Total expenses. Add all expense amounts in column (b) and enter total	2j		304691012

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-646340843
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

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) ☐ Unqualified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)?

☒ Yes ☐ No

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

(1) Name: MITCHELL & TITUS, LLP

(2) EIN: 13-2781641

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:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)

	Yes	No	Amount
4a		X	
4b		X	

		Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		1000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

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

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

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

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ☒ Yes ☐ No ☐ Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4179445. (See instructions.)

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan <u>NTESS RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN) ▶ <u>006</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC</u>	D Employer Identification Number (EIN) <u>85-0097942</u>

Part I	Distributions
---------------	----------------------

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>22-1211670</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	<u>0</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
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4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☐ No	☒ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
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Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2018
v. 171027

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year

b The plan year immediately preceding the current plan year

c The second preceding plan year

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

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

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

b The corresponding number for the second preceding plan year

15a**15b**

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

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

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

16a**16b**

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

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

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

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

- a** Enter the percentage of plan assets held as:

Stock: 31 % Investment-Grade Debt: 69 % High-Yield Debt: _____ % Real Estate: _____ % Other: _____ %

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☒ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate line 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____

NTESS RETIREMENT INCOME PLAN

**Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2018 and 2017
With Independent Auditor's Report**

NTESS RETIREMENT INCOME PLAN
For the Years Ended December 31, 2018 and 2017

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Note: Other supplemental schedules required by 29 CFR 2520.103-10 of the Department of Labor’s Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.



INDEPENDENT AUDITOR'S REPORT

To the Plan Administrator of the NTESS Retirement Income Plan and the
National Technology and Engineering Solutions of Sandia Audit and Ethics Committee

We were engaged to audit the accompanying financial statements of the NTESS Retirement Income Plan (Plan), which comprise the statement of net assets available for benefits as of December 31, 2018, and the related statement of changes in net assets available for benefits for the year ended December 31, 2018, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on the 2018 financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion on the 2018 financial statements.

Basis for Disclaimer of Opinion on the 2018 Financial Statements

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 4, which was certified by The Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the Plan, except for comparing such information with the related information included in the 2018 financial statements. We have been informed by the plan administrator that the trustees hold the Plan's investment assets and executes investment transactions. The plan administrator has obtained a certification from the trustees as of and for the year ended December 31, 2018, that the information provided to the plan administrator by the trustees are complete and accurate.

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Disclaimer of Opinion on the 2018 Financial Statements

Because of the significance of the matter described in the Basis for Disclaimer of Opinion on the 2018 Financial Statements paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion on the 2018 financial statements. Accordingly, we do not express an opinion on the 2018 financial statements.

Other Matters—Report on Supplementary Information and Report on 2017 Financial Statements

The supplemental schedules of assets (held at end of year) as of December 31, 2018, acquisitions and dispositions within the year and reportable transactions for the year ended December 31, 2018, are required by the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion on the 2018 Financial Statements paragraph, we do not express an opinion on these supplemental schedules.

We have audited the accompanying financial statement of the Plan, which comprise the statement of the net assets available for benefits as of December 31, 2017, and in our report dated August 17, 2018, we expressed our opinion that such financial statement presents fairly, in all material respects, net assets available for benefits of the Plan as of December 31, 2017, and the changes in net assets available for benefits for the year ended December 31, 2017, in accordance with accounting principles generally accepted in the United States of America.

Report on Form and Content in Compliance With DOL Rules and Regulations for 2018 Financial Statements

The form and content of the information included in the 2018 financial statements and supplemental schedules, other than that derived from the information certified by the trustees have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Mitchell Titus, LLP

August 13, 2019

NTESS RETIREMENT INCOME PLAN
Statements of Net Assets Available for Benefits
As of December 31, 2018 and 2017

	2018	2017
ASSETS		
<i>Assets held in insurance company pooled separate accounts, at fair value</i>		
Short-Term Fund	\$ 28,279,755	\$ 28,677,597
Conservative Stock Fund	<u>2,598,665</u>	<u>2,914,938</u>
	30,878,420	31,592,535
Assets held in unallocated insurance contract, at contract value (fixed dollar account)	15,161,322	15,998,211
<i>Investments</i>		
Common stocks	420,305,613	468,546,343
Fixed income	3,685,874,416	3,898,716,825
Derivatives	19,132,074	33,105,877
Cash and cash equivalents	52,661,787	69,953,565
Common/collective trusts	631,465,881	847,808,186
103-12 entities	397,314,361	484,225,791
Mutual funds	<u>78,565,330</u>	<u>119,510,703</u>
Total Investments	5,331,359,204	5,969,458,036
Investments held as collateral on securities on loan	58,138,146	97,525,306
<i>Receivables</i>		
Contributions from employer	109,114,073	107,000,441
Accrued income	42,514,464	40,474,027
Due from broker for sale of securities	18,179,131	64,515,796
Receivable for currency forward contract	<u>273,685</u>	<u>-</u>
Total assets	<u>5,559,578,703</u>	<u>6,278,973,606</u>
LIABILITIES		
Administrative expenses payable	2,738,655	2,746,914
Due to broker for securities purchased	75,617,006	114,726,633
Collateral of securities on loan	58,138,146	97,525,306
Payable for foreign currency forward	-	370,349
Derivatives	<u>10,645,311</u>	<u>4,823,976</u>
Total liabilities	<u>147,139,118</u>	<u>220,193,178</u>
Net Assets Available for Benefits	<u><u>\$ 5,412,439,585</u></u>	<u><u>\$ 6,058,780,428</u></u>

NTESS RETIREMENT INCOME PLAN
Statements of Changes in Net Assets Available for Benefits
For the Years Ended December 31, 2018 and 2017

	<u>2018</u>	<u>2017</u>
ADDITIONS		
<i>Investment income</i>		
Interest and dividend income	\$ 181,938,516	\$ 168,949,915
Net appreciation in fair value of investments	<u>-</u>	<u>658,641,640</u>
Total investment income	181,938,516	827,591,555
Sponsor contributions	109,114,073	107,000,441
Other	<u>355,822</u>	<u>19,999</u>
Total additions	<u>291,408,411</u>	<u>934,611,995</u>
DEDUCTIONS		
Net depreciation in fair value of investments	633,058,242	-
Benefit payments	293,372,005	278,475,334
Administrative expenses	<u>11,319,007</u>	<u>22,056,461</u>
Total deductions	<u>937,749,254</u>	<u>300,531,795</u>
Changes in Net Assets	(646,340,843)	634,080,200
Net Transfers from LMC Retirement Program	<u>-</u>	<u>1,775,334</u>
<i>Net assets available for benefits</i>		
Beginning of year	<u>6,058,780,428</u>	<u>5,422,924,894</u>
Net Assets Available for Benefits	<u><u>\$ 5,412,439,585</u></u>	<u><u>\$ 6,058,780,428</u></u>

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 1 DESCRIPTION OF THE PLAN

The following description of the NTESS Retirement Income Plan (formerly Sandia Corporation Retirement Income Plan) (the “Plan”) provides only general information about the Plan’s provisions. Participants should refer to the Plan document and Summary Plan Description for a more complete description of the Plan’s provisions.

General

At 12:01 a.m., Mountain Daylight Time, on May 1, 2017, Lockheed Martin Corporation (“Lockheed Martin”) transferred ownership of Sandia Corporation (“Sandia”), then a wholly-owned subsidiary of Lockheed Martin, to National Technology & Engineering Solutions of Sandia, LLC (“Old NTESS”), a wholly-owned subsidiary of Honeywell International, Inc. (“Honeywell”). At 12:02 a.m., Mountain Daylight Time, on May 1, 2017 Old NTESS merged with and into Sandia (the “Merger”), with Sandia being the surviving corporation in the Merger. In connection with the Merger, Sandia converted from a Delaware corporation into a Delaware limited liability company and changed its name to National Technology & Engineering Solutions of Sandia, LLC. (“New NTESS” or the “Corporation” and the “Conversion”). By virtue of the Merger and the Conversion, New NTESS became the plan sponsor (the “Plan Sponsor”) of the “Sandia Corporation Retirement Income Plan” which was renamed the “NTESS Retirement Income Plan.” The Plan is a non-contributory defined benefit pension plan, covering employees in certain job classifications (as defined) who have at least one year of service and are at least age 21, and all retired and terminated vested employees in such job classifications.

The Plan is a non-contributory defined benefit pension plan, covering employees, including union employees, in certain job classifications (as defined) who have at least one year of service and are at least age 21, and all retired and terminated vested employees in such job classifications. The Plan was amended to close the Plan for non-union employees hired on or after January 1, 2009 and to the Office and Professional Employees International Union represented employees hired on or after July 1, 2009 and Metal Trades Council or Security Police Association represented employees hired on or after July 1, 2010. As required in the Plan document, participants with a benefit transferred into the Plan from another plan will receive the benefit that is the greater of the prior plan formula or the current Plan benefit formula as described.

Funding Policy

The Plan Sponsor contributes such amounts as are necessary to provide assets sufficient to meet the benefits to be paid to participants and satisfy the ERISA minimum funding requirements. The Plan has met the ERISA minimum funding requirements for 2018 and 2017. NTESS may, at its discretion, contribute amounts in excess of the minimum required contribution.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

The Sponsor made contributions of \$109,114,073 and \$107,000,441 for the years ended December 31, 2018 and 2017, respectively. Participant contributions were required prior to July 1, 1975. In addition, participants who transferred to this Plan from the Lockheed Martin Specialty Components Pension Plan (LMSC) transferred-in their required and voluntary contributions. The participants' accumulated contributions pertaining to years prior to 1975 and LMSC transferred-in contributions, including interest credited at an annually compounded rate of 2.11% for the year ended December 31, 2018 and 2.19% for the year ended December 31, 2017, were \$304,886 and \$469,968 at December 31, 2018 and 2017, respectively.

Benefit Payments

Based on its provisions, the Plan provides for monthly pension payments to participating employees upon their attaining the minimum age and service requirements specified in the Plan document. The amount of such payments depends on an employee's length of service, earnings and an age factor, and the amounts are recorded when distributed. If terminated or retired before January 1, 2012, the pension formula is determined using the following formula: High-3 final average pay times a final average pay retirement age factor times credited service. If terminated or retired after December 31, 2011, the pension formula is determined using the following formula: High-3 final average pay through December 31, 2011 times a final average pay retirement age factor times credited service through December 31, 2011 plus career earnings times a career average retirement age factor. Participants become fully vested after five years of credited service.

Plan Termination

Although it has not expressed any such intent, the Sponsor has the right under the Plan to discontinue contributions, if any, at any time and to terminate the Plan subject to provisions set forth in ERISA. Upon termination of the Plan, the assets would be allocated first, to participants' contributions; second, to benefits payable as an annuity; third, to other non-forfeitable benefits; fourth, to all other benefits; and fifth, in the event there is any remaining balance and to the extent permitted by law, to the Department of Energy.

Certain benefits under the Plan are secured by Pension Benefit Guaranty Corporation (PBGC) if the Plan terminates. Generally, PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain survivors' pensions. However, PBGC does not guarantee all benefits under the Plan, and the amount of benefit protection is subject to certain limitations.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Payment of Benefits

Benefits are recorded when paid.

Use of Estimates

The preparation of financial statements in conformity with generally accepted accounting principles (GAAP) in the U.S. requires management to make certain estimates and assumptions that affect the amounts reported in the financial statements, supplemental schedule and accompanying notes. Actual results could differ from those estimates.

Investment Contracts

Under the terms of the contract between Prudential Insurance Company of America (Prudential) and the Plan, Prudential manages funds on behalf of the Plan. Prudential has been granted discretionary authority concerning purchases and sales of investments in the funds within the pooled separate accounts. The investments in the pooled separate accounts represent ownership of units of participation in various commingled funds rather than ownership of specific assets. The investments in the pooled separate accounts are stated at fair value.

The Plan's assets held in an unallocated insurance contract are valued at contract value, as certified by Prudential. Contract value represents contributions made under the contract, plus interest, less funds used to pay retirement benefits and administrative expenses. These investments are carried at contract value, which approximates fair value.

A minimum balance requirement, which is determined annually by Prudential, exists under the contract for the conservative stock fund pooled separate account and the unallocated insurance contract.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

Plan Investments

Investments held directly by the Plan are reported at fair value, which is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 5, for a discussion of fair value measurements.

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

Derivative Instruments

Derivative financial instruments may be used by the investment managers of the Plan as part of their respective strategies. These strategies include the use of futures contracts, interest rate swaps, options on futures, and options as substitutes for certain types of securities. Notional amounts disclosed below do not quantify risk or represent assets or liabilities of the Plan but are used in the calculation of the cash settlements under the contracts.

The fair values of these instruments are recorded as investments of the Plan. Changes in the fair value of the derivative instruments are reflected in investment income as net (depreciation)/appreciation on the statement of changes in net assets available for benefits of the Plan. As of December 31, 2018 and 2017, these derivative financial instruments were held for trading purposes. The notional amounts and fair values are presented as gross assets and liabilities as of December 31, 2018 and 2017 as indicated below.

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

Derivative Instruments *(continued)*

	2018		2017	
	Amount Included		Amount Included	
	Notional Amount	in Fair Value of Asset	Notional Amount	in Fair Value of Asset
Cash and cash equivalents				
<i>Foreign currency</i>				
Contracts – Receivable	7,575,544	\$ 356,456	6,968,885	\$ 182,365
Contracts - Payable	5,035,398	(82,771)	46,533,767	(552,714)
Net (Payable)/Receivable		<u>\$ 273,685</u>		<u>\$ (370,349)</u>
Derivative assets				
Futures contracts	246,250,085	-	(5,945,109)	-
Options contracts	445,750,000	7,420,754	163,100,000	2,442,642
Swaps contracts	1,128,550,000	11,711,320	1,295,382,572	30,663,235
Derivative assets		19,132,074		33,105,877
Derivative liabilities				
Futures contracts	(27,559,703)	-	105,603,719	-
Options contracts	(530,300,000)	(7,157,016)	(303,900,000)	(3,285,781)
Swaps contracts	147,650,000	(3,488,295)	2,258,850,000	(1,538,195)
Derivative liabilities		(10,645,311)		(4,823,976)
Net Derivatives		<u>\$ 8,486,763</u>		<u>\$ 28,281,901</u>

Derivative instruments investment income for the years ended December 31, 2018 and 2017 was as follows.

	2018	2017
Futures contracts	\$ (677,930)	\$ 3,323,977
Swaps contracts	(1,348,496)	6,927,020
Rights/Warrants	565	21,374
Options contracts	1,306,514	916,345
Derivatives net (loss)/gain	<u>\$ (719,347)</u>	<u>\$ 11,188,716</u>

Foreign Currency Forward Contracts

To help reduce the risk of foreign currency exchange rate losses related to international equity securities held by the Plan, the Plan holds foreign currency forward contracts that represent commitments either to purchase or sell foreign currencies at a specified future date and at a specific price. Such contracts are recorded at fair value as a receivable or payable for foreign currency forward contracts in the net assets of the Plan. Realized and unrealized gains and losses on the forward contracts, resulting from the settlement of contracts and changes in the exchange rates, are reflected in the net (depreciation)/appreciation amount on the statement of changes available for benefits of the Plan.

NTES RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

Risks and Uncertainties

The Plan invests in investment securities that are exposed to risks, such as interest rate, market, and credit risks. Due to the risks associated with certain investment securities, it is likely that changes in the values of investment securities will occur in the near term. The changes could materially affect the amounts reported in the statements of net assets available for benefits.

Plan contributions are made, and the actuarial present value of accumulated plan benefits are reported, based on certain assumptions regarding interest rates, inflation rates, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Tax Status

The Plan received a determination letter from the Internal Revenue Service (IRS), dated September 8, 2014, stating that the Plan is qualified under Section 401(a) of the Internal Revenue Code (the Code) and, therefore, the related trust is exempt from taxation. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualification. The Sponsor's management believes the Plan is being operated in compliance with the applicable requirements of the Code and, therefore, believes that the Plan is qualified and that the related trust is tax exempt.

U.S. GAAP requires Plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effect of a tax position is recognized when the position is more-likely-than-not, based on the technical merits, to be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2018, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdiction; however, there are currently no audits for any tax period in progress. The Plan administrator believes it is no longer subject to income tax examination for years prior to 2015.

Recent Accounting Pronouncement

In August 2018, the Financial Accounting Standards Board issued Accounting Standards Update (ASU) 2018-13, *Disclosure Framework - Changes to the Disclosure Requirements for Fair Value Measurement*, which amends Accounting Standards Codification 820, *Fair Value Measurement*. This ASU modifies the disclosure requirements for fair value measurements by removing, modifying, or adding certain disclosures. The effective date is January 1, 2020, with early adoption of the entire standard permitted or only the provisions that eliminate or modify disclosure requirements. The Plan's management is currently evaluating the impact of the standard on the financial statements and related disclosures.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

Subsequent Events

The Plan Sponsor evaluated subsequent events and transactions through August 13, 2019, the date these financial statements were available to be issued. The Plan Sponsor is not aware of any subsequent events that would require recognition or disclosure in the financial statements.

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions, attributable under the Plan's provisions to the service rendered by employees from their date of eligibility to the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries to the extent they are deemed attributable to employee service rendered to the valuation date.

The Plan's actuary determines the actuarial present value of accumulated plan benefits, which is the amount that results from applying the actuarial assumptions (shown below) to adjust the accumulated plan benefits earned by the participants, reflecting the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, withdrawal, or retirement) between the valuation date and the expected payment date.

The actuarial valuation for the Plan was prepared by Aon. Actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. Significant assumptions underlying the actuarial computations included (a) long-term rate of return of 5.50% for the year ended December 31, 2018 (b) use of the RP-2014 Fully Generational Mortality Table with Projection Scale MP-2018 for healthy participants, and the RP-2014 Fully Generational Disabled Retirement Mortality Table with Projection Scale MP-2018 for disabled participants, and (c) retirement ages, disability, and turnover rates based on published statistical data and the Plan's experience. The interest rate assumptions used to calculate the actuarial present value of accumulated Plan benefits are based on long-term economic assumptions and are not expected to fluctuate significantly from year to year, barring significant adjustments to the underlying trust asset allocation.

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS (continued)

The actuarial present value of accumulated plan benefits as of December 31, 2017 was as follows:

	<u>December 31, 2017</u>
Vested benefits of participants	
currently receiving payments	\$ 3,126,287,788
Other vested benefits	1,971,104,468
Non-vested benefits	<u>66,277,579</u>
Total	<u><u>\$ 5,163,669,835</u></u>

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2017 is the result of the following:

Change in actuarial assumptions and methods	\$ (11,467,275)
Interest accumulation	271,281,619
Benefits accrued	112,860,426
Benefits paid	<u>(279,060,954)</u>
Net decrease	93,613,816
<i>Actuarial present value of accumulated plan benefits</i>	
Beginning of year	<u>5,070,056,019</u>
End of year	<u><u>\$ 5,163,669,835</u></u>

NOTE 4 INVESTMENTS

Investment information disclosed in the accompanying financial statements and supplemental schedules, for investments held at December 31, 2018, and 2017, and net appreciation (depreciation) in fair value of investments, interest, and dividends for the years ended December 31, 2018 and 2017, was obtained or derived from information provided to the plan administrator and certified as complete and accurate by The Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the Plan.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 4 INVESTMENTS *(continued)*

The following table presents the fair value of investments in the Plan as of December 31.

	2018	2017
	<hr/>	<hr/>
Short-term fund	\$ 28,279,755	\$ 28,677,597
Conservative stock fund	2,598,665	2,914,938
Fixed dollar account	15,161,322	15,998,211
<i>Equity</i>		
U.S. equity securities	419,280,177	467,436,238
International equity securities	1,025,436	1,110,105
<i>Fixed income</i>		
Government debt securities	544,540,028	558,058,340
Corporate debt securities	3,097,288,883	3,295,512,303
Other fixed income	44,045,505	45,146,182
Derivatives	19,132,074	33,105,877
Common/collective trusts	631,465,881	847,808,186
103-12 entities	397,314,361	484,225,791
Mutual funds	78,565,330	119,510,703
Cash and cash equivalents	52,661,787	69,953,565
Total investments	<u><u>\$ 5,331,359,204</u></u>	<u><u>\$ 5,969,458,036</u></u>

Investment income for the years ended December 31, 2018 and 2017 was as follows.

	2018	2017
	<hr/>	<hr/>
Investment income		
Net (depreciation) appreciation in the fair value of investments	\$ (633,058,242)	\$ 658,641,640
Dividend income	9,851,567	10,440,693
Interest income	156,060,440	144,261,857
Other investment income	16,026,509	14,247,365
Total investment (loss)/income of the Plan	<u><u>\$ (451,119,726)</u></u>	<u><u>\$ 827,591,555</u></u>

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 4 INVESTMENTS *(continued)*

In 2018 and 2017, the Plan participated in a securities lending program under which securities of the Trust are loaned to selected security brokerage firms. The Northern Trust Company, trustee of the Plan, transfers titles of the loaned securities, but retains the right to redeem securities on short notice and is entitled to all distributions made by the issuer of the securities during the term of the loan. All such loans require collateralization by U.S. government securities, cash, or letters of credit that always equal at least 100% of the loaned security fair value plus accrued interest. Cash collateral received on loaned securities as of December 31, 2018 and 2017 was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2018 and 2017 was invested in a separate account. There are limitations on the aggregate market value of securities that may be loaned to any one broker and to all brokers as a group. At December 31, 2018 and 2017, loaned securities had a fair value of \$58,138,146 and \$97,525,306, respectively.

The securities lending agreement includes an enforceable Borrowing Agreement. The Borrowing Agreement allows the Plan to offset the collateral upon the occurrence of a default by the counterparty. The Plan has only one securities lending agreement that is with The Northern Trust Company. The following table presents quantitative information about the Plan's securities lending agreement and the Plan's net exposure resulting from the Borrowing Agreement.

For the Years	Gross	Net Amount of	Gross	
Ended	Amounts of	Liabilities	Amounts not	
December 31,	Recognized	Presented in the	Offset in the	Net
2018 and 2017	Liabilities	Financial	Financial	Amount
		Statements	Statements	
2018	\$ 58,138,146	\$ 58,138,146	\$ 57,035,049	\$ 1,103,097
2017	\$ 97,525,306	\$ 97,525,306	\$ 95,270,509	\$ 2,254,797

Cash received as collateral for securities loaned at December 31, 2018 and 2017 totaled \$14,329,898 and \$42,911,857, respectively. These funds were invested in a commingled fixed-income fund that was valued at the net asset value (NAV) of the shares held at year end. Such investments were considered Level 2 investments.

Non-cash received as collateral for securities loaned at December 31, 2018 and 2017 totaled \$43,808,248 and \$54,613,449, respectively. These securities were held in a separate account at December 31, 2018 and 2017. The securities were valued at fair value. Such investments were considered Level 2 investments.

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 5 FAIR VALUE MEASUREMENTS

The following sets forth, by level within the fair value hierarchy, the Plan assets at fair value as of December 31, 2018 and 2017.

ASC 820 defines fair value, establishes a framework for measuring fair value, and expands disclosures about fair value measurements. The fair value hierarchy established by ASC 820 prioritizes the inputs used in valuation techniques into three levels as follows:

Level 1: Observable inputs—quoted prices in active markets for identical assets and liabilities.

Level 2: Observable inputs other than the quoted prices in active markets for identical assets and liabilities—include quoted prices for similar instruments, quoted prices for identical or similar instruments in inactive markets, and amounts derived from valuation models where all significant inputs are observable in active markets.

Level 3: Unobservable inputs—include amounts derived from valuation models where one or more significant inputs are unobservable and require the development of relevant assumptions.

The following is a description of the valuation methodologies used for measuring other assets (managed by Prudential) at fair value:

Pooled separate accounts: The Conservative Stock Fund and Short-Term Fund are held in pooled separate accounts, which are valued based on the net asset value (or NAV) of the shares held by the Plan at year end. The NAV per share is the total value of the funds divided by the number of shares outstanding. The values of the investments in the funds are based on the closing quoted market prices of the underlying securities in the funds. The NAV is corroborated by observable market data (e.g., purchases or sales activity). Accordingly, these investments are categorized as Level 2.

Unallocated insurance contract: The Fixed Dollar Account is held in the Prudential Insurance Company of America (PICA) General Account. The Plan holds units in the General Account consisting of a proprietary blended investment portfolio. Unit value for this account is provided by Prudential. Since the underlying value of the investments is not available, this investment is categorized as a Level 3.

The following is a description of the valuation methodologies used to measure fair value for Plan assets:

Common stocks and preferred stocks: Common stocks and preferred stocks appear in the Level 1 valuation level and are valued based on quoted market prices.

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

Government and corporate debt securities: Government and corporate debt securities categorized as Level 2 are valued based on inputs other than quoted prices that are observable for the asset (e.g., interest rates and yield curves observable at commonly quoted intervals).

Other fixed income: Mortgage- and asset-backed securities categorized as Level 2 are valued based on inputs other than quoted prices that are observable for the asset (e.g., interest rates and yield curves observable at commonly quoted intervals). Bank loans categorized as Level 2 are valued based on inputs other than quoted prices that are considered to be observable for the asset (e.g., trade data and deal terms and conditions).

Common/collective trusts, 103-12 investment entities and mutual funds: Common/collective trusts, 103-12 investment entities, and mutual funds are valued based on the NAVs of the shares held by the trust at year end. The value of the NAV is based on closing market prices of the underlying securities in the trust's portfolio. The NAV per share is the total value of the trust divided by the number of shares outstanding. The NAV is corroborated by observable market data (e.g., purchases or sales activity). Accordingly, these investments are categorized as Level 2.

Derivatives: The Level 2 investments are comprised of put and call options, swap assets and swap liabilities, and forward contracts that are valued based on inputs other than quoted prices that are observable for the asset (e.g., interest rate yield curves and credit spreads).

The methods described above may produce a fair value calculation that may not indicate net realizable value or reflect future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Cash totaling \$52,661,787 and \$69,953,565 is not reflected in the fair value measurement tables at December 31, 2018 and 2017, respectively.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The Plan's assets at fair value as of December 31, 2018 were as follows:

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Pooled separate accounts	\$ -	\$ 30,878,420	\$ -	\$ 30,878,420
Assets held in unallocated insurance contract	-	-	15,161,322	15,161,322
<i>Equities</i>				
U.S. equity securities	419,280,177	-	-	419,280,177
International equity securities	1,025,436	-	-	1,025,436
<i>Fixed income</i>				
Government debt securities	-	544,540,028	-	544,540,028
Corporate debt securities	-	3,097,288,883	-	3,097,288,883
Other fixed income	-	44,045,505	-	44,045,505
Derivatives	-	19,132,074	-	19,132,074
Common/collective trusts	-	631,465,881	-	631,465,881
103-12 entities	-	397,314,361	-	397,314,361
Mutual funds	-	78,565,330	-	78,565,330
Total	<u>\$ 420,305,613</u>	<u>\$ 4,843,230,482</u>	<u>\$ 15,161,322</u>	<u>\$ 5,278,697,417</u>

The Plan's assets at fair value as of December 31, 2017 were as follows:

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Pooled separate accounts	\$ -	\$ 31,592,535	\$ -	\$ 31,592,535
Assets held in unallocated insurance contract	-	-	15,998,211	15,998,211
<i>Equities</i>				
U.S. equity securities	467,436,238	-	-	467,436,238
International equity securities	1,110,105	-	-	1,110,105
<i>Fixed income</i>				
Government debt securities	-	558,058,340	-	558,058,340
Corporate debt securities	-	3,295,512,303	-	3,295,512,303
Other fixed income	-	45,146,182	-	45,146,182
Derivatives	-	33,105,877	-	33,105,877
Common/collective trusts	-	847,808,186	-	847,808,186
103-12 entities	-	484,225,791	-	484,225,791
Mutual funds	-	119,510,703	-	119,510,703
Total	<u>\$ 468,546,343</u>	<u>\$ 5,414,959,917</u>	<u>\$ 15,998,211</u>	<u>\$ 5,899,504,471</u>

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2018 and 2017

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The table below sets forth a summary of changes in the fair value of the Plan Level 3 assets for the year ended December 31, 2018:

The Plan's Level 3 Asset Reconciliation **Year Ended December 31, 2018**

Balance, beginning of year	\$ 15,998,211
Income	1,314,841
Disbursements	<u>(2,151,730)</u>
Balance, end of year	<u><u>\$ 15,161,322</u></u>

The table below sets forth a summary of changes in the fair value of the Plan Level 3 assets for the year ended December 31, 2017:

The Plan's Level 3 Asset Reconciliation **Year Ended December 31, 2017**

Balance, beginning of year	\$ 16,898,595
Income	1,518,643
Disbursements	<u>(2,419,027)</u>
Balance, end of year	<u><u>\$ 15,998,211</u></u>

NOTE 6 RELATED-PARTY TRANSACTIONS

Certain Plan investments are managed by Prudential, who also serves as administrator of certain benefits paid to plan participants.

The Plan holds units of trust funds managed by Prudential, a trustee of the Plan. This transaction qualifies as party-in-interest transactions; however, they are exempt from the prohibited transactions rules under ERISA. During 2018 and 2017, the Plan paid Prudential \$40,967 and \$25,202 in trustee and transactional fees, respectively. The Plan also owed the trustee \$463,386 and \$448,809 in fees as of December 31, 2018 and 2017, respectively.

SUPPLEMENTAL SCHEDULES

EIN: 85-0097942
Plan #: 006

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)
As of December 31, 2018

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
<i>*Pooled separate accounts with Prudential Insurance Company of America</i>			
Short-term fund	Interest-bearing cash account, variable interest, 2,047,779 units at 12/31/18	\$ 28,279,755	\$ 28,279,755
Conservative stock fund	Common stock account, 19,052 units at 12/31/18	633,275	2,598,665
*Unallocated insurance contract with Prudential Insurance Company of America	Variable rate, 7.56% at 12/31/18	15,161,322	15,161,322
Investments held at Northern Trust	See attached schedule	<u>4,964,622,537</u>	<u>5,285,319,462</u>
		<u>\$5,008,696,889</u>	<u>\$5,331,359,204</u>

*Party-in-interest.

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)-Schedule of Assets (Held at End of Year)

Investments held at Northern Trust

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
#REORG/ MICHAEL KORS NAME CHANGE WITH CUSIP CHANGE CAPRI 2U19A32 1-2-2019	4,000.00	150,524.00	151,680.00
#REORG/APARTMENT INVT REVERSE SPLIT APARTMENT INV 2W1RAL2 02-21-2019	2,925.00	135,214.00	128,349.00
#REORG/ATHENAHEALTH INC COMMON STOCK CASH MERGER 02-12-2019	4,900.00	619,399.00	646,457.00
\$ GEN CORP NEW 3.875% DUE 04-15-2027	3,000,000.00	2,997,780.00	2,907,486.00
* PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	2,440,000.00	2,446,443.00	2,356,149.00
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	615,000.00	545,304.00	549,552.00
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000.00	44,024.00	83,997.00
* PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000.00	1,950,000.00	1,827,345.00
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000.00	4,329,640.00	4,524,428.00
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	2,718,000.00	2,523,147.00	2,429,835.00
* PRUDENTIAL FINL INC COM	31,478.00	3,081,684.00	2,567,031.00
* PRUDENTIAL FINL INC COM	21,300.00	2,082,950.00	1,737,015.00
* PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037	600,000.00	758,683.00	724,880.00
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000.00	336,000.00	678,665.00
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	200,000.00	220,082.00	213,293.00
1345 AVE OF THE 5.278% DUE 08-10-2035	400,000.00	425,406.00	430,984.00
21ST CENTY FOX 4.95% DUE 10-15-2045	2,500,000.00	2,639,170.00	2,741,063.00
21ST CENTY FOX 6.15% DUE 02-15-2041	470,000.00	563,762.00	583,661.00
21ST CENTY FOX 6.15% DUE 03-01-2037	1,580,000.00	1,901,716.00	1,938,009.00
21ST CENTY FOX 6.15% DUE 03-01-2037	1,420,000.00	1,689,347.00	1,741,755.00
21ST CENTY FOX 6.2% DUE 12-15-2034	660,000.00	796,422.00	802,439.00
21ST CENTY FOX 6.4% DUE 12-15-2035	1,300,000.00	1,611,137.00	1,621,819.00
21ST CENTY FOX 6.4% DUE 12-15-2035	1,035,000.00	1,277,038.00	1,291,217.00
21ST CENTY FOX 6.65% DUE 11-15-2037	1,635,000.00	1,986,852.00	2,152,842.00
21ST CENTY FOX 6.65% DUE 11-15-2037	990,000.00	1,275,966.00	1,303,556.00
21ST CENTY FOX 6.75% DUE 01-09-2038	1,065,000.00	1,360,932.00	1,415,275.00
21ST CENTY FOX 6.9% DUE 08-15-2039	230,000.00	301,077.00	302,267.00
21ST CENTY FOX 7.75% DUE 12-01-2045	385,000.00	547,294.00	565,257.00
21ST CENTY FOX 7.85% DUE 03-01-2039	640,000.00	974,624.00	915,196.00
21ST CENTY FOX 7.9% DUE 12-01-2095	335,000.00	460,230.00	534,237.00
21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	1,550,000.00	1,546,267.00	1,788,796.00
3M CO 4.0% 09-14-2048	1,100,000.00	1,086,921.00	1,092,611.00
AARON'S INC CLASS A	12,005.00	465,077.00	504,810.00
ABBOTT LABS 4.75% 04-15-2043	2,330,000.00	2,346,158.00	2,416,236.00
ABBOTT LABS 4.75% 04-15-2043	1,654,000.00	1,657,785.00	1,715,216.00
ABBOTT LABS 4.75% DUE 11-30-2036	1,905,000.00	1,980,572.00	1,988,698.00
ABBOTT LABS 4.75% DUE 11-30-2036	865,000.00	872,448.00	903,005.00
ABBOTT LABS 4.9% DUE 11-30-2046	4,290,000.00	4,663,671.00	4,503,316.00
ABBVIE INC 3.6% 05-14-2025	1,850,000.00	1,846,763.00	1,774,492.00
ABBVIE INC 4.25% DUE 11-14-2028	3,160,000.00	3,126,196.00	3,067,719.00
ABBVIE INC 4.3% DUE 05-14-2036	895,000.00	922,555.00	798,495.00
ABBVIE INC 4.3% DUE 05-14-2036	850,000.00	845,368.00	758,347.00
ABBVIE INC 4.4% DUE 11-06-2042	3,745,000.00	3,717,680.00	3,293,390.00
ABBVIE INC 4.4% DUE 11-06-2042	910,000.00	963,546.00	800,263.00
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000.00	5,925,400.00	5,248,434.00
ABBVIE INC 4.45% DUE 05-14-2046	640,000.00	616,147.00	559,833.00
ABBVIE INC 4.875% DUE 11-14-2048	915,000.00	896,742.00	853,690.00
ABBVIE INC 4.875% DUE 11-14-2048	880,000.00	870,698.00	821,036.00
ABBVIE INC 4.875% DUE 11-14-2048	100,000.00	98,943.00	93,300.00
ABBVIE INC FIXED 4.5% DUE 05-14-2035	2,780,000.00	2,783,344.00	2,571,797.00
ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,670,000.00	1,658,460.00	1,544,929.00
ABBVIE INC FIXED 4.7% DUE 05-14-2045	1,715,000.00	1,748,254.00	1,559,642.00
ABBVIE INC FIXED 4.7% DUE 05-14-2045	432,000.00	430,928.00	392,866.00
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000.00	598,392.00	596,965.00
ACE CAP TR II 9.7% DUE 04-01-2030	220,000.00	327,250.00	292,600.00
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000.00	268,199.00	263,159.00
ACTAVIS FDG SCS 4.55% DUE 03-15-2035	2,990,000.00	2,995,009.00	2,836,308.00
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	1,321,000.00	1,279,098.00	1,253,996.00
ACTIVISION 2.3% DUE 09-15-2021	2,140,000.00	2,102,657.00	2,084,131.00
ACTIVISION 4.5% DUE 06-15-2047	2,600,000.00	2,562,404.00	2,332,437.00
ADOBE SYS INC COM	12,040.00	2,728,443.00	2,723,930.00
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048	360,000.00	360,000.00	359,813.00
AERCAP IRELAND CAP 3.65% DUE 07-21-2027	985,000.00	980,016.00	856,163.00
AES CORP COM	106,440.00	1,263,098.00	1,539,122.00
AETNA INC 4.125% DUE 11-15-2042	1,440,000.00	1,407,214.00	1,246,589.00

AETNA INC NEW 3.875% DUE 08-15-2047	770,000.00	768,937.00	651,910.00
AETNA INC NEW 4.5% DUE 05-15-2042	225,000.00	205,502.00	208,877.00
AETNA INC NEW 4.75% DUE 03-15-2044	1,075,000.00	1,098,635.00	1,025,674.00
AETNA INC NEW 4.75% DUE 03-15-2044	376,000.00	375,098.00	358,747.00
AETNA INC NEW 6.75% DUE 12-15-2037	220,000.00	275,145.00	265,821.00
AFLAC INC 4.75% DUE 01-15-2049	1,465,000.00	1,453,585.00	1,494,952.00
AGILENT TECHNOLOGIES INC COM	17,940.00	1,209,011.00	1,210,232.00
AGILENT TECHNOLOGIES INC COM	14,300.00	1,016,107.00	964,678.00
AGL CAP CORP 4.4% DUE 06-01-2043	1,750,000.00	1,743,315.00	1,660,470.00
AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000.00	1,228,087.00	1,205,027.00
AHS HOSP CORP 5.024% DUE 07-01-2045	963,000.00	1,148,002.00	1,069,638.00
AKAMAI TECHNOLOGIES INC COM STK	8,000.00	486,853.00	488,640.00
AKELIUS RESDNTL 3.375% 23/09/2020	600,000.00	705,453.00	718,899.00
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000.00	2,021,020.00	1,844,608.00
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,025,000.00	990,211.00	945,362.00
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000.00	4,464,180.00	4,402,526.00
ALABAMA PWR CO 4.15% DUE 08-15-2044	1,090,000.00	1,081,324.00	1,066,390.00
ALABAMA PWR CO 4.3% 07-15-2048	320,000.00	329,686.00	320,516.00
ALABAMA PWR CO 4.3% DUE 01-02-2046	200,000.00	223,066.00	201,932.00
ALABAMA PWR CO 6.125% DUE 05-15-2038	355,000.00	429,365.00	434,661.00
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000.00	2,096,955.00	2,028,302.00
ALEXANDRIA REAL 4.7% DUE 07-01-2030	969,000.00	968,186.00	980,680.00
ALIBABA GROUP HLDG 4.2% DUE 12-06-2047	375,000.00	374,366.00	332,495.00
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037	200,000.00	199,726.00	179,417.00
ALLERGAN FDG SCS 4.85% DUE 06-15-2044	1,243,000.00	1,215,876.00	1,173,618.00
ALLERGAN FDG SCS 4.85% DUE 06-15-2044	1,100,000.00	1,136,050.00	1,038,600.00
ALLERGAN PLC. COM STK	4,900.00	781,543.00	654,934.00
ALLISON TRANSMISSION HOLDING	49,000.00	1,942,510.00	2,151,590.00
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000.00	2,534,209.00	2,471,442.00
ALLSTATE CORP 4.2% DUE 12-15-2046	1,545,000.00	1,564,510.00	1,500,345.00
ALLSTATE CORP COM	53,800.00	5,080,685.00	4,445,494.00
ALLSTATE CORP COM	30,315.00	1,347,330.00	2,504,928.00
ALLSTATE CORP FLTGT RT 5.75% DUE 08-15-2053	2,210,000.00	2,385,625.00	2,154,750.00
ALLY FINL INC 8% DUE 11-01-2031	900,000.00	1,066,594.00	999,000.00
ALLY FINL INC COM	93,398.00	2,525,512.00	2,116,399.00
ALLY FINL INC COM	10,700.00	275,304.00	242,462.00
ALPHABET INC CAP STK USD0.001 CL C	518.00	597,225.00	536,446.00
ALPHABET INC CAPITAL STOCK USD0.001 CL A	1,650.00	1,982,806.00	1,724,184.00
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,380,000.00	2,169,252.00	1,919,615.00
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,000,000.00	1,958,940.00	1,613,122.00
ALTRIA GROUP INC 4.5% DUE 05-02-2043	1,245,000.00	1,217,363.00	1,036,170.00
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	5,000,000.00	5,523,250.00	4,662,335.00
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	595,000.00	656,770.00	554,818.00
ALTRIA GROUP INC COM	17,891.00	981,037.00	883,636.00
AMAZON COM INC 4.05% 08-22-2047	3,175,000.00	3,162,893.00	3,102,289.00
AMAZON COM INC 4.05% 08-22-2047	2,100,000.00	2,110,830.00	2,051,908.00
AMAZON COM INC 4.8% DUE 12-05-2034	675,000.00	729,648.00	723,020.00
AMAZON COM INC COM	2,152.00	3,668,892.00	3,232,239.00
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,315,000.00	2,291,223.00	2,235,723.00
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,310,000.00	2,259,425.00	2,230,894.00
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	6,000,000.00	5,950,920.00	5,829,846.00
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,500,000.00	4,463,190.00	4,372,385.00
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,950,000.00	2,925,869.00	2,866,341.00
AMDOCS ORD GBP0.01	2,865.00	167,582.00	167,832.00
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	265,000.00	304,665.00	307,936.00
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000.00	1,221,048.00	1,318,288.00
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	670,000.00	654,329.00	642,366.00
AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,040,000.00	1,251,966.00	1,224,412.00
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	250,000.00	286,990.00	265,215.00
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000.00	1,422,096.00	1,298,453.00
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000.00	1,413,516.00	1,298,453.00
AMEREN ILL CO 4.15% DUE 03-15-2046	1,055,000.00	1,084,044.00	1,056,152.00
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	470,000.00	497,054.00	438,436.00
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000.00	824,712.00	879,294.00
AMERIPRISE FINL INC COM	14,000.00	1,912,523.00	1,461,180.00
AMERIPRISE FINL INC COM	8,882.00	1,242,521.00	927,014.00
AMERISOURCEBERGEN 4.3% 12-15-2047	195,000.00	194,052.00	166,819.00
AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000.00	2,185,293.00	2,143,671.00
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000.00	4,276,780.00	3,858,424.00
AMERN INTL GROUP 3.875% DUE 01-15-2035	968,000.00	964,796.00	831,384.00
AMERN INTL GROUP 3.875% DUE 01-15-2035	250,000.00	230,282.00	214,717.00
AMERN INTL GROUP 4.375% DUE 01-15-2055	320,000.00	304,528.00	265,652.00
AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000.00	4,275,934.00	3,837,445.00

AMERN INTL GROUP 4.5% DUE 07-16-2044	1,950,000.00	1,779,988.00	1,740,237.00
AMERN INTL GROUP 4.7% DUE 07-10-2035	875,000.00	869,266.00	830,098.00
AMERN INTL GROUP 4.7% DUE 07-10-2035	500,000.00	496,985.00	474,342.00
AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000.00	1,130,269.00	1,087,353.00
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000.00	1,355,350.00	1,163,087.00
AMERN INTL GROUP 8.175% DUE 05-15-2068	897,000.00	1,098,418.00	1,022,580.00
AMERN TOWER CORP 3.125% DUE 01-15-2027	1,825,000.00	1,823,777.00	1,652,058.00
AMERN TOWER CORP 4.4% DUE 02-15-2026	50,000.00	49,857.00	49,961.00
AMERN TOWER CORP FIXED 4% DUE 06-01-2025	3,300,000.00	3,274,524.00	3,237,462.00
AMERN WTR CAP CORP 3.75% DUE 09-01-2047	840,000.00	837,421.00	754,780.00
AMERN WTR CAP CORP 4% DUE 12-01-2046	770,000.00	763,594.00	725,243.00
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	545,000.00	544,706.00	530,153.00
AMGEN INC 4.4% 05-01-2045	1,825,000.00	1,905,438.00	1,706,718.00
AMGEN INC 4.4% 05-01-2045	615,000.00	601,143.00	575,141.00
AMGEN INC 4.563% DUE 06-15-2048	1,503,000.00	1,482,413.00	1,439,366.00
AMGEN INC 4.563% DUE 06-15-2048	1,300,000.00	1,312,194.00	1,244,961.00
AMGEN INC 4.663% DUE 06-15-2051	2,800,000.00	2,833,740.00	2,638,126.00
AMGEN INC 4.663% DUE 06-15-2051	2,308,000.00	2,274,724.00	2,174,570.00
AMGEN INC 4.663% DUE 06-15-2051	1,665,000.00	1,671,885.00	1,568,743.00
AMGEN INC 4.95% DUE 10-01-2041	940,000.00	998,565.00	957,594.00
AMGEN INC 5.15% DUE 11-15-2041	2,035,000.00	2,089,518.00	2,096,357.00
AMGEN INC 5.75% DUE 03-15-2040	325,000.00	373,311.00	370,145.00
AMGEN INC COM	3,360.00	520,244.00	654,091.00
ANADARKO PETE CO 6.2% DUE 03-15-2040	1,630,000.00	1,816,827.00	1,684,188.00
ANADARKO PETE CORP 0% DUE 10-10-2036	7,240,000.00	2,824,100.00	3,019,435.00
ANADARKO PETE CORP 4.5% DUE 07-15-2044	445,000.00	430,021.00	377,093.00
ANADARKO PETE CORP 6.45% DUE 09-15-2036	420,000.00	411,037.00	453,598.00
ANADARKO PETE CORP 6.45% DUE 09-15-2036	163,000.00	190,765.00	176,039.00
ANADARKO PETE CORP 6.6% DUE 03-15-2046	4,000,000.00	5,130,790.00	4,416,716.00
ANADARKO PETE CORP 6.6% DUE 03-15-2046	2,900,000.00	3,004,654.00	3,202,119.00
ANADARKO PETE CORP 7.95% DUE 06-15-2039	370,000.00	482,351.00	435,155.00
ANADARKO PETRO CORP COM	32,593.00	2,131,148.00	1,428,877.00
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	545,000.00	543,191.00	490,654.00
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	395,000.00	373,477.00	355,611.00
ANHEUSER BUSCH 3.75% DUE 07-15-2042	1,310,000.00	1,286,158.00	1,026,916.00
ANHEUSER BUSCH 3.75% DUE 07-15-2042	415,000.00	373,031.00	325,321.00
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	4,000,000.00	4,145,651.00	3,558,388.00
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	385,000.00	375,949.00	342,495.00
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	9,231,000.00	9,790,817.00	7,971,531.00
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,360,000.00	4,468,675.00	3,765,126.00
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000.00	4,223,282.00	3,540,600.00
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	900,000.00	975,785.00	777,205.00
ANHEUSER-BUSCH 4% DUE 01-17-2043	3,409,000.00	3,485,532.00	2,785,371.00
ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000.00	1,172,943.00	939,624.00
ANHEUSER-BUSCH 4% DUE 01-17-2043	500,000.00	463,045.00	408,532.00
ANHEUSER-BUSCH 4% DUE 01-17-2043	390,000.00	359,693.00	318,655.00
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,425,000.00	1,404,409.00	1,271,381.00
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,390,000.00	1,369,290.00	1,240,154.00
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,290,000.00	1,295,616.00	1,156,175.00
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,000,000.00	994,340.00	896,260.00
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	1,742,000.00	1,727,472.00	1,615,527.00
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	335,000.00	301,999.00	310,678.00
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	2,283,000.00	2,300,991.00	1,986,733.00
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	18,492,000.00	21,245,654.00	17,149,202.00
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000.00	1,012,821.00	886,642.00
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	375,000.00	390,225.00	349,990.00
ANTHEM INC 4.375% 12-01-2047	1,150,000.00	1,149,989.00	1,069,549.00
ANTHEM INC 4.375% 12-01-2047	1,000,000.00	925,500.00	930,043.00
ANTHEM INC 4.375% 12-01-2047	780,000.00	779,992.00	725,434.00
ANTHEM INC 4.65% DUE 01-15-2043	620,000.00	625,425.00	602,272.00
ANTHEM INC 4.65% DUE 01-15-2043	115,000.00	117,034.00	111,712.00
ANTHEM INC 4.65% DUE 08-15-2044	600,000.00	599,190.00	577,015.00
ANTHEM INC 4.65% DUE 08-15-2044	410,000.00	425,482.00	394,294.00
AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027	765,000.00	938,228.00	895,050.00
AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000.00	1,412,617.00	1,264,378.00
AON CORP SR NT 6.25 DUE 09-30-2040	195,000.00	251,596.00	227,238.00
AON PLC 4.45% DUE 05-24-2043	2,250,000.00	2,208,663.00	2,040,064.00
AON PLC 4.45% DUE 05-24-2043	345,000.00	319,746.00	312,810.00
AON PLC 4.6% DUE 06-14-2044	1,425,000.00	1,438,451.00	1,358,755.00
AON PLC 4.6% DUE 06-14-2044	625,000.00	614,193.00	595,945.00
AON PLC 4.75% DUE 05-15-2045	1,000,000.00	1,020,860.00	981,220.00
APACHE CORP 4.75% DUE 04-15-2043	480,000.00	488,213.00	411,725.00
APACHE CORP 5.1% DUE 09-01-2040	1,880,000.00	1,950,260.00	1,702,782.00

APACHE CORP 5.1% DUE 09-01-2040	1,190,000.00	909,597.00	1,077,825.00
APACHE CORP FIXED 4.25% DUE 01-15-2044	3,500,000.00	3,297,870.00	2,818,008.00
APACHE CORP FIXED 4.25% DUE 01-15-2044	925,000.00	857,050.00	744,759.00
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000.00	3,971,080.00	3,898,436.00
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000.00	260,341.00	258,271.00
APPLE INC 3.45% DUE 02-09-2045	2,975,000.00	2,948,612.00	2,634,285.00
APPLE INC 3.75% DUE 09-12-2047	3,200,000.00	3,181,728.00	2,939,206.00
APPLE INC 3.75% DUE 09-12-2047	665,000.00	661,203.00	610,804.00
APPLE INC 3.75% DUE 09-12-2047	315,000.00	308,026.00	289,328.00
APPLE INC 3.85% DUE 05-04-2043	9,000,000.00	8,431,452.00	8,522,810.00
APPLE INC 3.85% DUE 05-04-2043	1,875,000.00	1,829,392.00	1,775,586.00
APPLE INC 3.85% DUE 05-04-2043	1,600,000.00	1,536,914.00	1,515,166.00
APPLE INC 3.85% DUE 08-04-2046	3,455,000.00	3,445,844.00	3,213,091.00
APPLE INC 3.85% DUE 08-04-2046	2,740,000.00	2,653,173.00	2,548,153.00
APPLE INC 4.375% DUE 05-13-2045	6,799,000.00	7,263,034.00	6,904,847.00
APPLE INC 4.375% DUE 05-13-2045	2,025,000.00	2,017,609.00	2,056,525.00
APPLE INC 4.375% DUE 05-13-2045	550,000.00	547,993.00	558,562.00
APPLE INC 4.5% DUE 02-23-2036	1,175,000.00	1,169,478.00	1,235,638.00
APPLE INC 4.65% DUE 02-23-2046	4,520,000.00	4,731,232.00	4,784,592.00
APPLE INC 4.65% DUE 02-23-2046	3,585,000.00	3,883,876.00	3,794,859.00
APPLE INC 4.65% DUE 02-23-2046	2,500,000.00	2,507,862.00	2,646,345.00
APPLE INC COM STK	12,750.00	1,920,188.00	2,011,185.00
APPLE INC FIXED 3.75% 11-13-2047	922,000.00	851,528.00	847,258.00
APPLIED MATLS INC 4.35% DUE 04-01-2047	3,000,000.00	2,994,510.00	2,933,067.00
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,960,000.00	1,961,571.00	1,916,270.00
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,110,000.00	1,107,969.00	1,085,235.00
APPLIED MATLS INC 4.35% DUE 04-01-2047	830,000.00	815,951.00	811,482.00
APTIV PLC 4.25% DUE 01-15-2026	400,000.00	399,768.00	389,136.00
ARCHER-DANIELS 4.5% DUE 03-15-2049	760,000.00	751,982.00	778,978.00
ARCHER-DANIELS-MIDLAND CO COM	5,916.00	297,791.00	242,379.00
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046	615,000.00	613,235.00	560,418.00
ARIZONA PUB SVC CO 4.2% DUE 08-15-2048	350,000.00	347,515.00	342,766.00
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	790,000.00	802,079.00	797,022.00
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	515,000.00	539,575.00	524,956.00
ARIZONA PUB SVC CO 5.05 DUE 09-01-2041	430,000.00	501,637.00	465,272.00
ASCENSION HLTH 3.945% DUE 11-15-2046	1,050,000.00	1,062,207.00	1,012,092.00
ASCENSION HLTH 4.847% DUE 11-15-2053	400,000.00	401,411.00	433,174.00
ASPEN TECHNOLOGY INC COM	12,982.00	608,829.00	1,066,861.00
ASSURED GUARANTY LTD COMMON STK	14,600.00	480,975.00	558,888.00
ASTRAZENECA PLC 4% DUE 01-17-2029	780,000.00	777,054.00	767,811.00
ASTRAZENECA PLC 4% DUE 09-18-2042	1,080,000.00	1,101,149.00	962,306.00
ASTRAZENECA PLC 4.375% 08-17-2048	2,200,000.00	2,176,768.00	2,088,211.00
ASTRAZENECA PLC 4.375% 08-17-2048	1,985,000.00	1,907,843.00	1,884,136.00
ASTRAZENECA PLC 4.375% DUE 11-16-2045	920,000.00	907,138.00	870,544.00
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031BEO	1,034,000.00	1,564,294.00	1,370,246.00
AT&T INC 4.35% DUE 06-15-2045	1,002,000.00	934,884.00	846,757.00
AT&T INC 4.5% DUE 03-09-2048	4,154,000.00	3,847,192.00	3,554,607.00
AT&T INC 4.5% DUE 05-15-2035	1,160,000.00	1,156,648.00	1,041,450.00
AT&T INC 4.55% DUE 03-09-2049	4,769,000.00	4,566,177.00	4,105,131.00
AT&T INC 4.55% DUE 03-09-2049	920,000.00	822,161.00	791,931.00
AT&T INC 4.75% DUE 05-15-2046	5,000,000.00	4,786,349.00	4,439,470.00
AT&T INC 4.75% DUE 05-15-2046	3,480,000.00	3,315,810.00	3,089,871.00
AT&T INC 4.75% DUE 05-15-2046	446,000.00	435,789.00	396,001.00
AT&T INC 4.8% DUE 06-15-2044	3,140,000.00	2,968,599.00	2,814,426.00
AT&T INC 4.8% DUE 06-15-2044	1,150,000.00	1,168,371.00	1,030,761.00
AT&T INC 4.8% DUE 06-15-2044	300,000.00	279,165.00	268,894.00
AT&T INC 5.15% DUE 03-15-2042	2,245,000.00	2,265,470.00	2,097,084.00
AT&T INC 5.15% DUE 03-15-2042	1,783,000.00	1,856,863.00	1,665,523.00
AT&T INC 5.25% DUE 03-01-2037	2,625,000.00	2,612,636.00	2,578,349.00
AT&T INC 5.25% DUE 03-01-2037	405,000.00	405,867.00	397,802.00
AT&T INC 5.35% DUE 09-01-2040	2,878,000.00	3,426,083.00	2,795,891.00
AT&T INC 5.35% DUE 09-01-2040	660,000.00	650,888.00	641,170.00
AT&T INC 5.35% DUE 09-01-2040	459,000.00	506,135.00	445,905.00
AT&T INC 5.45% DUE 03-01-2047	1,750,000.00	1,656,649.00	1,709,220.00
AT&T INC 5.45% DUE 03-01-2047	1,200,000.00	1,193,268.00	1,172,036.00
AT&T INC 5.55% DUE 08-15-2041	700,000.00	744,114.00	686,335.00
AT&T INC 5.65% DUE 02-15-2047	300,000.00	299,298.00	299,591.00
AT&T INC 5.7% DUE 03-01-2057	7,200,000.00	7,437,046.00	7,084,835.00
AT&T INC 6% DUE 08-15-2040	2,380,000.00	2,554,657.00	2,404,485.00
AT&T INC 6.35% DUE 03-15-2040	230,000.00	273,534.00	246,637.00
AT&T INC 6.375% DUE 03-01-2041	827,000.00	1,006,719.00	895,574.00
AT&T INC 6.375% DUE 03-01-2041	480,000.00	531,182.00	519,801.00
AT&T INC 6.5% DUE 09-01-2037	240,000.00	269,604.00	271,201.00

AT&T INC COM	160,700.00	5,229,424.00	4,586,378.00
AT&T INC FIXED 4.9% DUE 08-15-2037	450,000.00	425,669.00	419,575.00
AT&T INC FIXED 5.15% DUE 02-15-2050	2,280,000.00	2,145,682.00	2,112,213.00
AT&T INC FIXED 5.15% DUE 02-15-2050	500,000.00	501,736.00	463,205.00
AT&T INC FIXED 5.15% DUE 11-15-2046	9,564,000.00	9,771,606.00	8,887,671.00
AT&T INC FIXED 5.15% DUE 11-15-2046	620,000.00	590,609.00	576,156.00
AT&T INC FIXED 5.3% DUE 08-15-2058	8,400,000.00	8,392,212.00	7,783,599.00
AT&T INC FIXED 5.3% DUE 08-15-2058	650,000.00	619,266.00	602,302.00
AT&T INC FIXED 8.75% 11-15-2031	1,102,000.00	1,634,896.00	1,459,454.00
AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	2,185,000.00	3,122,228.00	2,882,845.00
ATHENE HOLDING LTD COM USD0.001 CL A	51,200.00	2,340,704.00	2,039,296.00
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000.00	895,491.00	904,285.00
Australian dollar - Cash	27,226.48	27,226.00	27,226.00
AVNET INC COM	30,413.00	1,386,201.00	1,097,909.00
AVOLON TLB BORROWER 1 (US) LLC TERM B-3 LOAN 01-15-2025	1,282,889.94	1,268,068.00	1,230,510.00
AXA EQUITABLE 3.9% DUE 04-20-2023	2,000,000.00	1,992,280.00	1,975,216.00
AXIS CAPITAL HOLDINGS LTD COM USD0.0125	9,800.00	526,628.00	506,072.00
B A T CAP CORP 4.39% 08-15-2037	3,225,000.00	3,230,939.00	2,639,559.00
B A T CAP CORP 4.39% 08-15-2037	2,200,000.00	1,829,872.00	1,800,630.00
B A T CAP CORP 4.39% 08-15-2037	1,725,000.00	1,725,000.00	1,411,857.00
B A T CAP CORP 4.54% 08-15-2047	2,775,000.00	2,775,000.00	2,209,039.00
B A T CAP CORP 4.54% 08-15-2047	2,200,000.00	1,810,611.00	1,751,310.00
B A T CAP CORP 4.54% 08-15-2047	1,170,000.00	1,110,424.00	931,379.00
B A T CAP CORP 4.54% 08-15-2047	255,000.00	208,488.00	202,993.00
BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,582,000.00	1,552,245.00	1,588,477.00
BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047	2,955,000.00	2,900,722.00	2,435,074.00
BALT GAS & ELEC CO 3.5% DUE 08-15-2046	760,000.00	759,301.00	674,448.00
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047	475,000.00	471,195.00	435,566.00
BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000.00	2,070,411.00	1,911,021.00
BANK AMER CORP 3.248% DUE 10-21-2027	6,100,000.00	5,862,046.00	5,646,435.00
BANK AMER CORP 3.419% 12-20-2028	641,000.00	624,800.00	598,790.00
BANK AMER CORP 3.946% DUE 01-23-2049	3,000,000.00	3,000,000.00	2,672,130.00
BANK AMER CORP 3.95% DUE 04-21-2025	2,375,000.00	2,289,157.00	2,301,221.00
BANK AMER CORP 4% DUE 01-22-2025	2,480,000.00	2,529,020.00	2,415,882.00
BANK AMER CORP 4.75% DUE 04-21-2045	6,200,000.00	6,066,302.00	6,115,544.00
BANK AMER CORP 4.875% DUE 04-01-2044	230,000.00	243,986.00	235,754.00
BANK AMER CORP 5% DUE 01-21-2044	1,178,000.00	1,316,656.00	1,219,077.00
BANK AMER CORP 5.875% DUE 02-07-2042	450,000.00	492,574.00	522,309.00
BANK AMER CORP FIXED 3.824% 01-20-2028	160,000.00	153,051.00	155,216.00
BANK AMER CORP FIXED 3.97% 03-05-2029	730,000.00	705,978.00	709,588.00
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	7,400,000.00	7,583,939.00	7,039,589.00
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	2,230,000.00	2,230,000.00	2,121,390.00
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	590,000.00	557,195.00	561,265.00
BANK AMER CORP FLTGT RT 4.271% DUE 07-23-2029	5,830,000.00	5,801,570.00	5,802,640.00
BANK AMER CORP FLTGT RT 4.271% DUE 07-23-2029	2,590,000.00	2,590,000.00	2,577,845.00
BANK AMER CORP SR NT FLTGT VAR RT DUE 07-23-2024/07-23-2023	2,200,000.00	2,157,672.00	2,159,249.00
BANK OF AMERICA CORP	164,080.00	2,803,286.00	4,042,931.00
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	1,460,000.00	1,458,934.00	1,448,028.00
BARCLAYS BANK PLC 14%-STP T1 PERP GBP50000	200,000.00	440,659.00	267,125.00
BARCLAYS PLC 3.65% DUE 03-16-2025	6,800,000.00	6,822,780.00	6,267,825.00
BARCLAYS PLC 4.375% DUE 01-12-2026	1,500,000.00	1,543,050.00	1,424,898.00
BARCLAYS PLC 4.836% 05-09-2028	4,655,000.00	4,685,498.00	4,273,616.00
BARCLAYS PLC 4.972% 05-16-2029	1,165,000.00	1,125,783.00	1,123,267.00
BARCLAYS PLC 5.25% DUE 08-17-2045	1,495,000.00	1,626,353.00	1,370,697.00
BARRICK GOLD CORP 5.25% DUE 04-01-2042	470,000.00	487,285.00	469,981.00
BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,734,000.00	2,036,176.00	1,828,061.00
BARRICK N AMER FIN 5.7% DUE 05-30-2041	175,000.00	202,922.00	184,493.00
BARRICK N AMER FIN 5.75% DUE 05-01-2043	795,000.00	814,581.00	835,023.00
BARRICK N AMER FIN 5.75% DUE 05-01-2043	575,000.00	641,186.00	603,948.00
BARRICK PD 5.95% DUE 10-15-2039	2,000,000.00	2,225,420.00	2,132,970.00
BARRICK PD 5.95% DUE 10-15-2039	1,625,000.00	1,743,118.00	1,733,038.00
BAXALTA INC 5.25% DUE 06-23-2045	711,000.00	771,449.00	720,682.00
BAXALTA INC 5.25% DUE 06-23-2045	447,000.00	514,546.00	453,087.00
BAXALTA INC 5.25% DUE 06-23-2045	192,000.00	215,655.00	194,615.00
BAXTER INTL INC COM	23,286.00	1,222,746.00	1,532,685.00
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	600,000.00	829,914.00	852,474.00
BAYER US FIN II 4.375% DUE 12-15-2028	655,000.00	650,225.00	625,363.00
BAYER US FIN II 4.875% DUE 06-25-2048	1,700,000.00	1,694,152.00	1,527,861.00
BAYER US FIN II 4.875% DUE 06-25-2048	1,435,000.00	1,432,834.00	1,289,695.00
BAYER US FIN II 4.875% DUE 06-25-2048	1,000,000.00	906,858.00	898,742.00
BECTON DICKINSON & 3.7% DUE 06-06-2027	1,600,000.00	1,544,752.00	1,513,341.00
BECTON DICKINSON & 4.669% DUE 06-06-2047	3,395,000.00	3,400,340.00	3,193,184.00
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000.00	1,100,000.00	1,034,611.00

BECTON DICKINSON & 4.669% DUE 06-06-2047	170,000.00	160,565.00	159,894.00
BECTON DICKINSON & 4.685% DUE 12-15-2044	220,000.00	220,000.00	205,912.00
BELL CANADA 4.464% 04-01-2048	1,535,000.00	1,519,241.00	1,483,823.00
BELL CANADA 4.464% 04-01-2048	1,030,000.00	1,030,000.00	995,660.00
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	1,200,000.00	1,185,763.00	1,218,745.00
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	440,000.00	438,220.00	448,779.00
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000.00	2,365,504.00	2,382,438.00
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000.00	1,572,461.00	1,644,459.00
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000.00	1,703,429.00	1,792,973.00
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	475,000.00	556,817.00	567,775.00
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	4,000,000.00	3,967,080.00	3,590,104.00
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	2,655,000.00	2,646,898.00	2,632,531.00
BERRY GLOBAL GROUP INC COM USD0.01	25,300.00	1,267,451.00	1,202,509.00
BEST BUY INC COM STK	3,032.00	239,578.00	160,575.00
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023	800,000.00	797,712.00	811,653.00
BHP BILLITON FIN 5% DUE 09-30-2043	3,688,000.00	4,201,659.00	4,029,103.00
BHP BILLITON FIN 5% DUE 09-30-2043	1,650,000.00	1,660,762.00	1,802,609.00
BHP BILLITON FIN 5% DUE 09-30-2043	630,000.00	689,299.00	688,269.00
BIOGEN INC COMMON STOCK	8,040.00	2,714,230.00	2,419,397.00
BK OF AMER NA 6 DUE 10-15-2036	810,000.00	963,706.00	934,682.00
BK OF AMER NA 6 DUE 10-15-2036	380,000.00	456,642.00	438,493.00
BLACK HILLS CORP 4.2% DUE 09-15-2046	325,000.00	323,229.00	301,180.00
BLACK HILLS CORP 4.35% DUE 05-01-2033	460,000.00	458,863.00	461,018.00
BLACKSTONE CQP 6.5% DUE 03-20-2021	1,500,000.00	1,500,000.00	1,503,863.00
BLOCK H & R INC COM	82,500.00	2,231,184.00	2,093,025.00
BNP PARIBAS 7.625% DUE 12-29-2049	1,530,000.00	1,530,000.00	1,558,688.00
BOC AVIATION PTE 3.5% DUE 09-18-2027	300,000.00	289,410.00	281,090.00
BOEING CO 3.3% DUE 03-01-2035	485,000.00	435,011.00	441,157.00
BOEING CO 3.3% DUE 03-01-2035	285,000.00	276,598.00	259,237.00
BOEING CO 3.375% DUE 06-15-2046	250,000.00	236,439.00	221,938.00
BOEING CO 3.65% DUE 03-01-2047	2,500,000.00	2,384,800.00	2,314,830.00
BOEING CO 3.65% DUE 03-01-2047	330,000.00	295,980.00	305,558.00
BOEING CO 3.85% DUE 11-01-2048	470,000.00	438,858.00	449,341.00
BOEING CO 6.875% DUE 10-15-2043	425,000.00	599,097.00	584,153.00
BOEING CO COM	20,860.00	5,233,565.00	6,727,350.00
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000.00	144,429.00	136,787.00
BOEING CO FIXED 3.55% DUE 03-01-2038	580,000.00	559,554.00	545,605.00
BOEING CO FIXED 3.55% DUE 03-01-2038	474,000.00	451,594.00	445,891.00
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000.00	243,097.00	241,269.00
BOOKING HLDGS INC COM	1,519.00	2,785,148.00	2,616,356.00
BOOKING HLDGS INC COM	1,016.00	1,830,764.00	1,749,979.00
BORGWARNER INC 4.375% DUE 03-15-2045	845,000.00	824,577.00	775,064.00
BOSTON BEER INC CL A CL A	852.00	254,050.00	205,196.00
BOSTON SCIENTIFIC CORP COM	9,600.00	299,309.00	339,264.00
BP CAP MKTS AMER 3.937% DUE 09-21-2028	810,000.00	810,000.00	812,790.00
BP CAP MKTS AMER FIXED 3.588% DUE 04-14-2027	5,000,000.00	5,124,376.00	4,864,145.00
BP CAP MKTS P L C 3.279% 09-19-2027	745,000.00	745,000.00	709,096.00
BRANDYWINE OPER 4.55% DUE 10-01-2029	3,000,000.00	2,975,730.00	2,954,250.00
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	1,855,000.00	1,792,372.00	1,381,322.00
BRISTOL MYERS SQUIBB CO COM	56,900.00	3,043,876.00	2,957,662.00
BRISTOL MYERS SQUIBB CO COM	30,428.00	1,718,401.00	1,581,647.00
British pound sterling - Cash	423,213.40	423,213.00	423,213.00
British pound sterling - Cash Collateral Due to/from CCP Broker	378,647.97	378,648.00	378,648.00
BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO	1,900,000.00	1,892,210.00	1,910,697.00
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	950,000.00	1,343,908.00	1,284,850.00
BRIXMOR OPER PARTNERSHIP LP FLT2 02-01-2022	400,000.00	400,000.00	398,495.00
BROADCOM CORP / 3% DUE 01-15-2022	3,000,000.00	2,987,760.00	2,885,109.00
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	755,000.00	705,527.00	677,314.00
BROOKFIELD FIN LLC 4% DUE 04-01-2024	2,100,000.00	2,094,582.00	2,076,075.00
BRUKER CORP	27,657.00	824,228.00	823,349.00
BRUNSWICK CORP COM	21,781.00	1,421,646.00	1,011,727.00
BSTN PPTYS LTD 4.5% DUE 12-01-2028	612,000.00	610,453.00	625,738.00
BSTN SCIENTIFIC 3.85% DUE 05-15-2025	650,000.00	649,090.00	639,441.00
BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	295,000.00	307,235.00	262,841.00
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	1,350,000.00	1,330,844.00	1,237,095.00
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000.00	1,296,568.00	1,156,087.00
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	180,000.00	191,617.00	188,213.00
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000.00	4,617,835.00	4,530,938.00
BURL NORTHN DEB 5.05 DUE 03-01-2041	450,000.00	521,847.00	492,365.00
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000.00	4,463,955.00	4,242,483.00
BURL NORTHN SANTA 3.9% DUE 08-01-2046	235,000.00	224,331.00	221,552.00
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000.00	712,662.00	693,209.00
BURL NORTHN SANTA 4.375% DUE 09-01-2042	515,000.00	528,371.00	513,873.00

BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,675,000.00	3,572,057.00	3,742,936.00
BURL NORTHN SANTA 4.45% DUE 03-15-2043	335,000.00	350,413.00	341,193.00
BURL NORTHN SANTA 4.95% DUE 09-15-2041	2,275,000.00	2,375,465.00	2,476,590.00
BURL NORTHN SANTA 5.75% DUE 05-01-2040	1,590,000.00	1,964,644.00	1,861,997.00
BURL NORTHN SANTA 5.75% DUE 05-01-2040	160,000.00	192,219.00	187,371.00
BURL RES FIN CO 7.4% DUE 12-01-2031	755,000.00	1,121,460.00	997,224.00
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	670,000.00	661,915.00	645,695.00
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	2,500,000.00	2,481,300.00	2,434,638.00
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	705,000.00	699,727.00	686,568.00
BURLINGTON NORTHN SANTA 4.55 09-01-2044	1,220,000.00	1,277,392.00	1,272,038.00
BURLINGTON NORTHN SANTA 4.55 09-01-2044	115,000.00	114,363.00	119,905.00
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	800,000.00	798,336.00	862,528.00
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	330,000.00	372,521.00	355,793.00
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000.00	1,100,177.00	1,231,662.00
CA INC 4.7% DUE 03-15-2027	2,000,000.00	2,000,000.00	1,896,516.00
CA INST TECH 4.321% DUE 08-01-2045	1,800,000.00	1,800,000.00	1,904,571.00
CABOT CORP COM	17,163.00	929,517.00	736,979.00
CADENCE DESIGN SYS INC COM	77,500.00	3,230,985.00	3,369,700.00
CADENCE DESIGN SYS INC COM	22,665.00	838,200.00	985,474.00
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	3,000,000.00	3,764,015.00	4,088,190.00
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000.00	657,664.00	754,609.00
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	4,715,000.00	6,691,444.00	6,509,010.00
CALL SWAPTION USD BOFAUS65 3MLIBOR/6M 2.94% European 317U765P2 02-18-2020	19,950,000.00	146,300.00	223,171.00
CALL SWO USD MSCUS33 P 3MLIBOR / R 3.24% European 317U552R5 11/04/2019	329,200,000.00	1,622,762.00	4,794,930.00
CAMPBELL SOUP CO 3.8% DUE 08-02-2042	220,000.00	193,605.00	164,425.00
Canadian dollar - Cash	50,895.18	50,895.00	50,895.00
CANADIAN NATL RY CO 3.65% 02-03-2048	335,000.00	331,563.00	309,830.00
CAP 1 FINL CORP 3.75% DUE 03-09-2027	1,010,000.00	1,004,621.00	938,082.00
CAP 1 FINL CORP 3.8% DUE 01-31-2028	2,110,000.00	1,956,326.00	1,949,984.00
CAP 1 FINL CORP 3.8% DUE 01-31-2028	714,000.00	712,586.00	659,852.00
CAPITAL ONE FINL CORP COM	31,944.00	2,997,884.00	2,414,647.00
CAPITAL ONE FINL CORP COM	11,100.00	940,416.00	839,049.00
CARDINAL HLTH INC 4.9% DUE 09-15-2045	925,000.00	986,716.00	834,198.00
CARNIVAL CORP COM PAIRED	30,700.00	1,810,925.00	1,513,510.00
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,725,000.00	1,707,678.00	1,673,352.00
CAROLINA PWR & LT 4.1 DUE 05-15-2042	800,000.00	894,328.00	776,047.00
CASEYS GEN STORES INC COM	4,578.00	599,892.00	586,625.00
CATERPILLAR INC 3.803% DUE 08-15-2042	611,000.00	637,844.00	568,432.00
CATERPILLAR INC 4.75% DUE 05-15-2064	730,000.00	723,966.00	740,315.00
CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	1,160,000.00	1,367,827.00	1,395,870.00
CBRE GROUP INC CL A CL A	58,798.00	2,188,036.00	2,354,272.00
CBS CORP NEW 2.9% DUE 01-15-2027	300,000.00	295,050.00	265,999.00
CBS CORP NEW 4.6% DUE 01-15-2045	551,000.00	538,090.00	489,457.00
CBS CORP NEW FIXED 3.7% DUE 06-01-2028	155,000.00	145,757.00	143,809.00
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	25,307,000.00	25,306,999.00	25,306,999.00
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	691,000.00	691,000.00	691,000.00
CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000.00	398,173.00	356,096.00
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000.00	390,490.00	406,056.00
CDN NAT RES LTD 6.25% DUE 03-15-2038	1,105,000.00	1,294,303.00	1,201,829.00
CDN NAT RES LTD 6.45% DUE 06-30-2033	610,000.00	729,530.00	682,433.00
CDN NAT RES LTD 6.75% DUE 02-01-2039	485,000.00	587,754.00	566,982.00
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	2,200,000.00	2,198,284.00	2,120,455.00
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,906,000.00	1,998,437.00	1,837,085.00
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,500,000.00	1,560,185.00	1,445,765.00
CDN NATL RY CO 3.2% DUE 08-02-2046	270,000.00	234,746.00	231,559.00
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000.00	2,946,660.00	3,101,277.00
CDN NATL RY CO 6.375% DUE 11-15-2037	610,000.00	785,552.00	766,461.00
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	1,225,000.00	1,220,370.00	1,280,232.00
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	990,000.00	1,166,940.00	1,151,200.00
CDN PAC RY LTD 4.8% DUE 09-15-2035	405,000.00	418,393.00	420,765.00
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75	2,200,000.00	220,733.00	264,095.00
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75	250,000.00	25,764.00	30,011.00
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 SWPCDX027	3,500,000.00	567,681.00	435,227.00
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67	2,000,000.00	208,111.00	240,087.00
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67	1,950,000.00	197,329.00	234,085.00
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS23V1 5Y 12-20-2019 SWPC31110	15,400,000.00	174,533.00	147,383.00
CDS / STS ICE _SBSIUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPCOCHQ6	700,000.00	13,443.00	8,389.00
CDS / STS ICE _SBSIUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPCODTU2	14,800,000.00	279,989.00	174,143.00
CDS / STS ICE _SBSIUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPCOFA52	80,700,000.00	1,666,685.00	847,277.00
CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFY98	2,800,000.00	-	16,838.00
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6	400,000.00	-	6,347.00
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6	400,000.00	-	6,347.00
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6	900,000.00	-	14,281.00

CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPC0DYR3	1,400,000.00	-	22,447.00
CDS ICE_SBSIUS SELL PROTECTION ON ALLY FINL INC 06-20-2022 SWPC0F2A0	1,100,000.00	151,239.00	126,810.00
CDS ICE_SBSIUS SELL PROTECTION ON CBS CORP 09-20-2020 SWPC0E6H4	1,300,000.00	29,090.00	16,646.00
CDS ICE_SBSIUS SELL PROTECTION ON CONOCOPHILLIPS 06-20-2021 SWPC0E6K7	1,500,000.00	7,008.00	27,666.00
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 06-20-2022 SWPC0F954	600,000.00	108,333.00	64,851.00
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 12-20-2021 SWPC0E8M1	800,000.00	134,073.00	82,104.00
CDS ICE_SBSIUS SELL PROTECTION ON FORD MTR CO DEL 12-20-2021 SWPC0E924	200,000.00	33,211.00	20,338.00
CDS ICE_SBSIUS SELL PROTECTION ON GENERAL MTRS CO 06-20-2022 SWPC0F152	4,400,000.00	762,251.00	533,694.00
CDS ICE_SBSIUS SELL PROTECTION ON NEWELLBRANDS INC 12-20-2022 SWPC0GL90	600,000.00	3,597.00	-
CDS ICE_SBSIUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2022 SWPC0F962	4,900,000.00	15,084.00	84,358.00
CDS ICE_SBSIUS SELL PROTECTION ON TARGETCORP 12-20-2021 SWPC0EIQ1	2,100,000.00	48,728.00	42,150.00
CDS ICE_SBSIUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPC0EB88	400,000.00	6,032.00	4,768.00
CDS MSCSUS33 SELL PROTECTION ON CHES ENERGY CO 09-20-2020 SWPC0AJE5	200,000.00	-	3,206.00
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6	950,000.00	7,458.00	5,713.00
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6	550,000.00	3,852.00	3,307.00
CDS/STS GSILGB2X SELL PROTECTION ON CDX HY29 5Y 25-35% SP 12-20-2022 SWPCDX050	300,000.00	44,042.00	37,305.00
CDW CORP COM	4,103.00	362,934.00	332,548.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01	900,000.00	112,867.00	76,886.00
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043	200,000.00	24,871.00	17,086.00
CELANESE CORP DEL COM SER A STK	10,900.00	1,255,955.00	980,673.00
CELGENE CORP 3.45% DUE 11-15-2027	925,000.00	923,594.00	841,744.00
CELGENE CORP 4.625% DUE 05-15-2044	2,445,000.00	2,371,227.00	2,147,791.00
CELGENE CORP 5% DUE 08-15-2045	700,000.00	647,654.00	647,278.00
CELGENE CORP 5.7% DUE 10-15-2040	290,000.00	337,288.00	309,791.00
CELGENE CORP COM	27,300.00	2,149,070.00	1,749,657.00
CELGENE CORP FIXED 4.35% DUE 11-15-2047	1,145,000.00	1,121,501.00	964,210.00
CELGENE CORP FIXED 4.35% DUE 11-15-2047	700,000.00	619,108.00	589,474.00
CENOVUS ENERGY INC 5.2% DUE 09-15-2043	964,000.00	953,849.00	852,339.00
CENOVUS ENERGY INC 5.4% 06-15-2047	2,563,000.00	2,530,679.00	2,206,889.00
CENOVUS ENERGY INC 5.4% 06-15-2047	540,000.00	539,422.00	464,971.00
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	1,100,000.00	1,077,681.00	969,089.00
CENTENE CORP DEL COM	39,500.00	5,025,791.00	4,554,350.00
CENTERPOINT ENERGY 3.95% 03-01-2048	375,000.00	373,365.00	364,348.00
CENTERPOINT ENERGY 4.1% DUE 09-01-2047	325,000.00	323,105.00	300,828.00
CENTERPOINT ENERGY 5.85 DUE 01-15-2041	1,015,000.00	1,304,532.00	1,191,180.00
CENTERPOINT ENERGY INC COM	143,000.00	3,890,835.00	4,036,890.00
CF BLACKROCK RUSSELL 3000 INDEX FD	8,125,592.49	128,319,802.00	235,211,500.00
CF DFA US SMALL CAP TR	38,208.59	17,954,947.00	102,612,988.00
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	15,423,678.69	154,236,786.00	169,043,517.00
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,437,537.64	35,800,928.00	294,701,371.00
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	191,491.40	15,934,809.00	15,943,381.00
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	328,281.13	3,289,389.00	2,678,774.00
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	1,950,417.98	136,925,332.00	169,288,478.00
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	2,014,842.52	20,266,812.00	28,437,486.00
CHARLES RIV LABORATORIES INTL INC COM	4,800.00	528,858.00	543,264.00
CHARTER 4.908% DUE 07-23-2025	2,500,000.00	2,500,000.00	2,485,900.00
CHARTER 5.375% 05-01-2047	1,000,000.00	1,064,260.00	906,169.00
CHARTER 5.375% 05-01-2047	515,000.00	514,835.00	466,677.00
CHARTER 5.375% DUE 04-01-2038	1,885,000.00	1,859,724.00	1,754,978.00
CHARTER 6.384% DUE 10-23-2035	2,132,000.00	2,295,173.00	2,188,385.00
CHARTER 6.484% DUE 10-23-2045	6,573,000.00	6,694,137.00	6,756,643.00
CHARTER 6.834% DUE 10-23-2055	2,090,000.00	2,099,774.00	2,125,453.00
CHARTER COMMUNICATIONS OPER LLC FRNS 02-01-2024	2,100,000.00	2,131,059.00	2,064,710.00
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO	1,360,000.00	1,358,321.00	1,281,121.00
CHARTER FIXED 5.75% DUE 04-01-2048	1,570,000.00	1,552,382.00	1,470,178.00
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	1,300,000.00	1,300,000.00	1,227,265.00
CHEVRON CORP COM	41,000.00	4,976,198.00	4,460,390.00
CHEVRON CORP COM	16,034.00	1,648,270.00	1,744,339.00
CHICAGO ILL 7.045% DUE 01-01-2029 REG	500,000.00	513,175.00	538,085.00
CHUBB CORP 6.5% DUE 05-15-2038	1,509,000.00	2,001,628.00	1,923,648.00
CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	1,000,000.00	1,030,553.00	1,029,497.00
CIGNA CORP 3.875% 10-15-2047	3,300,000.00	3,294,621.00	2,755,414.00
CIGNA CORP 3.875% 10-15-2047	1,625,000.00	1,600,061.00	1,356,833.00
CIGNA CORP NEW COM	9,600.00	1,740,480.00	1,823,232.00
CIMAREX ENERGY CO 3.9% 05-15-2027	2,100,000.00	2,094,708.00	1,948,674.00
CIMAREX ENERGY CO COM	10,600.00	782,772.00	653,490.00
CINEMARK HLDGS INC COM	20,478.00	820,540.00	733,112.00
CINGULAR WIRELESS 7.125% DUE 12-15-2031	1,665,000.00	2,381,679.00	1,824,770.00
CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000.00	8,680,222.00	8,259,502.00
CISCO SYS INC 5.5% DUE 01-15-2040	2,480,000.00	3,195,870.00	2,926,224.00
CISCO SYSTEMS INC	124,800.00	5,555,576.00	5,407,584.00
CISCO SYSTEMS INC	11,446.00	483,203.00	495,955.00
CIT GROUP INC 5% DUE 08-01-2023	1,200,000.00	1,220,250.00	1,176,000.00

CITIGROUP INC 3.52% 10-27-2028	245,000.00	229,986.00	228,485.00
CITIGROUP INC 3.887% 01-10-2028	15,600,000.00	15,891,719.00	15,052,579.00
CITIGROUP INC 4.65% DUE 07-23-2048	7,380,000.00	7,402,452.00	7,212,591.00
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000.00	1,599,232.00	1,563,706.00
CITIGROUP INC 4.65% DUE 07-23-2048	1,535,000.00	1,579,484.00	1,500,180.00
CITIGROUP INC 4.65% DUE 07-30-2045	1,460,000.00	1,462,674.00	1,422,088.00
CITIGROUP INC 4.75% DUE 05-18-2046	2,600,000.00	2,675,801.00	2,403,593.00
CITIGROUP INC 4.75% DUE 05-18-2046	1,200,000.00	1,196,904.00	1,109,351.00
CITIGROUP INC 5.3 DUE 05-06-2044	530,000.00	580,452.00	528,190.00
CITIGROUP INC 5.875 DUE 01-30-2042	600,000.00	692,938.00	678,122.00
CITIGROUP INC 5.875 DUE 01-30-2042	205,000.00	240,385.00	231,692.00
CITIGROUP INC 6% DUE 10-31-2033	175,000.00	212,494.00	192,022.00
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,280,000.00	3,696,312.00	3,817,536.00
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	970,000.00	1,129,363.00	1,128,967.00
CITIGROUP INC 6.675% DUE 09-13-2043	665,000.00	811,516.00	784,487.00
CITIGROUP INC 6.875% DUE 02-15-2098	195,000.00	260,657.00	244,188.00
CITIGROUP INC 8.125% DUE 07-15-2039	2,600,000.00	3,702,918.00	3,607,113.00
CITIGROUP INC COM NEW COM NEW	61,600.00	3,812,814.00	3,206,896.00
CITIGROUP INC COM NEW COM NEW	51,823.00	3,106,599.00	2,697,905.00
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	2,280,000.00	2,280,000.00	2,036,646.00
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	1,470,000.00	1,470,000.00	1,313,101.00
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	1,315,000.00	1,284,383.00	1,174,645.00
CITIZENS FINL GROUP INC COM	96,200.00	4,103,982.00	2,860,026.00
CITIZENS FINL GROUP INC COM	74,384.00	2,087,257.00	2,211,436.00
CITRIX SYS INC COM	25,700.00	2,654,470.00	2,633,222.00
CITRIX SYS INC COM	19,086.00	1,600,782.00	1,955,552.00
CITY OF HOPE 4.378% DUE 08-15-2048	685,000.00	685,000.00	675,131.00
CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026	2,000,000.00	2,008,080.00	1,907,890.00
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	525,000.00	525,000.00	538,434.00
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,100,000.00	1,297,073.00	1,233,154.00
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000.00	591,560.00	560,525.00
CME GROUP INC 4.15% DUE 06-15-2048	215,000.00	214,013.00	217,752.00
CME GROUP INC 5.3 09-15-2043	800,000.00	798,560.00	933,692.00
CME_IRS SBSIUS33 05/08/2023 USD P 3MLIBOR / R 2.86% SWU00P960	2,200,000.00	-	27,002.00
CME_IRS SBSIUS33 05/21/2023 USD P 3MLIBOR / R 2.94% SWU00PGJ4	18,100,000.00	-	282,885.00
CME_IRS SBSIUS33 09/19/2023 USD P 3MLIBOR / R 3% SWU00QWA3	2,300,000.00	-	60,168.00
CME_IRS SBSIUS33 09/24/2023 USD P 3MLIBOR / R 3% SWU00QYL7	200,000.00	-	5,228.00
CME_IRS SBSIUS33 09/26/2023 USD P 3MLIBOR / R 2.96% SWU00QZC6	2,500,000.00	-	60,842.00
CME_IRS SBSIUS33 09/26/2023 USD P 3MLIBOR / R 3% SWU00QZD4	3,100,000.00	-	81,301.00
CME_IRS SBSIUS33 10/02/2023 USD P 3MLIBOR / R 3% SWU00R1B3	2,300,000.00	-	46,421.00
CME_IRS SBSIUS33 10/09/2023 USD P 3MLIBOR / R 3.04% SWU00R3G0	2,600,000.00	-	57,364.00
CME_IRS SBSIUS33 10/11/2023 USD P 3MLIBOR / R 3.05% SWU00R4Q7	2,500,000.00	-	56,256.00
CME_IRS SBSIUS33 10/12/2023 USD P 3MLIBOR / R 3.085% SWU00R5W3	800,000.00	-	19,340.00
CME_IRS SBSIUS33 10/15/2028 USD P 3MLIBOR / R 3.18% SWU00R6Q5	1,200,000.00	-	49,607.00
CME_IRS SBSIUS33 10/16/2023 USD P 3MLIBOR / R 3.11% SWU00R750	4,400,000.00	-	111,398.00
CME_IRS SBSIUS33 10/19/2023 USD P 3MLIBOR / R 3.14% SWU00R9K5	9,000,000.00	-	240,696.00
CME_IRS SBSIUS33 10/19/2048 USD P 2.605% / R 3MLIBOR SWU00R9E9	5,000,000.00	-	268,372.00
CME_IRS SBSIUS33 10/22/2023 USD P 3MLIBOR / R 3.17% SWU00RA64	2,500,000.00	-	70,254.00
CME_IRS SBSIUS33 11/21/2048 USD P 2.56% / R 3MLIBOR SWU00RNA1	9,400,000.00	-	596,829.00
CME_IRS SBSIUS33 12/19/2020 USD P 2.75% / R 3MLIBOR SWU00PUU3	9,200,000.00	60,430.00	-
CN LT & PWR CO 4.3% DUE 04-15-2044	200,000.00	200,020.00	203,800.00
CNO FINL GROUP INC COM	54,634.00	1,201,146.00	812,954.00
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	395,000.00	426,304.00	424,867.00
COGNIZANT TECH SOLUTIONS CORP CL A	63,400.00	4,650,797.00	4,024,632.00
COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000.00	2,808,808.00	2,622,898.00
COLTV SHORT TERM INVT FD	6,589,918.83	6,589,919.00	6,589,919.00
COLTV SHORT TERM INVT FD	2,164,276.33	2,164,276.00	2,164,276.00
COLTV SHORT TERM INVT FD	1,425,761.32	1,425,761.00	1,425,761.00
COLTV SHORT TERM INVT FD	649,826.59	649,827.00	649,827.00
COLTV SHORT TERM INVT FD	27,769.98	27,770.00	27,770.00
COLTV SHORT TERM INVT FD	3,654.10	3,654.00	3,654.00
COLTV SHORT TERM INVT FD	1,531.32	1,531.00	1,531.00
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000.00	1,999,721.00	1,891,106.00
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	3,500,000.00	3,542,260.00	3,378,183.00
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	1,825,000.00	1,916,618.00	1,761,481.00
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	575,000.00	527,304.00	554,987.00
COMCAST CORP 4.7% GTD SNR 15/10/2048 USD	5,310,000.00	5,305,646.00	5,367,778.00
COMCAST CORP 4.7% GTD SNR 15/10/2048 USD	3,195,000.00	3,173,316.00	3,229,765.00
COMCAST CORP 4.7% GTD SNR 15/10/2048 USD	495,000.00	488,154.00	500,386.00
COMCAST CORP NEW 3.2% DUE 07-15-2036	370,000.00	308,221.00	318,276.00
COMCAST CORP NEW 3.4% DUE 07-15-2046	3,000,000.00	2,973,780.00	2,485,728.00
COMCAST CORP NEW 3.4% DUE 07-15-2046	270,000.00	224,124.00	223,716.00
COMCAST CORP NEW 3.9% DUE 03-01-2038	710,000.00	701,196.00	657,251.00

COMCAST CORP NEW 3.9% DUE 03-01-2038	740,000.00	668,161.00	685,022.00
COMCAST CORP NEW 4% DUE 03-01-2048	870,000.00	783,821.00	792,767.00
COMCAST CORP NEW 4.049% DUE 11-01-2052	4,608,000.00	4,332,499.00	4,135,625.00
COMCAST CORP NEW 4.25% DUE 01-15-2033	1,125,000.00	1,052,744.00	1,117,322.00
COMCAST CORP NEW 4.25% DUE 10-15-2030	665,000.00	664,621.00	672,520.00
COMCAST CORP NEW 4.4% DUE 08-15-2035	220,000.00	227,337.00	212,827.00
COMCAST CORP NEW 4.6% 10-15-2038	5,000,000.00	5,009,800.00	5,048,890.00
COMCAST CORP NEW 4.6% 10-15-2038	3,320,000.00	3,317,809.00	3,352,463.00
COMCAST CORP NEW 4.6% 10-15-2038	1,845,000.00	1,837,176.00	1,863,040.00
COMCAST CORP NEW 4.6% DUE 08-15-2045	2,321,000.00	2,402,279.00	2,261,448.00
COMCAST CORP NEW 4.6% DUE 08-15-2045	1,545,000.00	1,694,817.00	1,505,358.00
COMCAST CORP NEW 4.6% DUE 08-15-2045	230,000.00	223,336.00	224,099.00
COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000.00	15,325,682.00	14,150,078.00
COMCAST CORP NEW 4.65% DUE 07-15-2042	660,000.00	642,299.00	653,081.00
COMCAST CORP NEW 4.65% DUE 07-15-2042	320,000.00	309,859.00	316,645.00
COMCAST CORP NEW 4.75% DUE 03-01-2044	6,150,000.00	6,541,079.00	6,159,852.00
COMCAST CORP NEW 4.95% DUE 10-15-2058	2,400,000.00	2,397,888.00	2,439,962.00
COMCAST CORP NEW 4.95% DUE 10-15-2058	1,950,000.00	1,941,050.00	1,982,469.00
COMCAST CORP NEW 4.95% DUE 10-15-2058	1,590,000.00	1,603,890.00	1,616,475.00
COMCAST CORP NEW 4.95% DUE 10-15-2058	970,000.00	969,146.00	986,151.00
COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000.00	1,003,202.00	1,182,980.00
COMCAST CORP NEW 6.4% DUE 05-15-2038	575,000.00	682,067.00	674,549.00
COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000.00	392,188.00	586,799.00
COMCAST CORP NEW 6.45% DUE 03-15-2037	325,000.00	389,376.00	387,621.00
COMCAST CORP NEW 6.95% DUE 08-15-2037	3,530,000.00	4,822,631.00	4,340,742.00
COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000.00	1,241,755.00	1,242,317.00
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000.00	2,942,941.00	2,977,424.00
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	2,207,000.00	2,108,678.00	1,972,734.00
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	4,114,000.00	3,867,119.00	3,686,395.00
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	290,000.00	360,050.00	355,120.00
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	1,110,000.00	1,098,643.00	1,041,381.00
COMMONWEALTH EDISON CO 3.75% 08-15-2047	2,030,000.00	2,034,443.00	1,860,970.00
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	850,000.00	849,839.00	819,953.00
COMWLTH EDISON CO 3.65% DUE 06-15-2046	1,500,000.00	1,490,265.00	1,357,896.00
COMWLTH EDISON CO 4.6% DUE 08-15-2043	605,000.00	620,934.00	639,514.00
COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000.00	5,279,156.00	4,716,064.00
CONAGRA BRANDS INC 5.4% 11-01-2048	2,195,000.00	2,136,662.00	2,021,531.00
CONAGRA BRANDS INC FORMERLY CONAGRA 5.3% 11-01-2038	855,000.00	849,252.00	807,924.00
CONAGRA INC NT 8.25 DUE 09-15-2030 BEO	750,000.00	997,223.00	951,137.00
CONCHO RES INC 3.75% DUE 10-01-2027	810,000.00	782,906.00	762,505.00
CONCHO RES INC 4.85% DUE 08-15-2048	795,000.00	798,158.00	760,679.00
CONCHO RES INC 4.875% DUE 10-01-2047	2,745,000.00	2,804,834.00	2,604,538.00
CONCHO RES INC 4.875% DUE 10-01-2047	380,000.00	357,360.00	360,555.00
CONCHO RESOURCES INC 4.3% 06-18-2028	1,170,000.00	1,158,373.00	1,144,495.00
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,700,000.00	2,234,405.00	2,026,978.00
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	118,000.00	117,919.00	112,370.00
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	215,000.00	206,224.00	211,479.00
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	6,600,000.00	8,362,953.00	8,041,802.00
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	886,000.00	879,443.00	1,079,551.00
CONOCOPHILLIPS COM	49,246.00	2,672,757.00	3,070,488.00
CONOCOPHILLIPS COM	30,400.00	1,642,688.00	1,895,440.00
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,395,000.00	1,806,508.00	1,726,437.00
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,000,000.00	1,253,923.00	1,237,589.00
CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO	400,000.00	476,812.00	470,846.00
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,745,000.00	1,742,540.00	1,597,650.00
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,130,000.00	1,189,856.00	1,034,582.00
CONS EDISON CO N Y 3.875% DUE 06-15-2047	705,000.00	702,392.00	650,183.00
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000.00	2,799,320.00	2,810,523.00
CONS EDISON CO N Y 3.95% DUE 03-01-2043	405,000.00	400,838.00	379,421.00
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000.00	1,242,852.00	1,169,180.00
CONS EDISON CO N Y 4.3% DUE 12-01-2056	590,000.00	584,861.00	548,968.00
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000.00	2,090,319.00	2,023,365.00
CONS EDISON CO N Y 4.5% DUE 05-15-2058	520,000.00	517,603.00	501,024.00
CONS EDISON CO N Y 4.5% DUE 12-01-2045	1,165,000.00	1,163,835.00	1,175,011.00
CONS EDISON CO N Y 4.625% DUE 12-01-2054	1,235,000.00	1,241,007.00	1,207,516.00
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,200,000.00	2,191,530.00	2,284,443.00
CONS EDISON CO N Y 4.65% DUE 12-01-2048	535,000.00	532,940.00	555,535.00
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000.00	1,851,446.00	1,849,804.00
CONS EDISON CO N Y 5.5% DUE 12-01-2039	315,000.00	354,013.00	356,269.00
CONSTELLATION 4.5% DUE 05-09-2047	1,000,000.00	985,379.00	912,722.00
CONSTELLATION 4.5% DUE 05-09-2047	820,000.00	816,384.00	748,432.00
CONSTELLATION 5.25% DUE 11-15-2048	1,050,000.00	1,046,788.00	1,053,647.00
CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG	1,700,000.00	1,696,022.00	1,574,139.00

CONSTELLATION BRANDS INC CL A CL A	15,100.00	3,169,977.00	2,428,382.00
CONSUMERS ENERGY 3.95% DUE 07-15-2047	300,000.00	279,033.00	292,438.00
CONSUMERS ENERGY 4.05% DUE 05-15-2048	780,000.00	771,974.00	769,140.00
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000.00	996,180.00	1,038,579.00
CONTL RES INC 4.375% DUE 01-15-2028	515,000.00	509,423.00	484,492.00
CONTL RES INC 4.9% DUE 06-01-2044	3,525,000.00	3,511,189.00	3,119,875.00
CONTL RES INC 4.9% DUE 06-01-2044	730,000.00	708,896.00	646,102.00
COOPERATIEVE 5.25% DUE 05-24-2041	465,000.00	516,716.00	512,203.00
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,040,000.00	1,022,622.00	1,132,367.00
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	350,000.00	396,284.00	381,085.00
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000.00	5,490,528.00	4,949,376.00
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	1,960,000.00	2,213,021.00	2,020,995.00
CORNING INC 4.375% 11-15-2057	865,000.00	814,214.00	725,995.00
COUNTRY GARDEN HLDG CO 7.5% 09/03/2020	400,000.00	407,900.00	405,719.00
CR SUISSE GROUP AG 4.282% DUE 01-09-2028	665,000.00	665,000.00	641,529.00
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	800,000.00	800,000.00	744,249.00
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	647,000.00	647,000.00	601,911.00
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	2,100,000.00	2,093,133.00	2,072,511.00
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	1,125,000.00	1,271,621.00	1,110,274.00
CRED AGRICOLE SA 6.5% 23/12/2049	200,000.00	293,698.00	233,635.00
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000.00	2,286,706.00	1,990,634.00
CROWN CASTLE INTL 3.65% DUE 09-01-2027	655,000.00	605,803.00	607,212.00
CROWN CASTLE INTL 3.7% DUE 06-15-2026	230,000.00	229,299.00	221,088.00
CROWN CASTLE INTL 3.8% DUE 02-15-2028	1,405,000.00	1,399,591.00	1,329,539.00
CROWN CASTLE INTL 4% DUE 03-01-2027	270,000.00	268,861.00	262,971.00
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	2,700,000.00	2,678,589.00	2,502,746.00
CSC HOLDINGS INC TERM LOAN B SENIOR SECURED DUE 01-12-2026	1,293,500.00	1,287,033.00	1,237,983.00
CSX CORP 3.8% DUE 11-01-2046	1,900,000.00	1,740,837.00	1,673,478.00
CSX CORP 3.95% DUE 05-01-2050	1,245,000.00	1,159,142.00	1,092,458.00
CSX CORP 3.95% DUE 05-01-2050	500,000.00	495,490.00	438,738.00
CSX CORP 4.1 DUE 03-15-2044	825,000.00	701,638.00	765,047.00
CSX CORP 4.25% DUE 11-01-2066	850,000.00	847,884.00	734,851.00
CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000.00	1,150,397.00	1,075,214.00
CSX CORP 4.5% DUE 08-01-2054	725,000.00	717,581.00	680,405.00
CSX CORP 4.75% DUE 11-15-2048	660,000.00	652,148.00	667,162.00
CSX CORP 4.75% DUE 11-15-2048	550,000.00	544,874.00	555,969.00
CSX CORP 5.5% DUE 04-15-2041	755,000.00	863,662.00	837,059.00
CSX CORP FIXED 4.3% DUE 03-01-2048	2,490,000.00	2,450,832.00	2,370,739.00
CSX CORP FIXED 4.65% DUE 03-01-2068	1,150,000.00	1,145,550.00	1,039,110.00
CSX CORP FIXED 4.65% DUE 03-01-2068	245,000.00	240,825.00	221,376.00
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,375,000.00	1,440,140.00	1,389,234.00
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,035,000.00	1,121,758.00	1,045,714.00
CVS HEALTH CORP 4.3% DUE 03-25-2028	530,000.00	519,898.00	518,133.00
CVS HEALTH CORP 4.78% DUE 03-25-2038	8,500,000.00	8,422,988.00	8,145,175.00
CVS HEALTH CORP 4.78% DUE 03-25-2038	2,425,000.00	2,389,829.00	2,323,771.00
CVS HEALTH CORP 4.78% DUE 03-25-2038	1,350,000.00	1,341,860.00	1,293,646.00
CVS HEALTH CORP 4.875% DUE 07-20-2035	280,000.00	283,799.00	270,607.00
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,130,000.00	4,181,826.00	4,016,879.00
CVS HEALTH CORP 5.05% DUE 03-25-2048	3,360,000.00	3,393,344.00	3,267,970.00
CVS HEALTH CORP 5.05% DUE 03-25-2048	2,200,000.00	2,165,208.00	2,139,742.00
CVS HEALTH CORP 5.125% DUE 07-20-2045	4,135,000.00	4,374,525.00	4,025,046.00
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,160,000.00	1,190,984.00	1,129,154.00
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,000,000.00	1,029,580.00	973,409.00
CVS HEALTH CORP COM	9,300.00	608,598.00	609,336.00
DANA INC COM	55,072.00	1,309,937.00	750,631.00
DANSKE BANK A/S 7% BDS 26/06/49 USD1000	885,000.00	850,131.00	802,635.00
DARDEN RESTAURANTS INC 4.55% 02-15-2048	1,100,000.00	1,029,092.00	1,010,929.00
DARTMOUTH-HITCHCOC 4.178% 08-01-2048	1,600,000.00	1,600,000.00	1,548,587.00
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000.00	1,845,894.00	1,491,260.00
DECKERS OUTDOOR CORP COM	8,719.00	1,027,609.00	1,115,596.00
DECKERS OUTDOOR CORP COM	1,000.00	122,976.00	127,950.00
DELTA AIR LINES INC DEL COM NEW COM NEW	46,332.00	2,612,689.00	2,311,967.00
DELTA AIR LINES INC DEL COM NEW COM NEW	23,800.00	1,383,074.00	1,187,620.00
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000.00	4,225,253.00	3,759,656.00
DEUTSCHE BANK AG SR UNSEC FRN	800,000.00	882,949.00	890,633.00
DEUTSCHE BK AG N Y 4.875% DUE 12-01-2032	915,000.00	860,621.00	711,449.00
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000.00	1,986,980.00	1,939,096.00
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	2,805,000.00	4,393,381.00	3,986,275.00
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000.00	2,067,086.00	1,878,160.00
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,225,000.00	1,174,254.00	1,059,463.00
DEVON ENERGY CORP 5.6 DUE 07-15-2041	175,000.00	174,872.00	165,936.00
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	2,412,000.00	2,316,201.00	2,124,733.00
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	595,000.00	632,713.00	524,136.00

DEVON ENERGY CORP NEW COM	12,600.00	303,640.00	284,004.00
DIAGEO CAP PLC 3.875% DUE 04-29-2043	1,050,000.00	1,034,597.00	1,026,279.00
DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023	400,000.00	399,828.00	407,056.00
DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	3,400,000.00	3,397,518.00	3,695,287.00
DIGITAL RLTY TR LP 3.625 DUE 10-01-2022	1,900,000.00	1,874,996.00	1,881,996.00
DISCOVER FINL SVCS 4.1% DUE 02-09-2027	600,000.00	599,466.00	560,141.00
DISCOVERY 3.95% DUE 03-20-2028	5,100,000.00	5,041,311.00	4,728,919.00
DISCOVERY 4.875% DUE 04-01-2043	1,095,000.00	1,094,587.00	968,831.00
DISCOVERY 4.875% DUE 04-01-2043	995,000.00	916,126.00	880,353.00
DISCOVERY 4.9% DUE 03-11-2026	2,200,000.00	2,310,836.00	2,216,214.00
DISCOVERY 6.35% DUE 06-01-2040	150,000.00	194,614.00	157,167.00
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	705,000.00	654,184.00	653,939.00
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	2,435,000.00	2,432,054.00	2,237,858.00
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	1,045,000.00	956,444.00	960,395.00
DISCOVERY INC COM USD0.01 SERIES C	30,200.00	762,432.00	697,016.00
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000.00	2,348,788.00	1,986,564.00
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000.00	992,820.00	924,396.00
DOLLAR TREE INC FIXED 4.2% DUE 05-15-2028	1,095,000.00	1,065,088.00	1,037,182.00
DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044	890,000.00	895,437.00	877,462.00
DOMINION RES INC 4.05% DUE 09-15-2042	450,000.00	410,999.00	406,791.00
DOMINION RES INC 4.7% DUE 12-01-2044	2,000,000.00	2,147,680.00	1,992,738.00
DOMINION RES INC 5.25% DUE 08-01-2033	1,760,000.00	2,036,080.00	1,885,032.00
DOMINION RES INC 5.25% DUE 08-01-2033	750,000.00	859,170.00	803,281.00
DOMINION RESOURCES INC 4.9% 08-01-2041	380,000.00	380,141.00	377,186.00
DOMTAR CORP COM NEW COM NEW	24,818.00	1,203,786.00	871,856.00
DOW CHEM CO 5.55% DUE 11-30-2048	900,000.00	899,343.00	912,556.00
DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000.00	1,660,883.00	1,468,101.00
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,665,000.00	1,597,347.00	1,461,114.00
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,000,000.00	1,028,710.00	877,546.00
DOWDUPONT INC 5.319% DUE 11-15-2038	2,845,000.00	2,845,000.00	2,929,451.00
DOWDUPONT INC 5.319% DUE 11-15-2038	2,075,000.00	2,080,901.00	2,136,594.00
DOWDUPONT INC 5.419% DUE 11-15-2048	2,965,000.00	2,965,000.00	3,080,466.00
DOWDUPONT INC 5.419% DUE 11-15-2048	1,170,000.00	1,170,000.00	1,215,563.00
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	830,000.00	865,673.00	722,845.00
DR PEPPER SNAPPLE 7.45% DUE 05-01-2038	315,000.00	453,697.00	376,246.00
DTE ELEC CO 4.3% DUE 07-01-2044	3,000,000.00	2,995,470.00	3,086,535.00
DUKE ENERGY 3.95% DUE 11-15-2028	2,000,000.00	1,992,620.00	2,051,838.00
DUKE ENERGY 4 DUE 09-30-2042	425,000.00	392,921.00	408,318.00
DUKE ENERGY 4 DUE 09-30-2042	360,000.00	357,134.00	345,869.00
DUKE ENERGY 4.2% DUE 08-15-2045	1,030,000.00	1,076,225.00	1,022,053.00
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000.00	6,779,931.00	6,078,582.00
DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000.00	1,402,497.00	1,278,277.00
DUKE ENERGY 4.25% DUE 12-15-2041	1,145,000.00	1,238,895.00	1,147,943.00
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000.00	1,040,792.00	1,060,108.00
DUKE ENERGY 4.375% DUE 03-30-2044	800,000.00	799,840.00	814,684.00
DUKE ENERGY 6% DUE 01-15-2038	6,630,000.00	8,346,180.00	8,041,712.00
DUKE ENERGY 6% DUE 01-15-2038	2,030,000.00	2,722,143.00	2,462,244.00
DUKE ENERGY 6.1% DUE 06-01-2037	650,000.00	893,922.00	779,753.00
DUKE ENERGY CORP 3.75% DUE 09-01-2046	950,000.00	918,358.00	821,326.00
DUKE ENERGY CORP 4.8% DUE 12-15-2045	433,000.00	431,545.00	441,012.00
DUKE ENERGY CORP 6.45% DUE 10-15-2032	620,000.00	809,102.00	772,987.00
DUKE ENERGY FLA 2.858% DUE 03-01-2035	515,000.00	514,974.00	477,724.00
DUKE ENERGY FLA 3.112% DUE 09-01-2038	660,000.00	659,960.00	568,360.00
DUKE ENERGY FLA 4.2% DUE 07-15-2048	2,000,000.00	1,997,220.00	1,991,364.00
DUKE ENERGY FLA 4.2% DUE 07-15-2048	1,495,000.00	1,493,361.00	1,488,545.00
DUKE ENERGY FLA 4.2% DUE 07-15-2048	780,000.00	778,916.00	776,632.00
DUKE ENERGY IND 3.75% DUE 05-15-2046	1,475,000.00	1,471,032.00	1,359,555.00
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000.00	1,692,299.00	1,840,055.00
DUKE ENERGY IND 4.9 DUE 07-15-2043	300,000.00	298,641.00	324,716.00
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	1,795,000.00	1,693,044.00	1,615,940.00
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	865,000.00	865,000.00	844,329.00
DXC TECHNOLOGY CO COM	62,900.00	5,373,213.00	3,344,393.00
DXC TECHNOLOGY CO FIXED 4.75% DUE 04-15-2027	2,000,000.00	1,997,880.00	2,007,038.00
E TRADE FINL CORP 3.8% DUE 08-24-2027	1,384,000.00	1,381,952.00	1,306,627.00
E TRADE FINL CORP 4.5% DUE 06-20-2028	1,800,000.00	1,798,416.00	1,773,774.00
EASTMAN CHEM CO 4.8% DUE 09-01-2042	1,055,000.00	1,045,780.00	972,217.00
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000.00	523,558.00	506,940.00
EBAY INC COM USD0.001	145,800.00	5,549,262.00	4,092,606.00
EBAY INC COM USD0.001	46,110.00	1,423,241.00	1,294,308.00
EBAY INC FIXED 3.6% DUE 06-05-2027	2,500,000.00	2,497,925.00	2,332,940.00
EDF S A 4.95% DUE 10-13-2045	2,000,000.00	1,995,040.00	1,809,242.00
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000.00	1,175,122.00	995,957.00
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	790,000.00	1,092,157.00	953,704.00

EL PASO PIPELN 4.7% DUE 11-01-2042	1,110,000.00	1,082,185.00	966,085.00
EL PASO PIPELN 7.5% DUE 11-15-2040	1,485,000.00	1,892,644.00	1,713,126.00
ELI LILLY & CO 3.95% 05-15-2047	2,500,000.00	2,486,475.00	2,444,215.00
ELI LILLY & CO 3.95% 05-15-2047	185,000.00	183,999.00	180,872.00
ELI LILLY & CO COM	16,601.00	1,378,705.00	1,921,068.00
EMCOR GROUP INC COM	17,488.00	1,388,294.00	1,043,859.00
EMCOR GROUP INC COM	7,000.00	535,683.00	417,830.00
EMERA INC FLTGT RT 6.75% DUE 06-15-2076	2,000,000.00	2,000,000.00	2,003,840.00
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000.00	863,806.00	836,501.00
ENABLE MIDSTREAM 3.9% DUE 05-15-2024	400,000.00	388,164.00	383,694.00
ENABLE MIDSTREAM 5% DUE 05-15-2044	445,000.00	448,590.00	365,745.00
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	485,000.00	624,379.00	611,430.00
ENBRIDGE INC 3.7% 07-15-2027	685,000.00	684,822.00	648,794.00
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000.00	1,890,367.00	1,815,610.00
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	500,000.00	480,500.00	477,792.00
ENCANA CORP 6.5% DUE 02-01-2038	715,000.00	856,995.00	775,197.00
ENCANA CORP 6.5% DUE 08-15-2034	2,025,000.00	2,024,353.00	2,142,565.00
ENCANA CORP 6.5% DUE 08-15-2034	395,000.00	476,212.00	417,933.00
ENCANA CORP 6.5% DUE 08-15-2034	400,000.00	457,132.00	423,223.00
ENCANA CORP 6.625% DUE 08-15-2037	513,000.00	582,917.00	547,234.00
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000.00	1,786,950.00	1,748,988.00
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,440,000.00	1,428,415.00	1,247,875.00
ENERGY TRANSFER 5.15% DUE 02-01-2043	435,000.00	401,205.00	376,962.00
ENERGY TRANSFER 5.8% DUE 06-15-2038	623,000.00	618,752.00	606,406.00
ENERGY TRANSFER 5.95 DUE 10-01-2043	2,630,000.00	2,521,055.00	2,500,583.00
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000.00	1,399,551.00	1,345,371.00
ENERGY TRANSFER 6% DUE 06-15-2048	224,000.00	221,536.00	218,134.00
ENERGY TRANSFER 6.05% DUE 06-01-2041	1,275,000.00	1,403,418.00	1,218,316.00
ENERGY TRANSFER 6.5% DUE 02-01-2042	2,308,000.00	2,631,925.00	2,303,442.00
ENERGY TRANSFER 7.5% DUE 07-01-2038	955,000.00	1,124,712.00	1,066,013.00
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000.00	2,089,143.00	1,850,892.00
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,152,000.00	2,093,703.00	2,104,650.00
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	370,000.00	399,230.00	361,859.00
ENERGY TRANSFER PARTNERS 5.2 2-1-2022	300,000.00	259,686.00	308,088.00
ENERSYS COM	7,091.00	555,259.00	550,333.00
ENTERGY CORP DISC COML PAPER 02-12-2019	2,200,000.00	2,183,164.00	2,192,203.00
ENTERGY LA LLC 3.12% 09-01-2027	1,600,000.00	1,599,216.00	1,526,944.00
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,000,000.00	998,110.00	986,970.00
ENTERPRISE PRODS 4.45 DUE 02-15-2043	1,040,000.00	1,002,009.00	943,749.00
ENTERPRISE PRODS 4.85% DUE 03-15-2044	850,000.00	851,724.00	824,185.00
ENTERPRISE PRODS 4.85% DUE 03-15-2044	305,000.00	317,883.00	295,737.00
ENTERPRISE PRODS 5.7% DUE 02-15-2042	370,000.00	393,632.00	393,535.00
ENTERPRISE PRODS 6.125% DUE 10-15-2039	1,625,000.00	1,883,862.00	1,833,585.00
ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000.00	2,719,960.00	2,576,120.00
ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000.00	2,374,376.00	2,310,366.00
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000.00	1,282,659.00	1,253,294.00
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000.00	5,214,950.00	4,842,885.00
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	2,600,000.00	2,842,372.00	2,518,300.00
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	820,000.00	813,426.00	794,233.00
ENTERPRISE PRODS FIXED 5.25% DUE 08-16-2077	1,775,000.00	1,775,000.00	1,477,198.00
ENTERPRISE PRODS FLTGT RT 5.40363% DUE 06-01-2067	1,200,000.00	1,233,000.00	1,068,000.00
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026	700,000.00	697,445.00	689,705.00
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	505,000.00	492,612.00	447,622.00
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,400,000.00	1,391,460.00	1,360,033.00
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,220,000.00	1,194,661.00	1,185,171.00
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	780,000.00	775,242.00	757,733.00
EOG RES INC 5.1% DUE 01-15-2036	1,475,000.00	1,559,189.00	1,602,352.00
EOG RES INC FIXED 3.9% DUE 04-01-2035	1,275,000.00	1,255,134.00	1,203,735.00
EPR PPTYS 4.5% DUE 06-01-2027	2,100,000.00	2,087,253.00	2,024,035.00
EQT CORP 3.9% DUE 10-01-2027	1,100,000.00	1,099,098.00	948,290.00
EQT CORP 4.875% DUE 11-15-2021	1,500,000.00	1,605,015.00	1,528,676.00
EQUINIX INC COM PAR \$0.001	16,115.00	7,076,758.00	5,681,504.00
ERAC USA FIN LLC 4.5% DUE 02-15-2045	1,700,000.00	1,629,059.00	1,599,324.00
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000.00	1,499,385.00	1,521,722.00
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,000,000.00	947,300.00	930,017.00
ESSENT GROUP LTD COM STK	13,000.00	539,691.00	444,340.00
ESTEE LAUDER COMPANIES INC CL A USD0.01	11,895.00	1,582,538.00	1,547,540.00
Euro - Cash	65,842.73	65,843.00	65,843.00
Euro - Cash	(78.61)	(79.00)	(79.00)
Euro - Cash Collateral Due to/from CCP Broker	329,195.84	329,196.00	329,196.00
Euro - Variation Margin	(17.20)	(17.00)	(17.00)
EVEREST RE GROUP COM	15,800.00	3,438,704.00	3,440,608.00
EXELON CORP 4.45% DUE 04-15-2046	2,680,000.00	2,649,261.00	2,520,837.00

EXELON CORP 4.45% DUE 04-15-2046	1,012,000.00	1,006,839.00	951,898.00
EXELON CORP 4.45% DUE 04-15-2046	475,000.00	474,624.00	446,790.00
EXELON CORP 5.1% DUE 06-15-2045	1,575,000.00	1,565,940.00	1,621,285.00
EXELON CORP 5.625% DUE 06-15-2035	910,000.00	1,037,513.00	981,660.00
EXELON CORP 5.625% DUE 06-15-2035	227,000.00	194,169.00	244,876.00
EXELON CORP COM	81,100.00	3,491,737.00	3,657,610.00
EXELON CORP COM	64,067.00	2,733,281.00	2,889,422.00
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000.00	702,100.00	729,994.00
EXPEDIA GROUP INC COM USD0.001	20,800.00	2,385,595.00	2,343,120.00
EXPRESS SCRIPTS 3.4% DUE 03-01-2027	1,600,000.00	1,599,344.00	1,484,248.00
EXPRESS SCRIPTS 4.5% DUE 02-25-2026	1,200,000.00	1,216,923.00	1,216,240.00
EXPRESS SCRIPTS 4.8% DUE 07-15-2046	1,550,000.00	1,592,304.00	1,485,940.00
EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM	4,300.00	87,490.00	66,650.00
EXXON MOBIL CORP 3.567% DUE 03-06-2045	1,330,000.00	1,274,765.00	1,254,750.00
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000.00	3,367,175.00	3,361,162.00
EXXON MOBIL CORP COM	11,800.00	910,128.00	804,642.00
EXXON MOBIL CORP COM	8,763.00	751,655.00	597,549.00
F5 NETWORKS INC COM STK	3,900.00	646,458.00	631,917.00
FACEBOOK INC COM USD0.000006 CL 'A'	27,200.00	4,031,204.00	3,565,648.00
FED EXPRESS CORP 7.6% DUE 07-01-2097	1,000,000.00	1,334,279.00	1,172,969.00
FED RLTY INVT TR 3.625% DUE 08-01-2046	800,000.00	782,048.00	679,438.00
FEDEX CORP 4.05% DUE 02-15-2048	3,000,000.00	2,987,520.00	2,512,956.00
FEDEX CORP 4.05% DUE 02-15-2048	810,000.00	683,097.00	678,498.00
FEDEX CORP 4.1% DUE 02-01-2045	2,176,000.00	2,052,442.00	1,863,156.00
FEDEX CORP 4.1% DUE 02-01-2045	590,000.00	558,882.00	505,176.00
FEDEX CORP 4.1% DUE 04-15-2043	1,090,000.00	1,043,139.00	944,513.00
FEDEX CORP 4.1% DUE 04-15-2043	1,025,000.00	1,022,356.00	888,189.00
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000.00	3,921,567.00	3,503,581.00
FEDEX CORP 4.4% DUE 01-15-2047	1,249,000.00	1,233,912.00	1,122,044.00
FEDEX CORP 4.4% DUE 01-15-2047	720,000.00	717,896.00	646,815.00
FEDEX CORP 4.5% DUE 02-01-2065	515,000.00	494,895.00	425,791.00
FEDEX CORP 4.55% DUE 04-01-2046	3,581,000.00	3,633,806.00	3,254,667.00
FEDEX CORP 4.55% DUE 04-01-2046	360,000.00	331,567.00	327,194.00
FEDEX CORP 4.95% 10-17-2048	2,200,000.00	2,184,006.00	2,126,021.00
FEDEX CORP BOND 5.1 DUE 01-15-2044	410,000.00	447,243.00	403,629.00
FID NATL 4.5% DUE 08-15-2046	1,195,000.00	1,176,239.00	1,086,784.00
FID NATL 5% DUE 10-15-2025	283,000.00	285,483.00	294,383.00
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	1,000,000.00	979,630.00	929,556.00
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000.00	4,635,326.00	4,990,573.00
FIRSTENERGY CORP 4.85% 07-15-2047	820,000.00	814,826.00	818,697.00
FIRSTENERGY CORP 4.85% 07-15-2047	365,000.00	375,278.00	364,420.00
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000.00	496,264.00	492,784.00
FL PWR & LT CO 3.7% 12-01-2047	2,600,000.00	2,579,434.00	2,431,265.00
FL PWR & LT CO 3.7% 12-01-2047	1,785,000.00	1,776,073.00	1,669,157.00
FL PWR & LT CO 3.7% 12-01-2047	1,400,000.00	1,388,926.00	1,309,143.00
FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000.00	1,513,006.00	1,617,751.00
FL PWR & LT CO 3.95% 03-01-2048	3,100,000.00	3,083,260.00	3,027,590.00
FL PWR & LT CO 3.95% 03-01-2048	250,000.00	248,650.00	244,161.00
FL PWR & LT CO 4.05% DUE 10-01-2044	240,000.00	239,208.00	238,377.00
FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000.00	1,858,659.00	1,730,881.00
FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000.00	2,694,914.00	2,409,056.00
FLORIDA PWR CORP 3.85% DUE 11-15-2042	730,000.00	718,807.00	682,891.00
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,005,000.00	2,772,718.00	2,507,269.00
FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	885,660.52	886,768.00	904,135.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	8,300,000.00	7,967,351.00	8,090,042.00
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	10,000,000.00	9,871,874.00	9,990,689.00
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	15,900,000.00	15,479,180.00	15,873,907.00
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY	1,100,000.00	1,108,250.00	1,120,282.00
FOMENTO ECONOMICO 4.375% DUE 05-10-2043	1,294,000.00	1,278,893.00	1,237,778.00
FOOT LOCKER INC COM	14,400.00	781,552.00	766,080.00
FOOT LOCKER INC COM	12,857.00	690,692.00	683,992.00
FORD MTR CO DEL 5.291% DUE 12-08-2046	2,085,000.00	2,056,713.00	1,711,745.00
FORD MTR CO DEL 5.291% DUE 12-08-2046	1,100,000.00	1,100,000.00	903,079.00
FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000.00	788,535.00	695,184.00
FORD MTR CO DEL 7.4% DUE 11-01-2046	588,000.00	718,086.00	605,582.00
FORD MTR CO DEL 7.45% DUE 07-16-2031	1,450,000.00	1,754,774.00	1,494,985.00
FORD MTR CO DEL 7.7% DUE 05-15-2097	470,000.00	563,582.00	481,413.00
FORD MTR CO DEL NT 4.75 01-15-2043	2,572,000.00	2,171,800.00	1,983,488.00
FORD MTR CO DEL NT 4.75 01-15-2043	1,418,000.00	1,359,610.00	1,093,540.00
FORD MTR CR CO LLC 3.2% DUE 01-15-2021	900,000.00	889,317.00	872,780.00
FORTUNE BRANDS 4% DUE 06-15-2025	2,000,000.00	1,987,140.00	1,992,604.00
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	480,000.00	512,132.00	442,164.00
GATX CORP 3.25% DUE 09-15-2026	1,600,000.00	1,589,040.00	1,466,848.00

GATX CORP 3.85% DUE 03-30-2027	2,000,000.00	1,994,880.00	1,900,308.00
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	9,719,000.00	8,985,791.00	8,140,313.00
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	7,697,000.00	7,317,091.00	6,446,753.00
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	3,654,000.00	3,168,551.00	3,060,470.00
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	1,368,000.00	1,661,797.00	1,334,403.00
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	609,000.00	718,142.00	594,044.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	495,000.00	638,357.00	517,524.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	323,000.00	388,718.00	337,698.00
GEN MTRS FINL CO FIXED 4.35% DUE 01-17-2027	418,000.00	417,394.00	384,742.00
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	1,265,000.00	1,644,694.00	1,318,473.00
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	670,000.00	740,374.00	698,322.00
GENERAL ELEC CO 4.125% DUE 10-09-2042	1,965,000.00	1,746,453.00	1,535,337.00
GENERAL ELEC CO 4.125% DUE 10-09-2042	1,245,000.00	964,611.00	972,771.00
GENERAL ELEC CO 4.5% DUE 03-11-2044	1,400,000.00	1,526,728.00	1,141,811.00
GENERAL ELEC CO 4.5% DUE 03-11-2044	165,000.00	131,523.00	134,571.00
GENERAL ELECTRIC CO	191,200.00	1,534,289.00	1,447,384.00
GENERAL MLS INC 4.7% DUE 04-17-2048	492,000.00	487,928.00	450,273.00
GENERAL MLS INC FIXED 4.55% DUE 04-17-2038	1,010,000.00	970,842.00	937,067.00
GENERAL MLS INC FIXED 4.55% DUE 04-17-2038	730,000.00	728,861.00	677,286.00
GENERAL MTRS CO 5% DUE 04-01-2035	500,000.00	493,795.00	425,136.00
GENERAL MTRS CO 5.15% DUE 04-01-2038	580,000.00	501,208.00	495,531.00
GENERAL MTRS CO 5.2% DUE 04-01-2045	3,250,000.00	3,171,291.00	2,693,454.00
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000.00	1,201,119.00	1,002,794.00
GENERAL MTRS CO 5.4% 04-01-2048	1,220,000.00	1,208,123.00	1,039,011.00
GENERAL MTRS CO 5.95% DUE 04-01-2049	2,360,000.00	2,269,995.00	2,128,045.00
GENERAL MTRS CO 5.95% DUE 04-01-2049	2,235,000.00	2,094,890.00	2,015,331.00
GENERAL MTRS CO 6.25% DUE 10-02-2043	1,995,000.00	2,008,770.00	1,869,999.00
GENERAL MTRS CO 6.6% DUE 04-01-2036	2,625,000.00	2,846,647.00	2,555,445.00
GENERAL MTRS CO 6.6% DUE 04-01-2036	1,400,000.00	1,398,880.00	1,362,904.00
GENERAL MTRS CO 6.75% DUE 04-01-2046	1,555,000.00	1,858,043.00	1,505,402.00
GENERAL MTRS CO 6.75% DUE 04-01-2046	680,000.00	754,725.00	658,311.00
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000.00	1,150,000.00	1,172,346.00
GEORGE WASH UNIV 4.3% DUE 09-15-2044	510,000.00	510,000.00	519,910.00
GILEAD SCIENCES 4% DUE 09-01-2036	940,000.00	934,642.00	856,923.00
GILEAD SCIENCES 4.15% DUE 03-01-2047	2,800,000.00	2,638,104.00	2,579,195.00
GILEAD SCIENCES 4.15% DUE 03-01-2047	1,270,000.00	1,212,896.00	1,169,849.00
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,432,000.00	1,427,140.00	1,377,162.00
GILEAD SCIENCES 4.5% DUE 02-01-2045	165,000.00	168,382.00	158,681.00
GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000.00	388,694.00	393,761.00
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000.00	5,953,188.00	5,481,308.00
GILEAD SCIENCES 4.75% DUE 03-01-2046	3,047,000.00	3,117,424.00	3,022,904.00
GILEAD SCIENCES 4.8% DUE 04-01-2044	3,170,000.00	3,282,629.00	3,179,399.00
GILEAD SCIENCES INC	92,100.00	7,313,803.00	5,760,855.00
GLAXOSMITHKLINE 3.875% DUE 05-15-2028	2,770,000.00	2,783,602.00	2,814,918.00
GLAXOSMITHKLINE 5.375% DUE 04-15-2034	1,540,000.00	1,746,037.00	1,762,559.00
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,000,000.00	2,965,858.00	2,513,896.00
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	590,000.00	805,440.00	741,599.00
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	2,000,000.00	2,014,128.00	2,006,800.00
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000.00	1,269,348.00	1,204,080.00
GOLDCORP INC NEW 3.7% DUE 03-15-2023	1,000,000.00	994,310.00	990,716.00
GOLDCORP INC NEW 5.45% DUE 06-09-2044	200,000.00	199,034.00	197,999.00
GOLDMAN SACHS 3.85% DUE 01-26-2027	11,600,000.00	11,803,287.00	10,911,504.00
GOLDMAN SACHS 3.85% DUE 01-26-2027	1,680,000.00	1,669,836.00	1,580,287.00
GOLDMAN SACHS 4.411% DUE 04-23-2039	4,980,000.00	4,909,539.00	4,564,703.00
GOLDMAN SACHS 4.411% DUE 04-23-2039	2,000,000.00	1,954,480.00	1,833,214.00
GOLDMAN SACHS 4.75% DUE 10-21-2045	2,100,000.00	2,137,338.00	1,998,079.00
GOLDMAN SACHS 4.8% DUE 07-08-2044	3,600,000.00	3,840,380.00	3,428,381.00
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000.00	3,576,600.00	3,366,504.00
GOLDMAN SACHS 5.15% DUE 05-22-2045	2,050,000.00	2,226,525.00	1,917,037.00
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000.00	1,102,062.00	1,140,557.00
GOLDMAN SACHS 6.25% DUE 02-01-2041	480,000.00	571,433.00	547,467.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000.00	4,365,748.00	4,680,882.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	3,275,000.00	4,108,183.00	3,698,405.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000.00	230,386.00	245,055.00
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000.00	1,169,252.00	1,222,112.00
GOLDMAN SACHS FLTGT RT 3.691% DUE 06-05-2028	1,400,000.00	1,400,000.00	1,301,118.00
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038	6,725,000.00	6,624,585.00	5,918,040.00
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038	3,000,000.00	3,067,200.00	2,640,018.00
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038	2,825,000.00	2,825,000.00	2,486,017.00
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	1,400,000.00	1,400,000.00	1,307,075.00
GOLDMAN SACHS GROUP INC COM	4,040.00	965,884.00	674,882.00
GOLDMAN SACHS GROUP INC SR NT FLTGT VAR RT DUE 02-23-2023	1,400,000.00	1,400,000.00	1,353,038.00
GRAINGER W W INC 3.75% DUE 05-15-2046	1,030,000.00	1,006,910.00	931,278.00

GRAINGER W W INC 4.2% DUE 05-15-2047	175,000.00	169,551.00	165,403.00
GRUPO TELEVIS A 5% DUE 05-13-2045	466,000.00	411,936.00	406,940.00
GRUPO TELEVIS A 6.125% DUE 01-31-2046	485,000.00	504,206.00	495,974.00
GRUPO TELEVIS A 6.625% DUE 01-15-2040	1,805,000.00	2,203,060.00	1,933,929.00
GRUPO TELEVIS A 8.5% DUE 03-11-2032	1,025,000.00	1,268,296.00	1,279,866.00
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000.00	1,980,700.00	1,968,182.00
GULF PWR CO 3.3% DUE 05-30-2027	2,100,000.00	2,096,430.00	2,036,591.00
HACKENSACK 4.211% 07-01-2048	235,000.00	235,000.00	234,152.00
HACKENSACK 4.5% DUE 07-01-2057	1,930,000.00	1,912,707.00	2,013,013.00
HAEMONETICS CORP MASS COM	5,800.00	549,792.00	580,290.00
HALLIBURTON CO 4.75% DUE 08-01-2043	1,480,000.00	1,475,550.00	1,411,321.00
HALLIBURTON CO 4.75% DUE 08-01-2043	1,000,000.00	985,596.00	953,595.00
HALLIBURTON CO 4.85% DUE 11-15-2035	965,000.00	1,022,473.00	947,506.00
HALLIBURTON CO 4.85% DUE 11-15-2035	660,000.00	659,828.00	648,036.00
HALLIBURTON CO 5% DUE 11-15-2045	3,095,000.00	3,259,350.00	3,038,786.00
HALLIBURTON CO 6.7% DUE 09-15-2038	755,000.00	931,650.00	886,683.00
HALLIBURTON CO 7.45% DUE 09-15-2039	305,000.00	405,664.00	379,117.00
HANOVER INS GROUP INC COM	10,331.00	1,145,735.00	1,206,351.00
HARRIS CORP DEL 5.054% DUE 04-27-2045	395,000.00	401,869.00	406,326.00
HARRIS CORP DEL 6.15% DUE 12-15-2040	325,000.00	383,770.00	376,163.00
HARRIS CORP. COMMON STOCK 1 PAR	5,800.00	876,529.00	780,970.00
HARTFORD FINL SVCS 4.3 DUE 04-15-2043	185,000.00	177,907.00	171,863.00
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	1,055,000.00	1,244,218.00	1,215,581.00
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000.00	1,159,133.00	1,094,599.00
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000.00	2,700,885.00	2,527,761.00
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	920,000.00	902,354.00	858,054.00
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	820,000.00	811,775.00	764,787.00
HARTFORD FINL SVCS GROUP INC COM	51,952.00	2,454,557.00	2,309,266.00
HARTFORD FINL SVCS GROUP INC COM	16,400.00	827,558.00	728,980.00
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	510,000.00	605,885.00	601,516.00
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000.00	498,695.00	589,722.00
HCA HEALTHCARE INC COM	36,700.00	4,841,325.00	4,567,315.00
HCA INC 5.25% DUE 06-15-2026	875,000.00	911,405.00	868,438.00
HCA INC 5.5% DUE 06-15-2047	1,590,000.00	1,599,965.00	1,506,525.00
HCA INC 5.625% DUE 09-01-2028	400,000.00	400,000.00	386,000.00
HD SUPPLY HLDGS INC. COM	58,400.00	2,310,189.00	2,191,168.00
HD SUPPLY HLDGS INC. COM	50,091.00	2,172,751.00	1,879,414.00
HERBALIFE NUTRITION LTD COM STK	12,570.00	681,146.00	741,002.00
HESS CORP 5.6% DUE 02-15-2041	2,200,000.00	2,060,498.00	1,935,848.00
HESS CORP 5.6% DUE 02-15-2041	1,040,000.00	1,061,604.00	915,128.00
HESS CORP 5.8% DUE 04-01-2047	1,520,000.00	1,597,112.00	1,364,273.00
HESS CORP 5.8% DUE 04-01-2047	1,000,000.00	1,138,860.00	897,548.00
HESS CORP 6% DUE 01-15-2040	375,000.00	382,165.00	343,730.00
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000.00	340,950.00	297,374.00
HEWLETT PACKARD ENTERPRISE CO COM	25,739.00	475,645.00	340,012.00
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000.00	199,864.00	186,687.00
HILLENBRAND INC COM STK	11,850.00	605,092.00	449,471.00
HOLLYFRONTIER CORP COM	12,892.00	679,395.00	659,039.00
HOME DEPOT INC 3.5% DUE 09-15-2056	515,000.00	435,450.00	433,028.00
HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000.00	2,597,832.00	2,481,891.00
HOME DEPOT INC 4.2% DUE 04-01-2043	685,000.00	699,742.00	673,305.00
HOME DEPOT INC 4.25% DUE 04-01-2046	1,775,000.00	1,785,686.00	1,768,967.00
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000.00	1,513,626.00	1,534,766.00
HOME DEPOT INC 4.25% DUE 04-01-2046	270,000.00	276,712.00	269,082.00
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	210,000.00	227,662.00	211,507.00
HOME DEPOT INC 4.5% DUE 12-06-2048	4,000,000.00	3,932,080.00	4,129,560.00
HOME DEPOT INC 4.5% DUE 12-06-2048	3,405,000.00	3,433,257.00	3,515,288.00
HOME DEPOT INC 4.5% DUE 12-06-2048	2,200,000.00	2,162,644.00	2,271,258.00
HOME DEPOT INC 4.875 DUE 02-15-2044	3,300,000.00	3,250,698.00	3,522,159.00
HOME DEPOT INC 4.875 DUE 02-15-2044	460,000.00	453,128.00	490,968.00
HOME DEPOT INC 5.4% DUE 09-15-2040	920,000.00	1,168,650.00	1,053,614.00
HOME DEPOT INC 5.4% DUE 09-15-2040	920,000.00	1,147,976.00	1,053,614.00
HOME DEPOT INC 5.875% DUE 12-16-2036	3,846,000.00	5,140,135.00	4,620,784.00
HOME DEPOT INC 5.875% DUE 12-16-2036	812,000.00	980,871.00	975,579.00
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000.00	4,168,472.00	4,234,757.00
HOME DEPOT INC 5.95% DUE 04-01-2041	455,000.00	577,004.00	558,335.00
HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT	5,815.00	169,744.00	138,862.00
HOST HOTELS & 3.875% DUE 04-01-2024	2,000,000.00	1,991,500.00	1,973,026.00
HOST HOTELS & RESORTS INC REIT	119,900.00	2,235,680.00	1,998,733.00
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE	1,330,000.00	1,330,000.00	1,311,939.00
HP INC COM	125,413.00	2,974,000.00	2,565,950.00
HSBC BK USA 5.875 11-01-2034	540,000.00	615,749.00	605,015.00
HSBC BK USA N A 7 DUE 01-15-2039	2,000,000.00	2,486,739.00	2,510,092.00

HSBC BK USA N A 7 DUE 01-15-2039	1,015,000.00	1,324,819.00	1,273,872.00
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	605,000.00	682,523.00	661,087.00
HSBC HLDGS PLC 4.041% 03-13-2028	345,000.00	326,787.00	330,080.00
HSBC HLDGS PLC 4.375% DUE 11-23-2026	2,615,000.00	2,635,836.00	2,531,634.00
HSBC HLDGS PLC 4.583% 06-19-2029	2,605,000.00	2,607,557.00	2,582,175.00
HSBC HLDGS PLC 5.25% DUE 03-14-2044	13,500,000.00	14,526,102.00	13,380,983.00
HSBC HLDGS PLC 6% 12-31-2049	670,000.00	676,407.00	603,322.00
HSBC HLDGS PLC 6.375% DUE 03-29-2049	730,000.00	785,663.00	700,800.00
HSBC HLDGS PLC 6.5% DUE 05-02-2036	275,000.00	327,575.00	312,905.00
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,240,000.00	1,604,585.00	1,405,371.00
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,050,000.00	1,296,582.00	1,190,032.00
HSBC HLDGS PLC 6.5% DUE 09-15-2037	320,000.00	389,406.00	362,676.00
HSBC HLDGS PLC 6.5% DUE 12-29-2999	200,000.00	200,000.00	181,750.00
HSBC HLDGS PLC 6.8% DUE 06-01-2038	6,981,000.00	9,045,341.00	8,244,162.00
HSBC HLDGS PLC 6.8% DUE 06-01-2038	360,000.00	470,214.00	425,139.00
HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000.00	886,931.00	913,622.00
HUMANA INC 4.8% DUE 03-15-2047	2,100,000.00	2,098,005.00	2,101,655.00
HUMANA INC COM	7,250.00	2,141,924.00	2,076,980.00
HUMANA INC COM	7,262.00	1,899,496.00	2,080,418.00
HUNTSMAN CORP COM STK	59,900.00	1,650,384.00	1,155,471.00
HYATT HOTELS CORP 4.375% 09-15-2028	100,000.00	99,866.00	97,320.00
HYATT HOTELS CORP COM CL A COM CL A	25,700.00	1,933,797.00	1,737,320.00
IAC / INTERACTIVECORP COM PAR \$.001 STK	2,996.00	647,365.00	548,388.00
IBERIABANK CORP COM	3,866.00	276,164.00	248,506.00
ICAHN ENTERPRISES 6% DUE 08-01-2020	918,000.00	936,360.00	916,853.00
ICE_CDS SBSIUS33 06/20/2023 SELL F 4.346 12/08/26 SWPCOGXR7	600,000.00	97,920.00	64,636.00
ICE_CDS SBSIUS33 12/20/2023 SELL INTL LEASE FINANCE COR SWPCOH0E4	1,300,000.00	213,881.00	183,169.00
ICE_CDS SBSIUS33 20/06/2019 BUY DEUTSCHE BANK AG 5.125 SWPCOH216	400,000.00	-	189.00
ICE_CDX SBSIUS33 06/20/2023 SELL CDX.NA.IG.30 SWPCOGPI4	154,200,000.00	2,691,572.00	1,301,571.00
ICE_CDX SBSIUS33 12/20/2023 SELL CDX.NA.IG.31 SWPCOH216	752,000,000.00	13,663,443.00	4,478,309.00
ICON PLC COM	4,235.00	616,621.00	547,204.00
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,085,000.00	1,095,403.00	1,162,111.00
IN MICH PWR CO 3.75% DUE 07-01-2047	395,000.00	374,326.00	360,467.00
IN MICH PWR CO 4.55% DUE 03-15-2046	1,022,000.00	1,018,495.00	1,029,540.00
INDIANA MICH PWR CO 4.25% 08-15-2048	210,000.00	208,799.00	206,404.00
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048	385,000.00	385,000.00	382,705.00
ING GROEP N V 4.1% DUE 10-02-2023	1,300,000.00	1,299,714.00	1,299,210.00
ING U S INC 5.7% DUE 07-15-2043	1,741,000.00	1,723,733.00	1,880,064.00
INGERSOLL-RAND 4.3% DUE 02-21-2048	1,564,000.00	1,558,510.00	1,459,528.00
INGERSOLL-RAND 4.65% DUE 11-01-2044	441,000.00	438,385.00	430,336.00
INGERSOLL-RAND 5.75% DUE 06-15-2043	132,000.00	131,459.00	151,471.00
INGREDION INC COM	12,087.00	1,304,885.00	1,104,752.00
INGREDION INC COM	1,700.00	163,774.00	155,380.00
INSPIRITY INC COM	1,400.00	137,771.00	130,704.00
INTEL CORP 3.7% DUE 07-29-2025	4,100,000.00	4,093,891.00	4,135,805.00
INTEL CORP 3.734% 12-08-2047 BEO	2,575,000.00	2,443,426.00	2,384,241.00
INTEL CORP 4.1% DUE 05-19-2046	670,000.00	680,894.00	651,038.00
INTEL CORP COM	49,200.00	2,396,512.00	2,308,956.00
INTEL CORP COM	18,299.00	867,275.00	858,772.00
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO	165,000.00	163,421.00	195,035.00
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000.00	893,592.00	880,974.00
INTERCONTINENTAL 4.25% DUE 09-21-2048	770,000.00	764,518.00	753,722.00
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	295,000.00	264,842.00	265,049.00
INTERNATIONAL BUSINESS MACHS CORP COM	2,100.00	259,627.00	238,707.00
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,830,000.00	1,820,295.00	1,733,014.00
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,400,000.00	1,392,146.00	1,325,803.00
INTERSTATE PWR & LT CO 4.1% 09-26-2028	4,200,000.00	4,189,416.00	4,292,005.00
INTL BUSINESS 4.7% DUE 02-19-2046	850,000.00	843,506.00	848,648.00
INTL BUSINESS 5.6% DUE 11-30-2039	1,090,000.00	1,291,417.00	1,208,187.00
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000.00	2,491,250.00	2,283,960.00
INTL FLAVORS & 5% DUE 09-26-2048	1,550,000.00	1,550,985.00	1,543,864.00
INTL PAPER CO 4.4% DUE 08-15-2047	2,155,000.00	2,152,823.00	1,812,502.00
INTL PAPER CO 4.4% DUE 08-15-2047	2,000,000.00	1,893,472.00	1,682,136.00
INTL PAPER CO 4.8% DUE 06-15-2044	535,000.00	568,475.00	479,686.00
INTL PAPER CO 6 DUE 11-15-2041	1,800,000.00	2,142,302.00	1,896,158.00
INTL PAPER CO 6 DUE 11-15-2041	310,000.00	364,902.00	326,561.00
INTL PAPER CO 7.3% DUE 11-15-2039	530,000.00	683,177.00	624,727.00
INTUIT COM	11,530.00	1,686,946.00	2,269,681.00
INTUIT COM	6,600.00	1,468,929.00	1,299,210.00
J2 GLOBAL INC COM	7,627.00	611,535.00	529,161.00
JABIL INC	39,072.00	1,099,953.00	968,595.00
Japanese yen - Cash	(6.50)	(7.00)	(7.00)
Japanese yen - Cash Collateral Due to/from CCP Broker	(267.78)	(268.00)	(268.00)

JETBLUE AWYS CORP COM	121,300.00	2,180,853.00	1,948,078.00
JETBLUE AWYS CORP COM	49,971.00	821,807.00	802,534.00
JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,582,009.28	1,771,111.00	1,679,572.00
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000.00	567,000.00	547,555.00
JOHNSON & JOHNSON 3.4% 01-15-2038	2,090,000.00	2,064,088.00	1,945,445.00
JOHNSON & JOHNSON 3.5% 01-15-2048	7,000,000.00	6,973,610.00	6,403,719.00
JOHNSON & JOHNSON 3.5% 01-15-2048	1,095,000.00	1,093,771.00	1,001,725.00
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	5,310,000.00	5,333,396.00	5,034,422.00
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	3,130,000.00	3,113,834.00	3,010,753.00
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	1,250,000.00	1,246,825.00	1,202,378.00
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	885,000.00	881,284.00	840,579.00
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	230,000.00	216,575.00	218,456.00
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	400,000.00	387,576.00	379,828.00
JOHNSON & JOHNSON 4.95% DUE 05-15-2033	755,000.00	844,921.00	849,934.00
JOHNSON & JOHNSON COM USD1	30,751.00	3,129,500.00	3,968,417.00
JOHNSON & JOHNSON COM USD1	7,400.00	999,311.00	954,970.00
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	1,470,000.00	1,421,049.00	1,366,262.00
JONES LANG LASALLE INC COM STK	11,595.00	1,484,467.00	1,467,927.00
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,825,000.00	3,825,000.00	3,473,819.00
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,580,000.00	3,572,760.00	3,251,313.00
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,300,000.00	3,090,701.00	2,997,020.00
JPMORGAN CHASE & 4.125% DUE 12-15-2026	1,273,000.00	1,269,767.00	1,242,042.00
JPMORGAN CHASE & 4.203% DUE 07-23-2029	4,310,000.00	4,310,000.00	4,296,898.00
JPMORGAN CHASE & 4.95% DUE 06-01-2045	3,874,000.00	3,994,608.00	3,928,767.00
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000.00	936,200.00	901,296.00
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	12,000,000.00	12,147,899.00	11,648,639.00
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	1,395,000.00	1,360,951.00	1,234,801.00
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000.00	2,484,355.00	2,444,016.00
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	280,000.00	285,233.00	285,135.00
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000.00	3,682,531.00	3,844,292.00
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000.00	736,992.00	686,481.00
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000.00	2,497,041.00	2,353,771.00
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,385,000.00	1,633,214.00	1,534,105.00
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	1,620,000.00	1,613,374.00	1,780,855.00
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000.00	1,028,043.00	989,364.00
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	3,250,000.00	3,250,000.00	2,850,471.00
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	1,425,000.00	1,425,000.00	1,249,822.00
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	715,000.00	636,356.00	627,104.00
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,500,000.00	2,536,125.00	2,237,398.00
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,510,000.00	2,445,586.00	2,246,347.00
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,700,000.00	1,700,000.00	1,521,430.00
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	4,315,000.00	4,293,922.00	4,013,312.00
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	2,100,000.00	2,100,000.00	1,953,176.00
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	1,725,000.00	1,814,252.00	1,604,395.00
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO	2,132,000.00	2,390,944.00	2,102,685.00
JPMORGAN CHASE & CO COM	18,590.00	1,029,427.00	1,814,756.00
JPMORGAN CHASE & FLTG RT 4.452% DUE 12-05-2029	5,300,000.00	5,300,000.00	5,390,869.00
JUNIPER NETWORKS INC COM	6,271.00	175,776.00	168,753.00
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,061,000.00	1,050,931.00	1,047,918.00
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	475,000.00	461,888.00	469,143.00
KANSAS CITY SOUTHN 3.125% DUE 06-01-2026	2,100,000.00	1,983,807.00	1,957,171.00
KANSAS CITY SOUTHN 4.3% DUE 05-15-2043	1,575,000.00	1,538,961.00	1,465,109.00
KIMBERLY CLARK 3.9% DUE 05-04-2047	2,500,000.00	2,482,050.00	2,405,668.00
KIMCO RLTY CORP 4.125% DUE 12-01-2046	935,000.00	916,430.00	806,904.00
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000.00	272,517.00	265,525.00
KINDER MORGAN 5.4% DUE 09-01-2044	815,000.00	821,099.00	779,058.00
KINDER MORGAN 5.5 DUE 03-01-2044	215,000.00	209,593.00	207,190.00
KINDER MORGAN 5.625% DUE 09-01-2041	875,000.00	840,945.00	852,985.00
KINDER MORGAN 6.375% DUE 03-01-2041	2,855,000.00	3,471,136.00	3,030,049.00
KINDER MORGAN 6.375% DUE 03-01-2041	525,000.00	563,127.00	557,189.00
KINDER MORGAN 6.5% DUE 02-01-2037	180,000.00	199,237.00	193,913.00
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000.00	2,243,880.00	2,133,032.00
KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000.00	1,456,394.00	1,322,480.00
KINDER MORGAN 6.55% DUE 09-15-2040	575,000.00	605,674.00	620,646.00
KINDER MORGAN 6.95% DUE 01-15-2038	715,000.00	828,421.00	797,475.00
KINDER MORGAN 6.95% DUE 01-15-2038	736,000.00	764,071.00	820,897.00
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	550,000.00	534,479.00	503,311.00
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	375,000.00	359,678.00	343,167.00
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	500,000.00	449,660.00	453,707.00
KINDER MORGAN INC 5.05% DUE 02-15-2046	290,000.00	276,799.00	264,810.00
KINDER MORGAN INC 5.3% DUE 12-01-2034	985,000.00	994,724.00	965,459.00
KINDER MORGAN INC 5.3% DUE 12-01-2034	734,000.00	611,708.00	719,438.00
KINDER MORGAN INC FLTG RT 4.06731% DUE 01-15-2023	100,000.00	100,000.00	97,767.00

KRAFT FOODS GROUP 5% DUE 06-04-2042	1,520,000.00	1,618,563.00	1,359,295.00
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000.00	1,947,608.00	1,593,786.00
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,050,000.00	1,232,324.00	1,115,650.00
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	1,195,000.00	1,191,224.00	984,472.00
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	450,000.00	441,392.00	370,722.00
KRAFT HEINZ FOODS 5% DUE 07-15-2035	775,000.00	767,630.00	727,320.00
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	2,375,000.00	2,429,195.00	2,170,235.00
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	1,400,000.00	1,467,438.00	1,279,296.00
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	1,060,000.00	1,062,003.00	968,610.00
KROGER CO 3.875% DUE 10-15-2046	2,325,000.00	2,185,802.00	1,891,125.00
KROGER CO 4.45% DUE 02-01-2047	2,125,000.00	2,026,934.00	1,861,804.00
KROGER CO 4.65% 01-15-2048	360,000.00	338,494.00	330,291.00
KROGER CO 5 DUE 04-15-2042 REG	705,000.00	733,347.00	671,037.00
KROGER CO 5.4% DUE 07-15-2040	295,000.00	291,967.00	299,738.00
KROGER CO COM	36,489.00	1,049,967.00	1,003,448.00
KS CY PWR & LT CO 4.2% DUE 06-15-2047	625,000.00	623,306.00	602,214.00
KY UTILS CO 4.65 DUE 11-14-2043	815,000.00	920,453.00	857,245.00
LAMB WESTON HLDGS INC COM USD5	16,299.00	1,016,613.00	1,198,954.00
LCH_IRS SBSIUS33 20/03/2049 EUR P 1.5% / R 6MEURIB SWU00QRP6	400,000.00	9,573.00	-
LCH_IRS SBSIUS33 20/03/2049 GBP P 1.75% / R 6MLIBOR SWU00QRT8	2,900,000.00	8,651.00	-
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.695% SWU0SD181	800,000.00	-	18,823.00
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.717% SWU0SD199	800,000.00	-	21,656.00
LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK	3,736.00	619,350.00	506,975.00
LINCOLN NATL CORP 4.35% 03-01-2048	1,005,000.00	975,375.00	927,232.00
LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO	23,000.00	26,564.00	26,543.00
LINCOLN NATL CORP COM	48,600.00	3,001,370.00	2,493,666.00
LINCOLN NATL CORP COM	12,449.00	652,074.00	638,758.00
LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD	800,000.00	612,000.00	642,925.00
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049	1,890,000.00	1,890,000.00	1,824,228.00
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000.00	1,588,928.00	1,469,915.00
LLOYDS BKG GROUP 4.344% DUE 01-09-2048	1,355,000.00	1,355,000.00	1,069,247.00
LLOYDS BKG GROUP 4.344% DUE 01-09-2048	820,000.00	643,076.00	647,072.00
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG	800,000.00	797,584.00	768,650.00
LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000.00	619,613.00	581,974.00
LOCKHEED MARTIN 3.8% DUE 03-01-2045	895,000.00	885,334.00	815,483.00
LOCKHEED MARTIN 4.07% DUE 12-15-2042	2,305,000.00	2,136,975.00	2,199,399.00
LOCKHEED MARTIN 4.5% DUE 05-15-2036	365,000.00	387,342.00	376,617.00
LOCKHEED MARTIN 4.5% DUE 05-15-2036	170,000.00	166,811.00	175,411.00
LOCKHEED MARTIN 4.85 DUE 09-15-2041	360,000.00	384,574.00	382,887.00
LOCKHEED MARTIN CORP 4.09% 09-15-2052	4,655,000.00	4,474,151.00	4,345,028.00
LOCKHEED MARTIN CORP 4.09% 09-15-2052	2,367,000.00	2,230,638.00	2,209,384.00
LOGMEIN INC COM	13,200.00	1,141,795.00	1,076,724.00
LOUISIANA-PACIFIC CORP COM	42,400.00	1,147,414.00	942,128.00
LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000.00	1,476,356.00	1,275,806.00
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000.00	1,591,104.00	1,304,861.00
LOWES COS INC 3.7% DUE 04-15-2046	1,683,000.00	1,590,310.00	1,372,550.00
LOWES COS INC 3.7% DUE 04-15-2046	1,385,000.00	1,242,359.00	1,129,520.00
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000.00	2,484,100.00	2,155,728.00
LOWES COS INC 4.05% DUE 05-03-2047	1,040,000.00	1,015,150.00	896,783.00
LOWES COS INC 4.05% DUE 05-03-2047	900,000.00	894,276.00	776,062.00
LOWES COS INC 4.25% DUE 09-15-2044	190,000.00	185,862.00	168,063.00
LOWES COS INC 4.375% DUE 09-15-2045	80,000.00	78,106.00	71,838.00
LOWES COS INC 4.65 DUE 04-15-2042	711,000.00	732,366.00	671,317.00
LOWES COS INC 4.65 DUE 04-15-2042	485,000.00	463,745.00	457,931.00
LOWES COS INC 6.65% DUE 09-15-2037	425,000.00	566,062.00	513,962.00
LPL FINL HLDGS INC COM	6,207.00	287,518.00	379,124.00
LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000.00	1,365,100.00	1,446,272.00
LULULEMON ATHLETICA INC COM	6,728.00	980,723.00	818,192.00
LYB INTL FIN B V 4.875% DUE 03-15-2044	2,601,000.00	2,646,012.00	2,361,971.00
LYB INTL FIN B V 5.25% DUE 07-15-2043	237,000.00	256,981.00	225,942.00
LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000.00	1,204,824.00	1,031,716.00
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	18,303.00	1,532,131.00	1,522,077.00
MA ELEC CO 5.9% DUE 11-15-2039	460,000.00	602,390.00	547,500.00
MA INST TECH 3.885% DUE 07-01-2116	3,251,000.00	3,128,350.00	2,960,995.00
MA INST TECH 3.885% DUE 07-01-2116	1,046,000.00	1,046,000.00	952,692.00
MA INST TECH 3.885% DUE 07-01-2116	1,030,000.00	1,030,000.00	938,119.00
MA INST TECH 4.678% DUE 07-01-2114	810,000.00	810,000.00	888,934.00
MACYS RETAIL HLDGS 4.3 DUE 02-15-2043	660,000.00	494,923.00	489,224.00
MACYS RETAIL HLDGS 5.125% DUE 01-15-2042	165,000.00	154,310.00	133,879.00
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	1,000,000.00	1,003,970.00	889,191.00
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	1,000,000.00	987,620.00	909,880.00
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	1,080,000.00	1,119,570.00	1,083,765.00
MARATHON OIL CORP 4.4% DUE 07-15-2027	485,000.00	496,616.00	460,848.00

MARATHON OIL CORP 5.2% DUE 06-01-2045	2,500,000.00	2,811,334.00	2,310,090.00
MARATHON OIL CORP 5.2% DUE 06-01-2045	1,602,000.00	1,707,132.00	1,480,306.00
MARATHON OIL CORP 5.2% DUE 06-01-2045	1,300,000.00	1,137,357.00	1,201,247.00
MARATHON OIL CORP 6.6% DUE 10-01-2037	405,000.00	461,829.00	453,922.00
MARATHON OIL CORP 6.8% DUE 03-15-2032	1,040,000.00	1,194,162.00	1,139,445.00
MARATHON PETE CORP 4.75% DUE 09-15-2044	1,224,000.00	1,213,327.00	1,079,392.00
MARATHON PETE CORP 5% DUE 09-15-2054	620,000.00	562,985.00	563,103.00
MARATHON PETE CORP 5.85% DUE 12-15-2045	830,000.00	816,259.00	819,461.00
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,810,000.00	2,219,458.00	1,952,518.00
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,305,000.00	1,539,511.00	1,407,754.00
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000.00	652,770.00	539,370.00
MARATHON PETE CORP COM	24,800.00	2,063,896.00	1,463,448.00
MARATHON PETE CORP COM	35,166.00	2,002,438.00	2,075,146.00
MARKEL CORP 4.3% 11-01-2047	620,000.00	570,682.00	538,267.00
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	900,000.00	894,294.00	839,298.00
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	460,000.00	440,878.00	428,974.00
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	305,000.00	303,066.00	284,429.00
MASCO CORP COM	58,623.00	2,100,787.00	1,714,137.00
MASIMO CORP COM STK	5,800.00	697,223.00	622,746.00
MASTERCARD INC 3.95% DUE 02-26-2048	615,000.00	614,465.00	610,776.00
MAXIMUS INC COM	7,700.00	534,104.00	501,193.00
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000.00	1,260,000.00	1,267,833.00
MCDONALD'S CORP 3.625 DUE 05-01-2043	1,400,000.00	1,230,338.00	1,191,438.00
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	1,495,000.00	1,488,608.00	1,429,371.00
MCDONALDS CORP 4.7% DUE 12-09-2035	1,115,000.00	1,170,755.00	1,119,917.00
MCDONALDS CORP 4.7% DUE 12-09-2035	260,000.00	261,303.00	261,147.00
MCDONALDS CORP 4.7% DUE 12-09-2035	212,000.00	211,319.00	212,935.00
MCDONALDS CORP 4.875% DUE 07-15-2040	1,480,000.00	1,652,365.00	1,515,995.00
MCDONALDS CORP 4.875% DUE 12-09-2045	405,000.00	406,492.00	407,691.00
MCDONALDS CORP 4.875% DUE 12-09-2045	333,000.00	333,000.00	335,213.00
MCDONALDS CORP 6.3% DUE 10-15-2037	4,300,000.00	6,223,528.00	5,023,712.00
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	2,125,000.00	2,114,821.00	2,021,476.00
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	180,000.00	176,585.00	171,231.00
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,320,000.00	1,319,578.00	1,284,009.00
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000.00	24,992.00	24,318.00
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	580,000.00	573,373.00	501,379.00
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104 5.7 01 FEB 2039	210,000.00	255,656.00	235,213.00
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	1,519,000.00	1,950,912.00	1,814,227.00
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	315,000.00	380,385.00	376,222.00
MCKESSON CORP	13,559.00	1,957,879.00	1,497,863.00
MCKESSON CORP	2,200.00	278,679.00	243,034.00
MCKESSON CORP NEW FIXED 3.95% DUE 02-16-2028	245,000.00	244,939.00	234,997.00
MEDTRONIC INC 4.375% DUE 03-15-2035	2,331,000.00	2,310,417.00	2,386,571.00
MEDTRONIC INC 4.375% DUE 03-15-2035	280,000.00	277,528.00	286,675.00
MEDTRONIC INC 4.5 DUE 03-15-2042 REG	435,000.00	414,316.00	444,894.00
MEDTRONIC INC 4.625 DUE 03-15-2044	730,000.00	797,886.00	757,441.00
MEDTRONIC INC 4.625% DUE 03-15-2045	3,200,000.00	3,247,619.00	3,355,014.00
MEDTRONIC INC 4.625% DUE 03-15-2045	2,395,000.00	2,655,052.00	2,511,019.00
MEDTRONIC INC 5.55% DUE 03-15-2040	2,000,000.00	2,283,360.00	2,328,908.00
MEDTRONIC INC 6.5% DUE 03-15-2039	600,000.00	915,579.00	761,414.00
MEDTRONIC PLC COMMON STOCK STOCK	49,900.00	4,403,181.00	4,538,904.00
MEM 4.2% DUE 07-01-2055	750,000.00	742,839.00	753,939.00
MEM 4.2% DUE 07-01-2055	678,000.00	675,539.00	681,561.00
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	830,000.00	744,748.00	828,487.00
MERCK & CO INC 4.15% DUE 05-18-2043	800,000.00	892,619.00	812,222.00
MERCK & CO INC NEW 3.7% DUE 02-10-2045	2,185,000.00	2,132,361.00	2,098,533.00
MERCK & CO INC NEW COM	64,793.00	4,018,272.00	4,950,833.00
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000.00	2,096,787.00	2,030,977.00
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,205,000.00	1,397,743.00	1,324,340.00
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	933,000.00	1,105,288.00	1,025,402.00
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000.00	1,011,518.00	1,333,132.00
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000.00	4,675,380.00	4,617,013.00
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	190,000.00	260,534.00	245,723.00
METHANEX CORP 5.65% DUE 12-01-2044	900,000.00	913,903.00	807,353.00
METHANEX CORP COM STK	9,928.00	624,154.00	478,232.00
METLIFE INC 4.125% DUE 08-13-2042	7,000,000.00	6,779,498.00	6,554,135.00
METLIFE INC 4.125% DUE 08-13-2042	1,005,000.00	962,832.00	940,987.00
METLIFE INC 4.875% DUE 11-13-2043	685,000.00	761,089.00	714,755.00
METLIFE INC 5.875% DUE 02-06-2041	865,000.00	1,053,629.00	1,018,591.00
METLIFE INC COM STK USD0.01	15,200.00	698,878.00	624,112.00
METLIFE INC FIXED 10.75% DUE 08-01-2069	860,000.00	1,332,845.00	1,255,600.00
METLIFE INC FLTG RT 9.25% DUE 04-08-2068	750,000.00	1,046,250.00	945,000.00
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,640,000.00	1,728,276.00	1,672,259.00

METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,020,000.00	1,029,570.00	1,040,063.00
Mexican peso - Cash	830.20	830.00	830.00
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	7,649,983.45	78,346,344.00	78,565,329.00
MGIC INVT CORP WIS COM	44,300.00	640,412.00	463,378.00
MICRON TECH INC COM	15,966.00	477,062.00	506,601.00
MICROSOFT CORP 3.45% DUE 08-08-2036	3,200,000.00	3,187,616.00	3,013,952.00
MICROSOFT CORP 3.5% DUE 02-12-2035	1,170,000.00	1,111,338.00	1,116,655.00
MICROSOFT CORP 3.5% DUE 02-12-2035	1,080,000.00	1,067,580.00	1,030,758.00
MICROSOFT CORP 3.5% DUE 11-15-2042	210,000.00	187,765.00	195,347.00
MICROSOFT CORP 3.7% DUE 08-08-2046	22,250,000.00	22,355,787.00	21,315,121.00
MICROSOFT CORP 3.7% DUE 08-08-2046	4,333,000.00	4,307,510.00	4,150,940.00
MICROSOFT CORP 3.7% DUE 08-08-2046	1,805,000.00	1,796,246.00	1,729,159.00
MICROSOFT CORP 3.75% DUE 02-12-2045	2,150,000.00	2,055,959.00	2,079,985.00
MICROSOFT CORP 3.75% DUE 02-12-2045	1,500,000.00	1,491,705.00	1,451,153.00
MICROSOFT CORP 3.75% DUE 02-12-2045	1,411,000.00	1,412,029.00	1,365,051.00
MICROSOFT CORP 3.95% DUE 08-08-2056	4,400,000.00	4,161,564.00	4,292,970.00
MICROSOFT CORP 3.95% DUE 08-08-2056	2,725,000.00	2,657,011.00	2,658,714.00
MICROSOFT CORP 4% DUE 02-12-2055	4,885,000.00	4,824,826.00	4,797,256.00
MICROSOFT CORP 4% DUE 02-12-2055	1,250,000.00	1,257,625.00	1,227,548.00
MICROSOFT CORP 4% DUE 02-12-2055	1,200,000.00	1,078,416.00	1,178,446.00
MICROSOFT CORP 4.1% DUE 02-06-2037	2,730,000.00	2,835,533.00	2,801,420.00
MICROSOFT CORP 4.1% DUE 02-06-2037	2,070,000.00	2,126,413.00	2,124,153.00
MICROSOFT CORP 4.2% DUE 11-03-2035	1,115,000.00	1,150,948.00	1,155,877.00
MICROSOFT CORP 4.45% DUE 11-03-2045	2,984,000.00	3,101,409.00	3,164,953.00
MICROSOFT CORP 4.45% DUE 11-03-2045	1,750,000.00	1,743,963.00	1,856,122.00
MICROSOFT CORP 4.45% DUE 11-03-2045	1,360,000.00	1,430,843.00	1,442,472.00
MICROSOFT CORP 4.5 DUE 10-01-2040	1,500,000.00	1,546,948.00	1,610,979.00
MICROSOFT CORP 4.75% DUE 11-03-2055	850,000.00	846,830.00	951,682.00
MICROSOFT CORP 4.875 12-15-2043	2,000,000.00	1,993,080.00	2,247,210.00
MICROSOFT CORP 5.3% DUE 02-08-2041	260,000.00	309,408.00	309,706.00
MICROSOFT CORP COM	74,000.00	6,810,535.00	7,516,180.00
MICROSOFT CORP COM	11,261.00	643,327.00	1,143,780.00
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	2,960,000.00	3,048,600.00	3,107,307.00
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	7,300,000.00	7,278,465.00	7,777,887.00
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	1,450,000.00	1,445,723.00	1,544,923.00
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000.00	993,990.00	1,030,256.00
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000.00	3,976,360.00	4,268,832.00
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	1,855,000.00	1,844,037.00	1,979,671.00
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	3,620,000.00	4,404,959.00	4,233,923.00
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	335,000.00	429,506.00	391,813.00
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,681,000.00	2,196,913.00	2,012,182.00
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	945,000.00	937,063.00	869,823.00
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	320,000.00	332,528.00	309,783.00
MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000.00	869,719.00	864,408.00
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE	605,000.00	605,000.00	582,869.00
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE	425,000.00	418,812.00	401,243.00
MITSUBISHI UFJ 4.286% DUE 07-26-2038	550,000.00	547,026.00	549,847.00
MITSUBISHI UFJ FINL GROUP INC SR NT FLTGDUE 07-26-2023 REG	600,000.00	601,494.00	593,214.00
MLP LAZARD LTD CL A	37,173.00	1,655,296.00	1,372,055.00
MOLSON COORS 4.2% DUE 07-15-2046	1,020,000.00	1,041,253.00	847,419.00
MOLSON COORS 4.2% DUE 07-15-2046	250,000.00	207,260.00	207,701.00
MOLSON COORS 5 DUE 05-01-2042	400,000.00	419,264.00	376,510.00
MOLSON COORS BREWING COM CL B	74,000.00	4,992,504.00	4,155,840.00
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	1,066,000.00	1,066,000.00	1,032,072.00
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	375,000.00	375,000.00	363,065.00
MOODYS CORP 5.25% DUE 07-15-2044	2,480,000.00	2,521,242.00	2,673,465.00
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	860,000.00	845,621.00	880,130.00
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	800,000.00	786,624.00	818,726.00
MOOG INC CL A	7,121.00	558,728.00	551,735.00
MORGAN STANLEY 3.625% DUE 01-20-2027	9,000,000.00	9,003,329.00	8,553,581.00
MORGAN STANLEY 3.772% DUE 01-24-2029	2,000,000.00	2,000,000.00	1,913,550.00
MORGAN STANLEY 3.971% 07-22-2038	3,715,000.00	3,648,779.00	3,385,331.00
MORGAN STANLEY 3.971% 07-22-2038	2,000,000.00	1,857,940.00	1,822,520.00
MORGAN STANLEY 3.971% 07-22-2038	1,400,000.00	1,400,000.00	1,275,764.00
MORGAN STANLEY 4.3% DUE 01-27-2045	1,700,000.00	1,645,039.00	1,590,087.00
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000.00	719,563.00	678,125.00
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000.00	526,165.00	473,220.00
MORGAN STANLEY 4.457% DUE 04-22-2039	2,790,000.00	2,777,207.00	2,701,245.00
MORGAN STANLEY 4.457% DUE 04-22-2039	1,300,000.00	1,301,105.00	1,258,644.00
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000.00	6,792,410.00	7,342,782.00
MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000.00	2,995,409.00	3,322,609.00
MORGAN STANLEY COM STK USD0.01	83,500.00	4,167,606.00	3,310,775.00
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	3,863,000.00	4,045,516.00	3,923,954.00

MOUNT SINAI HOSP 3.981% BNDS 07-01-2048	590,000.00	590,000.00	551,879.00
MPLX LP 4.5% 04-15-2038	1,425,000.00	1,408,057.00	1,244,519.00
MPLX LP 4.5% 04-15-2038	850,000.00	836,817.00	742,345.00
MPLX LP 4.7% 04-15-2048	1,965,000.00	1,952,188.00	1,706,612.00
MPLX LP 4.7% 04-15-2048	1,955,000.00	1,931,343.00	1,697,927.00
MPLX LP 5.5% DUE 02-15-2049	1,095,000.00	1,068,428.00	1,065,121.00
MPLX LP 5.5% DUE 02-15-2049	980,000.00	960,704.00	953,259.00
MPLX LP FIXED 4.9% DUE 04-15-2058	800,000.00	726,144.00	668,246.00
MPLX LP FIXED 5.2% DUE 03-01-2047	220,000.00	216,696.00	202,509.00
MPLX LP FIXED 5.2% DUE 03-01-2047	170,000.00	168,817.00	156,484.00
MYLAN INC FORMERLY 5.2% DUE 04-15-2048	1,100,000.00	1,096,502.00	907,001.00
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000.00	1,960,380.00	1,822,826.00
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000.00	2,733,534.00	2,275,150.00
MYLAN NV	28,600.00	782,024.00	783,640.00
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	300,000.00	295,761.00	290,988.00
NATIONWIDE BLDG FLTG RT 4.363% DUE 08-01-2024	200,000.00	200,650.00	195,946.00
NAVIENT CORP 6.5% DUE 06-15-2022	1,500,000.00	1,499,370.00	1,398,750.00
NAVIENT CORP COM	61,582.00	886,246.00	542,537.00
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	5,027,000.00	4,803,810.00	4,845,676.00
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000.00	2,283,699.00	2,409,825.00
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	290,000.00	350,868.00	340,980.00
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000.00	207,693.00	241,038.00
NESTLE HLDGS INC 4% DUE 09-24-2048	2,110,000.00	2,081,663.00	2,069,328.00
NESTLE HLDGS INC 4% DUE 09-24-2048	1,300,000.00	1,282,541.00	1,274,941.00
NETAPP INC COM STK	3,800.00	212,870.00	226,746.00
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000.00	1,885,912.00	1,782,876.00
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000.00	534,792.00	518,543.00
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	930,000.00	923,732.00	856,774.00
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	240,000.00	324,139.00	327,857.00
NEW YORK & 4.024% DUE 08-01-2045	315,000.00	315,000.00	306,281.00
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000.00	6,161,195.00	5,968,267.00
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000.00	195,228.00	189,539.00
NEWELL BRANDS INC 5.375% DUE 04-01-2036	1,594,000.00	1,750,561.00	1,516,594.00
NEWELL BRANDS INC 5.375% DUE 04-01-2036	112,000.00	112,000.00	106,561.00
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,025,000.00	1,050,810.00	969,221.00
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	380,000.00	369,383.00	359,321.00
NEWMONT MNG CORP 6.25% DUE 10-01-2039	2,010,000.00	2,300,453.00	2,201,016.00
NEWS CORP COM CL A	30,674.00	450,816.00	348,150.00
NISOURCE FIN CORP 3.95% DUE 03-30-2048	1,145,000.00	1,127,637.00	1,018,156.00
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000.00	3,611,955.00	3,256,029.00
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000.00	2,497,950.00	2,325,735.00
NISOURCE FIN CORP 4.375% 05-15-2047	1,360,000.00	1,280,646.00	1,265,200.00
NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,054,000.00	1,065,111.00	1,020,441.00
NISOURCE FIN CORP 5.25% DUE 02-15-2043	325,000.00	359,997.00	333,700.00
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,327,000.00	1,578,391.00	1,444,712.00
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000.00	1,851,296.00	1,772,752.00
NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,000,000.00	1,049,062.00	1,108,049.00
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,500,000.00	1,554,235.00	1,292,051.00
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,725,000.00	1,465,658.00	1,485,858.00
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,070,000.00	1,059,480.00	921,663.00
NOBLE ENERGY INC 5.25% DUE 11-15-2043	1,510,000.00	1,604,779.00	1,340,323.00
NOBLE ENERGY INC 5.25% DUE 11-15-2043	450,000.00	447,435.00	399,434.00
NOBLE ENERGY INC 6% DUE 03-01-2041	695,000.00	775,593.00	678,387.00
NORDSTROM INC 5% DUE 01-15-2044	2,470,000.00	2,446,320.00	2,129,068.00
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,630,000.00	1,596,703.00	1,520,927.00
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	1,786,000.00	1,720,540.00	1,595,052.00
NORTHERN STS PWR CO MINN 3.6% 09-15-2047	1,000,000.00	971,560.00	915,394.00
NORTHROP GRUMMAN 3.25% DUE 01-15-2028	1,625,000.00	1,564,064.00	1,516,127.00
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	1,810,000.00	1,807,176.00	1,646,213.00
NORTHROP GRUMMAN 7.75% DUE 02-15-2031	575,000.00	767,919.00	757,075.00
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000.00	479,000.00	455,231.00
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000.00	1,200,000.00	1,339,590.00
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	100,000.00	100,000.00	111,633.00
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000.00	340,000.00	327,182.00
NORTHWESTN MUT 6.063% DUE 03-30-2040	3,000,000.00	3,589,517.00	3,647,463.00
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001	40,200.00	1,882,360.00	1,704,078.00
NOVARTIS CAP CORP 4% DUE 11-20-2045	225,000.00	227,139.00	225,570.00
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000.00	1,487,940.00	1,602,386.00
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,425,000.00	1,413,543.00	1,522,266.00
NRG ENERGY INC COM NEW	48,800.00	1,624,155.00	1,932,480.00
NTT FINANCE CORP 1.9% SNR EMTN 21/07/21 USD	2,000,000.00	1,959,300.00	1,929,478.00
NU SKIN ENTERPRISES INC CL A CL A	15,208.00	815,688.00	932,707.00
NUANCE COMMUNICATIONS INC COM	20,000.00	263,415.00	264,600.00

NUCOR CORP 4.4% DUE 05-01-2048	1,315,000.00	1,306,212.00	1,270,295.00
NUCOR CORP 4.4% DUE 05-01-2048	890,000.00	883,681.00	859,744.00
NUCOR CORP 5.2% DUE 08-01-2043	480,000.00	560,093.00	509,047.00
NUTRIEN LTD 6.125% DUE 01-15-2041	840,000.00	921,541.00	919,877.00
NV PWR CO 5.45 DUE 05-15-2041	550,000.00	710,163.00	633,333.00
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000.00	251,478.00	239,749.00
NVENT ELECTRIC PLC COM USD0.01 WI	15,200.00	425,579.00	341,392.00
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000.00	2,325,000.00	2,314,310.00
NYU HOSPS CTR 4.368% DUE 07-01-2047	185,000.00	185,000.00	184,149.00
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000.00	1,934,000.00	2,041,784.00
NYU HOSPS CTR 4.784% DUE 07-01-2044	155,000.00	155,000.00	163,638.00
NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000.00	475,000.00	573,008.00
OCCIDENTAL PETE 4.1% DUE 02-15-2047	2,225,000.00	2,220,016.00	2,075,600.00
OCCIDENTAL PETE 4.4% DUE 04-15-2046	1,100,000.00	1,091,464.00	1,070,244.00
OCCIDENTAL PETE 4.4% DUE 04-15-2046	750,000.00	766,014.00	729,712.00
OCCIDENTAL PETE 4.625% DUE 06-15-2045	300,000.00	311,469.00	297,849.00
OCCIDENTAL PETROLEUM CORP	38,740.00	3,157,111.00	2,377,861.00
OCHSNER CLINIC 5.897% DUE 05-15-2045	395,000.00	395,000.00	478,247.00
OGLETHORPE PWR 5.05% DUE 10-01-2048	1,070,000.00	1,062,531.00	1,077,252.00
OHIO PWR CO 4.15% DUE 04-01-2048	1,175,000.00	1,166,399.00	1,159,478.00
OKLAHOMA GAS & ELEC CO 3.8% 08-15-2028	465,000.00	464,121.00	469,196.00
OLD REP INTL CORP COM	29,000.00	594,762.00	596,530.00
OLD REP INTL CORP COM	27,125.00	574,988.00	557,961.00
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,500,000.00	2,505,353.00	2,449,245.00
ONCOR ELEC 5.25% DUE 09-30-2040	390,000.00	440,642.00	445,130.00
ONCOR ELEC 5.3 DUE 06-01-2042	600,000.00	657,497.00	681,824.00
ONCOR ELEC 7.25% DUE 01-15-2033	290,000.00	376,836.00	385,183.00
ONCOR ELEC 7.5% DUE 09-01-2038	740,000.00	995,581.00	1,034,650.00
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,335,000.00	1,416,795.00	1,391,952.00
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000.00	2,199,978.00	2,334,473.00
ONEOK INC NEW 5.2% DUE 07-15-2048	1,340,000.00	1,333,916.00	1,281,981.00
ONT TEACHERS 3.875% DUE 03-20-2027	1,100,000.00	1,129,678.00	1,094,806.00
ORACLE CORP 3.8% 11-15-2037	2,235,000.00	2,222,601.00	2,090,087.00
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000.00	2,399,640.00	2,266,762.00
ORACLE CORP 3.85% DUE 07-15-2036	1,600,000.00	1,599,760.00	1,511,174.00
ORACLE CORP 3.85% DUE 07-15-2036	490,000.00	505,033.00	462,797.00
ORACLE CORP 3.9% DUE 05-15-2035	975,000.00	996,362.00	933,293.00
ORACLE CORP 4% 11-15-2047	3,960,000.00	3,763,722.00	3,689,532.00
ORACLE CORP 4% 11-15-2047	360,000.00	342,421.00	335,412.00
ORACLE CORP 4% DUE 07-15-2046	3,805,000.00	3,778,927.00	3,550,388.00
ORACLE CORP 4% DUE 07-15-2046	2,000,000.00	1,999,640.00	1,866,170.00
ORACLE CORP 4.125% DUE 05-15-2045	8,500,000.00	8,465,064.00	8,042,767.00
ORACLE CORP 4.125% DUE 05-15-2045	4,315,000.00	4,266,369.00	4,082,888.00
ORACLE CORP 4.125% DUE 05-15-2045	665,000.00	664,178.00	629,228.00
ORACLE CORP 4.3% DUE 07-08-2034	1,150,000.00	1,149,540.00	1,154,361.00
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000.00	2,488,725.00	2,450,730.00
ORACLE CORP 4.5% DUE 07-08-2044	400,000.00	399,804.00	400,497.00
ORACLE CORP 5.375 DUE 07-15-2040	7,400,000.00	9,047,093.00	8,176,703.00
ORACLE CORP 5.375 DUE 07-15-2040	2,115,000.00	2,567,730.00	2,336,990.00
ORACLE CORP COM	105,000.00	5,032,984.00	4,740,750.00
ORANGE 5.375% DUE 01-13-2042	1,960,000.00	2,209,121.00	2,053,549.00
ORANGE NT STEP UP 03-01-2031 02-28-2031	1,880,000.00	2,737,775.00	2,597,555.00
ORANGE S A 5.5% DUE 02-06-2044	4,100,000.00	4,887,077.00	4,384,175.00
ORLANDO HEALTH INC 4.089% DUE 10-01-2048	225,000.00	225,000.00	214,436.00
OTC CASH COLLATERAL RECEIVABLE FROM SOCI ETE GENERALE	50,000.00	50,000.00	50,000.00
OTC DER CASH COLL PAY TO DEUTSCHE	(40,000.00)	(40,000.00)	(40,000.00)
OTC DERICASH COLL RECEI FROM CITIBANK	234,000.00	234,000.00	234,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(530,000.00)	(530,000.00)	(530,000.00)
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(280,000.00)	(280,000.00)	(280,000.00)
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	20,000.00	20,000.00	20,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(1,020,000.00)	(1,020,000.00)	(1,020,000.00)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(388,000.00)	(388,000.00)	(388,000.00)
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS	270,000.00	270,000.00	270,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED	80,000.00	80,000.00	80,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS	260,000.00	260,000.00	260,000.00
OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024	200,000.00	199,310.00	198,410.00
PA ELEC CO 6.15% DUE 10-01-2038	300,000.00	299,355.00	348,154.00
PAC GAS & ELEC CO 4.45 DUE 04-15-2042	3,941,000.00	4,276,933.00	3,160,134.00
PAC GAS & ELEC CO 4.45 DUE 04-15-2042	1,220,000.00	1,162,177.00	978,270.00
PAC GAS & ELEC CO 4.45 DUE 04-15-2042	500,000.00	403,750.00	400,931.00
PAC GAS & ELEC CO FIXED 3.95% DUE 12-01-2047	430,000.00	428,125.00	322,974.00
PAC GAS & ELEC CO NO-INCOME 0% DUE 12-31-2040	2,000,000.00	2,261,036.00	1,853,114.00
PACIFIC GAS & ELEC CO 0.0% 12-31-2040	1,300,000.00	1,298,947.00	1,072,118.00

PACIFIC GAS & ELEC CO 0.0% 12-31-2040	405,000.00	346,574.00	305,446.00
PACIFIC GAS & ELEC CO 0.0% 12-31-2040	200,000.00	164,250.00	164,941.00
PACIFIC GAS & ELEC CO 0.0% 12-31-2040	149,000.00	133,900.00	112,374.00
PACIFIC GAS & ELEC CO 0.0% 12-31-2040	2,000,000.00	1,928,077.00	1,483,654.00
PACIFIC GAS & ELEC CO 0.0% 12-31-2040	1,220,000.00	1,223,955.00	905,029.00
PACIFIC GAS & ELEC CO 0.0% 12-31-2040	1,150,000.00	1,148,241.00	991,272.00
PACIFIC GAS & ELEC CO 0.0% 12-31-2040	585,000.00	597,489.00	504,256.00
PACIFIC GAS & ELEC CO 0.0% 12-31-2040	450,000.00	440,303.00	369,984.00
PACIFIC GAS & ELEC CO 0.0% 12-31-2040	325,000.00	309,966.00	266,846.00
PACIFIC GAS & ELEC CO 0.0% 12-31-2040	295,000.00	269,308.00	242,214.00
PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	1,775,000.00	1,769,959.00	1,627,263.00
PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	565,000.00	556,692.00	444,535.00
PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	250,000.00	249,138.00	196,697.00
PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	990,000.00	937,376.00	784,050.00
PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	355,000.00	331,608.00	281,149.00
PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	150,000.00	137,587.00	116,544.00
PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO	2,300,000.00	2,558,865.00	2,131,546.00
PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO	945,000.00	1,113,746.00	875,787.00
PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 REG	1,200,000.00	1,141,553.00	1,143,458.00
PACIFICORP 4.125% DUE 01-15-2049	3,000,000.00	2,993,280.00	2,952,261.00
PACIFICORP 4.125% DUE 01-15-2049	705,000.00	703,421.00	693,781.00
PACIFICORP 5.75% DUE 04-01-2037	780,000.00	995,748.00	931,146.00
PACIFICORP 6% DUE 01-15-2039	280,000.00	351,940.00	336,163.00
PACIFICORP 6.1% DUE 08-01-2036	775,000.00	907,455.00	935,826.00
PACIFICORP 6.25% DUE 10-15-2037	2,100,000.00	2,921,313.00	2,619,173.00
PACIFICORP 6.25% DUE 10-15-2037	825,000.00	1,071,647.00	1,028,961.00
PACKAGING CORP AMER COM ISIN US6951561090	2,176.00	209,878.00	181,609.00
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000.00	1,317,371.00	1,244,047.00
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000.00	469,096.00	452,381.00
PARK HOTELS & RESORTS INC COM	27,114.00	829,424.00	704,422.00
PBF ENERGY INC CL A CL A	29,900.00	1,441,053.00	976,833.00
PBF ENERGY INC CL A CL A	19,886.00	674,197.00	649,676.00
PEABODY ENERGY CORP NEW	14,355.00	622,450.00	437,540.00
PEABODY ENERGY CORP NEW	14,400.00	597,750.00	438,912.00
PEACEHEALTH 4.787% DUE 11-15-2048	375,000.00	375,000.00	396,434.00
PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000.00	1,121,141.00	1,133,001.00
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	550,000.00	506,809.00	525,511.00
PEPSICO INC 3.45% DUE 10-06-2046	1,415,000.00	1,392,851.00	1,255,842.00
PEPSICO INC 4.25% DUE 10-22-2044	450,000.00	490,060.00	454,540.00
PEPSICO INC 4.45% DUE 04-14-2046	2,000,000.00	2,115,820.00	2,088,678.00
PEPSICO INC COM	22,805.00	2,332,055.00	2,519,496.00
PEPSICO INC COM	19,700.00	2,161,781.00	2,176,456.00
PERFORMANCE FOOD GROUP CO COM	6,196.00	190,959.00	199,945.00
PERRIGO FIN PLC 4.9% DUE 12-15-2044	1,738,000.00	1,682,405.00	1,437,747.00
PERRIGO FIN UNLTD 4.375% DUE 03-15-2026	1,000,000.00	997,510.00	907,536.00
PERSPECTA INC COM	22,900.00	582,704.00	394,338.00
PETROBRAS GLOBAL 5.75% DUE 02-01-2029	1,400,000.00	1,377,628.00	1,295,000.00
PETROBRAS GLOBAL 7.25% DUE 03-17-2044	1,700,000.00	1,756,100.00	1,675,367.00
PETROBRAS GLOBAL 8.75% DUE 05-23-2026	3,700,000.00	4,183,750.00	4,144,000.00
PETRO-CDA 5.95% DUE 05-15-2035	1,855,000.00	2,229,928.00	2,080,386.00
PETRO-CDA 6.8% DUE 05-15-2038	470,000.00	582,138.00	546,764.00
PETROLEOS MEXICANOS 6.5% 03-13-2027	2,163,000.00	2,143,403.00	2,033,220.00
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	1,300,000.00	1,357,200.00	1,074,957.00
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048	1,391,000.00	1,372,253.00	1,112,800.00
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048	695,000.00	695,000.00	556,000.00
PFIZER INC 4% DUE 12-15-2036	325,000.00	311,782.00	321,745.00
PFIZER INC 4.1% 09-15-2038	2,160,000.00	2,157,836.00	2,164,596.00
PFIZER INC 4.2% 09-15-2048	900,000.00	901,257.00	913,155.00
PFIZER INC 4.3% DUE 06-15-2043	675,000.00	720,704.00	688,182.00
PFIZER INC 4.3% DUE 06-15-2043	320,000.00	323,104.00	326,249.00
PFIZER INC 5.6% DUE 09-15-2040	1,300,000.00	1,419,850.00	1,578,181.00
PFIZER INC 5.6% DUE 09-15-2040	865,000.00	1,058,131.00	1,050,097.00
PFIZER INC COM	137,028.00	4,726,972.00	5,981,272.00
PFIZER INC NT 7.2 DUE 03-15-2039	1,705,000.00	2,386,944.00	2,354,443.00
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	660,000.00	602,958.00	567,770.00
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000.00	590,650.00	551,543.00
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000.00	2,779,267.00	2,416,776.00
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,400,000.00	2,355,456.00	2,188,778.00
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000.00	3,552,294.00	3,455,811.00
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	985,000.00	1,076,207.00	895,783.00
PHILIP MORRIS INTL 6.375% DUE 05-16-2038	1,800,000.00	2,501,591.00	2,085,642.00
PHILIP MORRIS INTL COM STK NPV	11,200.00	744,646.00	747,712.00
PHILIP MORRIS INTL COM STK NPV	6,536.00	454,038.00	436,343.00

PHILLIPS 66 3.75% DUE 03-01-2028	350,000.00	348,670.00	323,244.00
PHILLIPS 66 3.9% DUE 03-15-2028	405,000.00	383,409.00	391,225.00
PHILLIPS 66 4.65% DUE 11-15-2034	685,000.00	713,908.00	667,198.00
PHILLIPS 66 4.65% DUE 11-15-2034	500,000.00	493,720.00	487,006.00
PHILLIPS 66 4.875% DUE 11-15-2044	375,000.00	359,648.00	365,932.00
PHILLIPS 66 4.9% DUE 10-01-2046	180,000.00	176,378.00	165,013.00
PHILLIPS 66 COM	27,515.00	2,843,244.00	2,370,417.00
PLAINS ALL AMERN 3.6% DUE 11-01-2024	2,200,000.00	2,162,666.00	2,093,654.00
PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,015,000.00	1,004,254.00	801,459.00
PLAINS ALL AMERN 4.3% DUE 01-31-2043	320,000.00	212,573.00	252,677.00
PLAINS ALL AMERN 4.5% DUE 12-15-2026	3,000,000.00	3,110,040.00	2,889,603.00
PLAINS ALL AMERN 4.7 DUE 06-15-2044	1,050,000.00	928,137.00	900,975.00
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000.00	2,041,362.00	1,896,640.00
PLAINS ALL AMERN 6.65% DUE 01-15-2037	680,000.00	777,920.00	716,509.00
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	5,700,000.00	5,620,764.00	4,870,975.00
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,500,000.00	2,335,025.00	2,136,393.00
POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	36,056.00	1,646,204.00	1,702,564.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	600,000.00	600,000.00	610,446.00
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000.00	670,152.00	686,760.00
PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	29,561.00	1,382,522.00	1,355,372.00
PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	7,400.00	339,906.00	339,290.00
POST HLDGS INC COM STK	13,700.00	1,280,123.00	1,221,081.00
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	1,549,000.00	1,537,540.00	1,531,397.00
PPL CAP FDG INC 4% DUE 09-15-2047	1,700,000.00	1,679,464.00	1,515,015.00
PPL CAP FDG INC 5% DUE 03-15-2044	780,000.00	838,032.00	795,080.00
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000.00	1,987,320.00	2,173,870.00
PPL ELEC UTILS 4.75 DUE 07-15-2043	350,000.00	347,781.00	380,427.00
PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000.00	1,038,146.00	1,064,536.00
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	600,000.00	596,634.00	598,409.00
PREMIER INC CL A CL A	5,968.00	234,823.00	222,905.00
PRESIDENT & 5.625% DUE 10-01-2038	130,000.00	149,595.00	162,437.00
PRIN FINL GROUP 4.35% DUE 05-15-2043	330,000.00	306,590.00	306,133.00
PROGRESS ENERGY 6% DUE 12-01-2039	1,420,000.00	1,802,844.00	1,667,338.00
PROGRESS ENERGY 6% DUE 12-01-2039	775,000.00	1,012,843.00	909,991.00
PROGRESS ENERGY 7% DUE 10-30-2031	1,200,000.00	1,472,604.00	1,528,782.00
PROGRESS ENERGY 7% DUE 10-30-2031	250,000.00	334,355.00	318,496.00
PROGRESSIVE CORP 4.35 DUE 04-25-2044	235,000.00	252,569.00	239,558.00
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	1,700,000.00	1,722,899.00	1,654,248.00
PROGRESSIVE CORP OH 5.375% 12-31-2040	2,750,000.00	2,750,000.00	2,576,888.00
PROLOGIS L P 4.375% DUE 09-15-2048	175,000.00	172,869.00	177,566.00
PSEG PWR LLC 8.625% DUE 04-15-2031	529,000.00	768,324.00	686,836.00
PUB SERVICE ENTERPRISE GROUP INC COM	27,589.00	1,116,774.00	1,436,007.00
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	325,000.00	329,030.00	296,375.00
PUB SVC ELEC GAS 3.8% DUE 03-01-2046	820,000.00	817,734.00	775,496.00
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	1,225,000.00	1,359,279.00	1,194,041.00
PUB SVC ENTERPRISE 2% DUE 11-15-2021	200,000.00	194,494.00	192,061.00
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	900,000.00	896,886.00	828,405.00
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	571,000.00	567,466.00	557,156.00
PUBLIC SVC CO COLO 3.55% DUE 06-15-2046	485,000.00	479,956.00	427,840.00
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000.00	897,543.00	885,095.00
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	650,000.00	647,602.00	662,695.00
PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	1,775,000.00	2,101,849.00	1,843,217.00
PUBLIC SVC COLORADO 3.8% 06-15-2047	1,160,000.00	1,155,267.00	1,093,187.00
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	555,000.00	570,339.00	563,535.00
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000.00	798,750.00	697,461.00
PUGET SOUND ENERGY 6.274% DUE 03-15-2037	510,000.00	657,706.00	640,858.00
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	535,000.00	535,000.00	535,037.00
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	325,000.00	325,000.00	325,022.00
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040	300,000.00	365,310.00	356,951.00
PUT SWAPTION USD GSCMUS33 6M 2.9425%/3M LIBOR EUROPEAN 317U312P0 12-12-2019	3,500,000.00	168,000.00	139,700.00
PUT SWO GBP BARCGB33 P 2.08% / R 6MLIBOR European 317U399R2 16/10/2019	10,700,000.00	68,195.00	34,957.00
PUT SWO GBP GSCMUS33 P 2.07% / R 6MLIBOR European 317U413R4 17/10/2019	38,400,000.00	230,814.00	129,254.00
PUT SWO USD DEUTGB2L P 3.44% / R 3MLIBOR European 317U617Q0 06/20/2019	4,400,000.00	87,560.00	19,800.00
PUT SWPTN USD BOFAUS6S 6M 2.45%/3MLIBOR European 317U888L3 06-28-2019	100,000.00	7,576.00	8,742.00
PUT SWPTN USD BOFAUS6S 6M 2.7%/3MLIBOR European 317U395L9 05-13-2019	4,000,000.00	346,667.00	183,898.00
PUT SWPTN USD DEUTGB2L 6M 3.23%/3MLIBOR European 317U129L2 02-19-2019	9,500,000.00	449,667.00	12,613.00
PUT SWPTN USD GSCMUS33 6M 2.955%/3MLIBOR European 317U049Q8 04-03-2020	16,000,000.00	1,120,000.00	744,064.00
PUT SWPTN USD GSCMUS33 6M 3.2%/3MLIBOR European 317U131L8 03-18-2019	5,600,000.00	280,000.00	19,328.00
PUT SWPTN USD MSCSUS33 6M 2.45%/3MLIBOR European 317U891L8 06-28-2019	12,700,000.00	987,778.00	1,110,296.00
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	1,200,000.00	1,181,232.00	1,089,769.00
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	400,000.00	369,580.00	363,256.00
PVPTL BNP PARIBAS SUB 4.375% 03-01-2033	2,635,000.00	2,622,202.00	2,466,631.00
PVPTL HALFMOON PARENT INC 4.9% 12-15-2048	2,105,000.00	2,089,746.00	2,059,526.00

PVPTL HALFMOON PARENT INC 4.9% 12-15-2048	1,200,000.00	1,197,300.00	1,174,076.00
PVPTL HALFMOON PARENT INC 4.9% 12-15-2048	592,000.00	590,668.00	579,211.00
PVPTL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042	1,900,832.61	1,900,823.00	1,897,561.00
PVPTL AIR LIQUIDE FIN S A NT 144A 3.5% DUE 09-27-2046/09-27-2016 BEO	460,000.00	459,066.00	410,594.00
PVPTL AIRBUS GROUP 3.95% 04-10-2047	3,000,000.00	2,963,070.00	2,848,860.00
PVPTL AIRBUS GROUP 3.95% 04-10-2047	1,725,000.00	1,703,765.00	1,638,095.00
PVPTL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	2,200,000.00	2,198,922.00	2,014,078.00
PVPTL AMBAC LSNI LLC FLTG 02-12-2023	270,190.96	271,880.00	270,529.00
PVPTL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	480,000.00	553,296.00	512,692.00
PVPTL ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH 4.7% 02-01-2036	9,560,000.00	9,829,376.00	8,865,924.00
PVPTL ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH 4.7% 02-01-2036	2,815,000.00	2,792,857.00	2,610,625.00
PVPTL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046	7,930,000.00	8,364,877.00	7,354,162.00
PVPTL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046	5,534,000.00	5,808,810.00	5,132,149.00
PVPTL APT PIPELINES LTD SR GTD NT 144A 4.25% DUE 07-15-2027/03-23-2017 BEO	3,000,000.00	2,979,150.00	2,919,102.00
PVPTL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000.00	2,262,464.00	2,077,634.00
PVPTL AXA EQUITABLE 4.35% DUE 04-20-2028	900,000.00	868,743.00	850,507.00
PVPTL AXA EQUITABLE 5% DUE 04-20-2048	3,522,000.00	3,423,402.00	3,124,127.00
PVPTL BACARDI LTD GTD NT 5.15% 05-15-2038	3,500,000.00	3,487,330.00	3,215,062.00
PVPTL BAYER US FIN II LLC 3.875% 12-15-2023	400,000.00	402,360.00	392,743.00
PVPTL BAYER US FIN II LLC 4.2% DUE 07-15-2034 BEO	260,000.00	258,048.00	227,327.00
PVPTL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO	1,825,000.00	1,818,831.00	1,561,986.00
PVPTL BAYER US FIN II LLC 4.7% 07-15-2064	1,825,000.00	1,749,051.00	1,503,086.00
PVPTL BELL SOUTH CORP 144A 4.333% DUE 04-26-2021	1,700,000.00	1,723,817.00	1,705,338.00
PVPTL BERKSHIRE HATHAWAY ENERGY CO 4.45% 01-15-2049	2,200,000.00	2,236,278.00	2,175,725.00
PVPTL BERKSHIRE HATHAWAY ENERGY CO 4.45% 01-15-2049	1,215,000.00	1,204,195.00	1,201,594.00
PVPTL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	1,400,000.00	1,383,073.00	1,366,457.00
PVPTL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,250,000.00	1,414,659.00	1,261,243.00
PVPTL BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO	705,000.00	705,000.00	695,555.00
PVPTL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028	7,600,000.00	7,513,967.00	6,875,081.00
PVPTL COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047	2,016,000.00	2,017,548.00	1,813,549.00
PVPTL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO	1,300,000.00	1,297,803.00	1,199,381.00
PVPTL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049	800,000.00	800,000.00	780,000.00
PVPTL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO	3,000,000.00	3,000,000.00	2,992,236.00
PVPTL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO	900,000.00	900,000.00	827,712.00
PVPTL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTFS 5-15-19 BEO	2,418,719.24	3,109,791.00	2,925,185.00
PVPTL DAE FDG LLC 5.25% DUE 11-15-2021	100,000.00	99,875.00	98,375.00
PVPTL DAE FDG LLC SR 4.0% 08-01-2020	100,000.00	98,125.00	97,500.00
PVPTL DAIMLER FINANCE NA LLC NT 144A 1.5% DUE 07-05-2019 BEO	2,100,000.00	2,096,871.00	2,079,317.00
PVPTL DCP MIDSTREAM LLC 144A 4.75% DUE 09-30-2021/09-19-2011 BEO	127,000.00	126,938.00	125,413.00
PVPTL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	4,849,000.00	5,635,280.00	5,250,449.00
PVPTL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,900,000.00	2,448,188.00	2,057,301.00
PVPTL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,925,000.00	1,960,526.00	2,084,371.00
PVPTL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,590,000.00	1,895,798.00	1,721,636.00
PVPTL EDF S A NT 4.875 DUE 01-22-2044	950,000.00	918,897.00	854,312.00
PVPTL EDF S A NT 6 DUE 01-22-2114 BEO	1,680,000.00	1,814,637.00	1,639,075.00
PVPTL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000.00	1,163,436.00	1,170,768.00
PVPTL ELANCO ANIMAL HEALTH INC 4.9% 08-28-2028	300,000.00	300,000.00	305,273.00
PVPTL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000.00	2,196,502.00	1,867,930.00
PVPTL ERAC USA FIN LLC GTD NT 144A 2.7% DUE 11-01-2023/10-18-2016 BEO	2,400,000.00	2,322,192.00	2,267,328.00
PVPTL ERAC USA FINANCE LLC 4.2% 11-01-2046	2,100,000.00	1,927,044.00	1,872,501.00
PVPTL ERAC USA FINANCE LLC 4.2% 11-01-2046	835,000.00	821,347.00	744,542.00
PVPTL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	925,000.00	1,051,921.00	1,131,942.00
PVPTL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000.00	996,310.00	951,732.00
PVPTL GREENCO DUTCH B V 4.875% DUE 07-24-2022	200,000.00	182,250.00	187,760.00
PVPTL HALFMOON PARENT INC 4.375% 10-15-2028	1,260,000.00	1,256,540.00	1,267,032.00
PVPTL HALFMOON PARENT INC NT 144A 4.8% DUE 08-15-2038/09-17-2018 BEO	2,030,000.00	2,025,015.00	1,993,693.00
PVPTL HALFMOON PARENT INC NT 144A 4.8% DUE 08-15-2038/09-17-2018 BEO	592,000.00	591,047.00	581,412.00
PVPTL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	1,475,000.00	2,121,260.00	1,889,164.00
PVPTL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000.00	72,706.00	67,391.00
PVPTL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	1,565,000.00	2,081,493.00	1,792,812.00
PVPTL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO	475,000.00	451,108.00	357,660.00
PVPTL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000.00	1,800,000.00	1,650,019.00
PVPTL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,130,000.00	1,133,786.00	1,035,845.00
PVPTL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000.00	8,660,292.00	8,041,463.00
PVPTL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO	390,000.00	451,250.00	462,506.00
PVPTL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.985 DUE 05-25-2038/05-25-2018 BEO	1,675,000.00	1,677,956.00	1,629,812.00
PVPTL MARATHON PETE CORP 3.8% DUE 04-01-2028 BEO	905,000.00	891,984.00	849,285.00
PVPTL MASONITE INTL CORP NEW SR NT 5.75% DUE 09-15-2026	300,000.00	300,000.00	282,750.00
PVPTL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	420,000.00	629,982.00	629,553.00
PVPTL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	301,000.00	435,400.00	451,179.00
PVPTL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000.00	2,081,079.00	2,094,149.00
PVPTL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000.00	881,981.00	887,520.00
PVPTL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO	1,553,000.00	1,527,267.00	1,447,666.00

PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000.00	470,275.00	453,000.00
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	1,295,000.00	1,292,656.00	1,508,744.00
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000.00	375,319.00	438,060.00
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,375,000.00	1,705,479.00	1,435,499.00
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000.00	1,088,237.00	1,019,009.00
PVTPL NATIONWIDE BLDG SOC 4.125% 10-18-2032	940,000.00	939,163.00	831,880.00
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000.00	2,454,810.00	2,272,451.00
PVTPL NESTLE HLDGS INC 3.9% 09-24-2038	2,400,000.00	2,350,625.00	2,327,789.00
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	1,500,000.00	1,499,985.00	1,507,247.00
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000.00	4,791,648.00	4,587,216.00
PVTPL NXP B V / NXP FDG LLC SR NT 144A 4.625% DUE 06-01-2023 BEO	1,650,000.00	1,757,006.00	1,617,000.00
PVTPL NXP BV/NXP FUNDING LLC 5.35% 03-01-2026 BEO	800,000.00	799,976.00	813,600.00
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000.00	500,000.00	622,635.00
PVTPL ONCOR ELEC DELIVERY CO LLC 4.1% DUE 11-15-2048	1,335,000.00	1,333,692.00	1,333,220.00
PVTPL ONCOR ELEC DELIVERY CO LLC 4.1% DUE 11-15-2048	930,000.00	931,527.00	928,760.00
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000.00	600,865.00	627,909.00
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022	100,000.00	97,750.00	96,750.00
PVTPL PARK AEROSPACE HLDGS LTD SR NT 3.625% DUE 03-15-2021 BEO	600,000.00	573,000.00	577,500.00
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,550,000.00	2,546,456.00	2,493,732.00
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000.00	1,997,220.00	1,955,868.00
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000.00	1,682,830.00	1,572,356.00
PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO	1,479,000.00	1,053,788.00	1,094,460.00
PVTPL QUICKEN LNS INC 5.25% 01-15-2028	700,000.00	637,125.00	619,500.00
PVTPL QUICKEN LOANS INC 5.75% DUE 05-01-2025 BEO	200,000.00	189,500.00	187,000.00
PVTPL ROCHE HLDGS INC GTD NT 144A 4.0% DUE 11-28-2044	725,000.00	713,661.00	733,768.00
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	980,000.00	978,829.00	925,017.00
PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO	2,075,000.00	2,017,481.00	1,950,923.00
PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO	498,000.00	521,755.00	486,292.00
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000.00	2,483,725.00	2,413,528.00
PVTPL SIEMENS FINANCIERINGSMATAATSCHAPPIJ N V 4.2% 03-16-2047	1,575,000.00	1,569,409.00	1,553,470.00
PVTPL SIEMENS FINANCIERINGSMATAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000.00	1,737,015.00	1,784,720.00
PVTPL STD INDS INC DEL 4.75% 01-15-2028	600,000.00	600,000.00	504,000.00
PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	2,320,000.00	2,163,159.00	2,260,659.00
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,000,000.00	999,070.00	1,036,921.00
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000.00	961,105.00	997,518.00
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	695,000.00	658,788.00	618,573.00
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044	2,100,000.00	2,080,125.00	1,984,500.00
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	775,000.00	771,714.00	800,611.00
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000.00	1,700,000.00	1,676,266.00
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	300,000.00	301,512.00	298,891.00
PVTPL UNICREDIT SPA 5.861% 06-19-2032	1,790,000.00	1,825,547.00	1,571,198.00
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025	4,800,000.00	4,788,384.00	4,745,030.00
PVTPL WESTROCK CO 144A 4.9% 4.9% DUE 03-15-2029	1,170,000.00	1,169,427.00	1,202,561.00
PVTPL WESTROCK CO 4.65% DUE 03-15-2026 BEO	1,200,000.00	1,198,248.00	1,218,337.00
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000.00	599,586.00	554,964.00
QUALCOMM INC 4.3% DUE 05-20-2047	2,600,000.00	2,599,584.00	2,309,198.00
QUALCOMM INC 4.3% DUE 05-20-2047	1,230,000.00	1,135,595.00	1,092,428.00
QUALCOMM INC 4.3% DUE 05-20-2047	830,000.00	793,658.00	737,167.00
QUALCOMM INC 4.8% DUE 05-20-2045	2,000,000.00	1,978,795.00	1,905,002.00
QUALCOMM INC 4.8% DUE 05-20-2045	1,295,000.00	1,320,317.00	1,233,489.00
QUANTA SVCS INC COM	44,452.00	1,494,468.00	1,338,005.00
QUANTA SVCS INC COM	18,400.00	630,498.00	553,840.00
QVC INC 4.375% DUE 03-15-2023	1,580,000.00	1,589,340.00	1,516,062.00
RABOBANK NEDERLAND 5.25% SUB 14/09/2027 GBP	1,200,000.00	1,762,101.00	1,719,385.00
RAC BOND CO PLC 4.87% SNR EMTN 06/05/26 GBP	1,000,000.00	1,394,566.00	1,219,741.00
RADIAN GROUP INC COM	42,026.00	852,906.00	687,545.00
RADIAN GROUP INC COM	27,900.00	550,253.00	456,444.00
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000.00	1,027,010.00	960,752.00
RAYTHEON CO USD0.01	2,500.00	509,434.00	383,375.00
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000.00	192,566.00	186,936.00
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000.00	2,351,795.00	2,371,119.00
REGIONS FINL CORP 7.375% DUE 12-10-2037	285,000.00	372,606.00	359,723.00
REINSURANCE GROUP AMER INC COM NEW STK	15,001.00	1,861,984.00	2,103,590.00
REINSURANCE GROUP AMER INC COM NEW STK	12,200.00	1,696,666.00	1,710,806.00
RELiance STL & ALUM CO COM	8,177.00	728,661.00	581,957.00
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	390,000.00	522,262.00	470,067.00
REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023	300,000.00	296,751.00	307,960.00
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	615,000.00	744,384.00	599,383.00
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000.00	271,780.00	266,068.00
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000.00	1,638,843.00	1,525,587.00
REYNOLDS AMERN INC 7% DUE 08-04-2041	390,000.00	520,896.00	418,999.00
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000.00	524,996.00	458,401.00
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000.00	835,075.00	733,574.00

REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	1,425,000.00	1,521,757.00	1,391,411.00
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000.00	197,125.00	193,333.00
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	3,705,000.00	4,302,098.00	3,442,056.00
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	745,000.00	812,074.00	692,127.00
RIO TINTO FIN USA 5.2 DUE 11-02-2040	3,000,000.00	3,243,030.00	3,306,444.00
ROBERT HALF INTL INC COM	20,971.00	1,186,923.00	1,199,541.00
ROCKWELL COLLINS 4.35% DUE 04-15-2047	2,500,000.00	2,489,175.00	2,299,853.00
ROCKWELL COLLINS 4.35% DUE 04-15-2047	1,255,000.00	1,214,080.00	1,154,526.00
ROCKWELL COLLINS 4.35% DUE 04-15-2047	935,000.00	930,951.00	860,145.00
ROCKWELL COLLINS INC DEL 4.8 DUE 12-15-2043	195,000.00	197,100.00	192,090.00
ROGERS 5% DUE 03-15-2044	1,500,000.00	1,488,465.00	1,559,837.00
ROYAL BK SCOTLAND 3.875% DUE 09-12-2023	2,200,000.00	2,199,340.00	2,109,111.00
ROYAL BK SCOTLAND FLTGT RT 5.076% DUE 01-27-2030	1,255,000.00	1,255,000.00	1,210,154.00
ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	2,367,000.00	2,443,665.00	2,395,648.00
ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30	1,071,000.00	1,413,348.00	1,386,406.00
RPI GBP UK RPI/3.585% LCH _SBSIUS 15/10/2046 SWU09GJ52	250,000.00	2,404.00	15,160.00
RPM INTL INC 3.45% DUE 11-15-2022	600,000.00	599,226.00	594,329.00
RPM INTL INC 5.25% DUE 06-01-2045	240,000.00	254,957.00	235,809.00
RWJ BARNABAS HLTH 3.949% DUE 07-01-2046	745,000.00	745,000.00	700,080.00
RYMAN HOSPITALITY PPTYS INC COM	7,100.00	610,024.00	473,499.00
S CAROLINA ELEC & 4.1% DUE 06-15-2046	470,000.00	441,965.00	438,831.00
S CAROLINA ELEC & 4.5% DUE 06-01-2064	970,000.00	952,581.00	895,739.00
S CAROLINA ELEC & 4.6% DUE 06-15-2043	1,240,000.00	1,263,707.00	1,270,281.00
S CAROLINA ELEC & 5.1% DUE 06-01-2065	735,000.00	758,143.00	755,673.00
S&P GLOBAL INC 4.5% DUE 05-15-2048	1,000,000.00	987,510.00	982,855.00
S&P GLOBAL INC COM	12,556.00	2,093,180.00	2,133,767.00
SABINE PASS 5.625% DUE 03-01-2025	1,800,000.00	1,962,948.00	1,869,228.00
SABINE PASS 5.625% DUE 04-15-2023	2,800,000.00	2,842,000.00	2,950,027.00
SABINE PASS 5.75% DUE 05-15-2024	670,000.00	714,582.00	699,049.00
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000.00	2,897,187.00	2,773,905.00
SABINE PASS FIXED 4.2% DUE 03-15-2028	570,000.00	569,447.00	545,216.00
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE	1,440,000.00	1,439,741.00	1,300,882.00
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE	1,170,000.00	1,170,000.00	1,063,144.00
SAN DIEGO GAS & 3.75% DUE 06-01-2047	775,000.00	771,544.00	704,953.00
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000.00	1,836,300.00	1,850,792.00
SAN DIEGO GAS & 4.15% DUE 05-15-2048	360,000.00	358,409.00	349,613.00
SAN DIEGO GAS & 4.5% DUE 08-15-2040	680,000.00	710,267.00	701,402.00
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE	750,000.00	723,622.00	705,953.00
SANDS CHINA LTD 5.125% SNR 08/08/2025 USD	1,900,000.00	1,870,740.00	1,884,080.00
SANTANDER CONSUMER USA HLDGS INC COM	29,033.00	565,069.00	510,690.00
SANTANDER CONSUMER USA HLDGS INC COM	15,900.00	302,449.00	279,681.00
SANTANDER HLDGS USA INC 4.4% 07-13-2027	760,000.00	778,293.00	719,123.00
SANTANDER HLDGS USA INC 4.4% 07-13-2027	600,000.00	614,442.00	567,729.00
SANTANDER UK GR FR SNR EMTN 05/23 EUR100000	400,000.00	429,357.00	434,635.00
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028	1,510,000.00	1,446,625.00	1,364,895.00
SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 9 5% DUE 04-17-2049 REG	1,500,000.00	1,467,390.00	1,443,921.00
SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG	1,300,000.00	1,292,070.00	1,186,289.00
SEMPRA ENERGY 3.4% 01-12-2018	300,000.00	274,470.00	274,110.00
SEMPRA ENERGY 3.8% DUE 02-01-2038	1,750,000.00	1,731,065.00	1,496,164.00
SEMPRA ENERGY 3.8% DUE 02-01-2038	1,355,000.00	1,227,042.00	1,158,459.00
SEMPRA ENERGY 6% DUE 10-15-2039	654,000.00	723,535.00	727,090.00
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,000,000.00	1,994,220.00	2,050,792.00
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	925,000.00	960,224.00	948,491.00
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	1,600,000.00	1,625,906.00	1,663,094.00
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,250,000.00	1,111,368.00	1,133,114.00
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,200,000.00	1,028,981.00	1,087,789.00
SHELL INTL FIN B V 3.75% DUE 09-12-2046	635,000.00	579,848.00	587,767.00
SHELL INTL FIN B V 3.875% DUE 11-13-2028	3,100,000.00	3,076,130.00	3,185,715.00
SHELL INTL FIN B V 4% DUE 05-10-2046	6,092,000.00	6,048,290.00	5,882,819.00
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000.00	1,284,791.00	1,285,232.00
SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,630,000.00	2,418,628.00	2,059,291.00
SHERWIN WILLIAMS CO 4 DUE 12-15-2042	615,000.00	586,472.00	517,074.00
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	3,375,000.00	3,359,191.00	3,043,454.00
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000.00	1,787,634.00	1,623,175.00
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	980,000.00	973,267.00	883,729.00
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000.00	208,528.00	177,540.00
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021	2,000,000.00	1,975,800.00	1,933,968.00
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000.00	994,090.00	959,824.00
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000.00	536,834.00	567,557.00
SIMON PROPERTY GROUP INC COM	700.00	117,848.00	117,593.00
SINOPEC GROUP OVERSEAS DEV LTD 4.0% DUE 09-13-2017 BEO	2,300,000.00	2,300,000.00	2,111,285.00
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000.00	1,137,125.00	1,061,500.00
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	59,286.94	59,287.00	61,275.00

SMUCKER J M CO 4.375% DUE 03-15-2045	400,000.00	393,240.00	348,084.00
SOUTH NASSAU COMMUNITIES HOSP 4.649% 08-01-2048	1,690,000.00	1,679,020.00	1,462,458.00
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	305,000.00	297,204.00	288,757.00
SOUTHERN CALIF GAS CO 4.3% 01-15-2049	1,670,000.00	1,662,158.00	1,708,355.00
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000.00	390,418.00	356,349.00
SOUTHERN CO 2.35% DUE 07-01-2021	1,800,000.00	1,774,710.00	1,748,029.00
SOUTHERN CO 3.25% DUE 07-01-2026	300,000.00	294,042.00	281,026.00
SOUTHERN CO 4.25% DUE 07-01-2036	1,935,000.00	1,926,854.00	1,826,356.00
SOUTHERN CO 4.25% DUE 07-01-2036	1,475,000.00	1,512,125.00	1,392,183.00
SOUTHERN CO 4.4% DUE 07-01-2046	2,550,000.00	2,536,791.00	2,344,626.00
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000.00	2,089,122.00	1,930,868.00
SOUTHERN CO 4.4% DUE 07-01-2046	205,000.00	200,765.00	188,490.00
SOUTHERN CO FIXED 2.75% DUE 06-15-2020	2,100,000.00	2,121,324.00	2,076,732.00
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000.00	2,494,125.00	2,337,793.00
SOUTHERN PWR CO 5.15% DUE 09-15-2041	585,000.00	599,075.00	581,474.00
SOUTHERN PWR CO 5.25% DUE 07-15-2043	1,000,000.00	1,006,483.00	990,514.00
SOUTHN BAPTIST 4.857% DUE 07-15-2045	755,000.00	755,000.00	821,725.00
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000.00	615,000.00	669,352.00
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	935,000.00	929,911.00	849,647.00
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	1,720,000.00	1,813,080.00	1,532,035.00
SOUTHN CAL EDISON 4% DUE 04-01-2047	180,000.00	193,109.00	165,014.00
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000.00	736,921.00	632,808.00
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	860,000.00	888,629.00	846,928.00
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000.00	1,388,939.00	1,136,826.00
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,565,000.00	2,062,365.00	1,668,454.00
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000.00	801,045.00	865,502.00
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	800,000.00	1,091,266.00	899,312.00
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000.00	210,954.00	223,131.00
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,100,000.00	1,199,077.00	1,224,902.00
SOUTHN CAL GAS 3.75 DUE 09-15-2042	825,000.00	816,598.00	766,741.00
SOUTHN COPPER 6.75% DUE 04-16-2040	205,000.00	241,900.00	226,363.00
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	1,845,000.00	1,850,601.00	1,753,519.00
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	2,600,000.00	2,901,572.00	2,656,303.00
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	2,255,000.00	2,227,967.00	2,303,832.00
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,375,000.00	1,358,954.00	1,404,776.00
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	770,000.00	1,003,921.00	898,975.00
SOUTHWEST GAS HLDGS INC COM	10,247.00	825,025.00	783,896.00
SOUTHWESTERN ELEC PWR CO 4.1% 09-15-2028	1,035,000.00	1,035,000.00	1,038,665.00
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	480,000.00	477,240.00	439,922.00
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	255,000.00	234,169.00	226,411.00
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	645,000.00	639,247.00	580,733.00
SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000.00	1,114,438.00	1,183,466.00
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	885,000.00	921,966.00	897,260.00
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	255,000.00	250,283.00	257,163.00
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,046,000.00	1,286,371.00	1,000,071.00
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	516,000.00	576,160.00	493,343.00
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	301,000.00	331,928.00	287,783.00
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000.00	2,902,595.00	2,644,861.00
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000.00	503,315.00	452,113.00
SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)	35,560.00	1,382,994.00	1,253,490.00
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000.00	1,973,792.00	1,921,354.00
SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 02-02-2024BEO	2,652,750.00	2,652,750.00	2,517,911.00
SPROUTS FMRS MKT INC COM	22,946.00	612,567.00	539,460.00
SS&C TECHNOLOGIES INC B5 TERM LN 04-16 04-16-2025 DUE 04-16-2025 BEO	598,491.15	596,995.00	563,707.00
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	195,000.00	257,457.00	253,188.00
STANFORD HLTH CARE 3.795% DUE 11-15-2048	690,000.00	693,370.00	660,302.00
STARBUCKS CORP 3.75% 12-01-2047	720,000.00	612,164.00	596,224.00
STARBUCKS CORP 4.3% DUE 06-15-2045	810,000.00	779,468.00	742,533.00
STARBUCKS CORP 4.5% DUE 11-15-2048	2,600,000.00	2,573,012.00	2,420,283.00
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000.00	1,484,430.00	1,396,317.00
STARBUCKS CORP 4.5% DUE 11-15-2048	1,405,000.00	1,370,332.00	1,307,884.00
STATE OF RIO DE JANEIRO 2.7744% 20/12/2020	1,800,000.00	1,800,000.00	1,800,000.00
STATE STR CORP FLTGT RT 5.25% DUE 12-29-2049	715,000.00	715,000.00	701,594.00
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	2,290,000.00	1,743,220.00	1,797,650.00
STATOIL ASA 4.8 DUE 11-08-2043	3,000,000.00	2,984,880.00	3,228,642.00
STEEL DYNAMICS INC COM	64,000.00	2,535,858.00	1,922,560.00
STEEL DYNAMICS INC COM	42,197.00	1,953,174.00	1,267,598.00
STRYKER CORP 3.65% 03-07-2028	1,180,000.00	1,179,504.00	1,148,262.00
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000.00	1,878,986.00	1,908,567.00
SUNCOR ENERGY INC 4% DUE 11-15-2047	790,000.00	785,024.00	705,110.00
SUNCOR ENERGY INC 4% DUE 11-15-2047	485,000.00	482,565.00	432,884.00
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	955,000.00	1,212,071.00	1,099,896.00
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	1,000,000.00	1,165,889.00	1,151,724.00

SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000.00	1,375,048.00	1,189,917.00
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	935,000.00	1,240,092.00	1,135,278.00
SUNCOR ENERGY INC 7.15% DUE 02-01-2032	775,000.00	890,217.00	946,463.00
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,725,000.00	1,730,486.00	1,443,373.00
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	190,000.00	187,058.00	158,980.00
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	2,165,000.00	2,089,147.00	1,911,736.00
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	835,000.00	721,055.00	739,088.00
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	685,000.00	680,417.00	606,317.00
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	1,200,000.00	1,223,523.00	1,087,447.00
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	182,000.00	181,647.00	164,929.00
SUNTRUST BKS INC FRN 12-31-2049	2,540,000.00	2,540,000.00	2,228,850.00
SWAP RECEIVABLE FROM J.P. MORGAN SECURITIES LLC,NEW YORK,NY,US	220,000.00	220,000.00	220,000.00
Swiss franc - Cash	(603.90)	(604.00)	(604.00)
SYMANTEC CORP COM	121,600.00	2,400,693.00	2,297,632.00
SYNCHRONY FINL COM	24,400.00	641,732.00	572,424.00
SYNGENTA FIN N V 4.441% DUE 04-24-2023	700,000.00	697,088.00	674,608.00
SYSCO CORP 4.85% DUE 10-01-2045	1,490,000.00	1,543,314.00	1,520,293.00
SYSCO CORP FIXED 4.45% DUE 03-15-2048	240,000.00	219,790.00	227,802.00
TAKEDA 4.4% DUE 11-26-2023	1,300,000.00	1,299,480.00	1,314,239.00
TAMPA ELEC CO 4.3% DUE 06-15-2048	640,000.00	636,570.00	611,565.00
TAMPA ELEC CO 4.3% DUE 06-15-2048	600,000.00	596,784.00	573,343.00
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000.00	1,498,995.00	1,443,246.00
TAMPA ELEC CO 4.45% DUE 06-15-2049	835,000.00	830,733.00	814,020.00
TAMPA ELEC CO 4.45% DUE 06-15-2049	545,000.00	542,215.00	531,306.00
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000.00	918,289.00	863,319.00
TAPESTRY INC COM USD0.01	4,607.00	190,288.00	155,486.00
TARGET CORP 3.625% DUE 04-15-2046	1,595,000.00	1,468,327.00	1,396,601.00
TARGET CORP 6.5% DUE 10-15-2037	200,000.00	247,530.00	244,953.00
TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG	940,000.00	1,223,707.00	1,213,591.00
TBA COLLATERAL PAYABLE FROM JP MORGAN CHASE	(260,000.00)	(260,000.00)	(260,000.00)
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000.00	1,300,000.00	1,240,976.00
TCI COMMUNICATIONS 7.125% DUE 02-15-2028	1,100,000.00	1,487,153.00	1,346,505.00
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000.00	2,429,202.00	2,332,514.00
TEACHERS INS & 6.85% DUE 12-16-2039	106,000.00	129,797.00	137,823.00
TECH DATA CORP 4.95% 02-15-2027	2,000,000.00	2,000,720.00	1,877,326.00
TEGNA INC COM	39,410.00	526,438.00	428,387.00
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	1,200,000.00	1,200,000.00	1,085,509.00
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	590,000.00	590,000.00	533,709.00
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	150,000.00	150,000.00	135,689.00
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	1,550,000.00	1,524,273.00	1,368,059.00
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000.00	4,545,390.00	4,119,291.00
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	3,505,000.00	3,666,042.00	3,208,470.00
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	3,045,000.00	3,048,941.00	2,787,387.00
TELEPHONE & DATA SYS INC COM STK	32,792.00	925,752.00	1,067,052.00
TELEPHONE & DATA SYS INC COM STK	15,700.00	554,802.00	510,878.00
TELUS CORP 4.6% DUE 11-16-2048	1,675,000.00	1,654,230.00	1,660,354.00
TELUS CORP 4.6% DUE 11-16-2048	910,000.00	897,466.00	902,043.00
TERADATA CORP DEL COM STK	12,390.00	462,681.00	475,280.00
TEVA 2.8% DUE 07-21-2023	4,000,000.00	3,801,040.00	3,444,984.00
TEXAS INSTRS INC 4.15% DUE 05-15-2048	435,000.00	438,067.00	434,056.00
TEXTRON INC 4% DUE 03-15-2026	2,000,000.00	1,984,840.00	1,954,320.00
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000.00	799,424.00	881,840.00
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	77,000.00	76,945.00	84,877.00
TIME WARNER CABLE 4.5% DUE 09-15-2042	2,016,000.00	1,862,626.00	1,620,668.00
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000.00	492,085.00	401,952.00
TIME WARNER CABLE 5.5% DUE 09-01-2041	2,005,000.00	2,084,016.00	1,827,122.00
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000.00	325,509.00	273,385.00
TIME WARNER CABLE 5.875% DUE 11-15-2040	3,160,000.00	3,531,653.00	3,017,977.00
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000.00	2,291,954.00	2,001,797.00
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000.00	908,064.00	764,045.00
TIME WARNER CABLE 6.55% DUE 05-01-2037	2,430,000.00	2,775,646.00	2,493,763.00
TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000.00	140,218.00	143,674.00
TIME WARNER CABLE 6.75% DUE 06-15-2039	890,000.00	919,655.00	904,352.00
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,195,000.00	1,290,146.00	1,295,446.00
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000.00	1,093,590.00	1,219,120.00
TIME WARNER ENTMT 8.375% DUE 07-15-2033	445,000.00	515,501.00	542,508.00
TIME WARNER INC 6.1 07-15-2040	250,000.00	273,018.00	259,964.00
TIME WARNER INC FIXED 4.65% DUE 06-01-2044	1,075,000.00	994,325.00	940,825.00
TIME WARNER INC FIXED 4.65% DUE 06-01-2044	249,000.00	263,766.00	217,921.00
TIME WARNER INC FIXED 4.85% DUE 07-15-2045	876,000.00	938,768.00	786,009.00
TIME WARNER INC FIXED 4.85% DUE 07-15-2045	650,000.00	649,539.00	583,226.00
TIME WARNER INC NEW 5.35 DUE 12-15-2043 REG	825,000.00	822,502.00	795,204.00
T-MOBILE US INC COM	89,900.00	5,850,636.00	5,718,539.00

TN GAS PIPELN CO 7% DUE 03-15-2027	825,000.00	1,003,364.00	932,556.00
TN GAS PIPELN CO 7% DUE 10-15-2028	700,000.00	856,674.00	792,560.00
TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000.00	1,079,746.00	922,607.00
TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000.00	2,153,614.00	2,178,406.00
TOLEDO HOSP 6.015% 11-15-2048	1,170,000.00	1,170,000.00	1,190,697.00
TOTAL SYS SVCS INC 4.8% DUE 04-01-2026	1,010,000.00	1,007,273.00	1,017,859.00
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000.00	1,723,552.00	1,529,416.00
TRANSCANADA 4.75% DUE 05-15-2038	2,040,000.00	2,055,454.00	1,966,250.00
TRANSCANADA 4.875% DUE 05-15-2048	285,000.00	286,733.00	275,100.00
TRANSCANADA 5% DUE 10-16-2043	2,300,000.00	2,429,766.00	2,272,717.00
TRANSCANADA 5% DUE 10-16-2043	1,250,000.00	1,363,063.00	1,235,173.00
TRANSCANADA 5.85% DUE 03-15-2036	245,000.00	260,153.00	260,515.00
TRANSCANADA 6.2% DUE 10-15-2037	1,750,000.00	2,370,470.00	1,904,193.00
TRANSCANADA 6.2% DUE 10-15-2037	690,000.00	884,800.00	750,796.00
TRANSCANADA 7.625% DUE 01-15-2039	2,000,000.00	2,984,214.00	2,491,178.00
TRANSCANADA 7.625% DUE 01-15-2039	1,375,000.00	1,968,459.00	1,712,685.00
TRANSCANADA 7.625% DUE 01-15-2039	410,000.00	547,215.00	510,691.00
TRANSCANADA FIXED 5.1% DUE 03-15-2049	2,200,000.00	2,194,016.00	2,192,788.00
TRANSCANADA FIXED 5.1% DUE 03-15-2049	1,595,000.00	1,591,858.00	1,589,772.00
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077	2,100,000.00	2,100,000.00	1,812,563.00
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076	316,000.00	316,000.00	297,230.00
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000.00	762,000.00	686,753.00
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	770,000.00	764,425.00	719,964.00
TRANSOCEAN PROTEUS 6.25% DUE 12-01-2024	480,000.00	472,800.00	459,600.00
TRAVELERS COS INC 3.75% DUE 05-15-2046	805,000.00	776,107.00	739,169.00
TRAVELERS COS INC 3.75% DUE 05-15-2046	320,000.00	317,773.00	293,831.00
TRAVELERS COS INC 4% DUE 05-30-2047	630,000.00	627,266.00	604,741.00
TRAVELERS COS INC 4% DUE 05-30-2047	380,000.00	374,046.00	364,764.00
TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000.00	4,300,499.00	4,006,212.00
TRAVELERS COS INC 5.35% DUE 11-01-2040	150,000.00	176,540.00	171,695.00
TRAVELERS COS INC 6.25% DUE 06-15-2037	550,000.00	682,776.00	685,270.00
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026	718,000.00	788,300.00	867,981.00
TRINITY HLTH CORP 4.125% DUE 12-01-2045	720,000.00	719,287.00	684,099.00
TRINSEO S A COMMON STOCK	11,404.00	701,922.00	522,075.00
TRI-STATE 6% DUE 06-15-2040	405,000.00	480,690.00	481,183.00
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048	285,000.00	285,000.00	285,874.00
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000.00	1,692,962.00	1,917,831.00
TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027	226,000.00	228,021.00	224,701.00
TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	215,000.00	217,182.00	229,096.00
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000.00	2,187,152.00	1,927,706.00
TYSON FOODS INC 4.55% DUE 06-02-2047	1,030,000.00	1,023,985.00	902,517.00
TYSON FOODS INC 4.55% DUE 06-02-2047	200,000.00	187,020.00	175,246.00
TYSON FOODS INC 4.875% DUE 08-15-2034	805,000.00	817,317.00	779,457.00
TYSON FOODS INC 5.15% DUE 08-15-2044	330,000.00	334,105.00	321,995.00
TYSON FOODS INC CL A COM (DELAWARE)	74,500.00	4,634,574.00	3,978,300.00
TYSON FOODS INC CL A COM (DELAWARE)	25,966.00	1,617,990.00	1,386,584.00
U S TREAS BD STRIPPED PRIN PMT 00078 08-15-2039 REG	3,000,000.00	1,668,187.00	1,643,052.00
U S TREAS SEC STRIPPED INT PMT TINT 05/15/40	3,275,000.00	1,858,710.00	1,713,726.00
U.S. CELLULAR CORP COM	9,857.00	552,881.00	512,268.00
UGI CORP NEW COM	38,037.00	1,998,108.00	2,029,274.00
UGI CORP NEW COM	24,700.00	1,181,429.00	1,317,745.00
UN PAC RR CO PASS 7.6% DUE 01-02-2020	90,620.97	90,621.00	94,130.00
UNICREDIT SPA 7.83% DUE 12-04-2023	900,000.00	900,000.00	940,662.00
UNION CARBIDE CORP 7.75% DUE 10-01-2096	245,000.00	335,101.00	289,773.00
UNION ELEC CO 2.95% DUE 06-15-2027	360,000.00	358,826.00	343,787.00
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000.00	1,074,758.00	1,075,406.00
UNION PAC CORP 3.799% DUE 10-01-2051	345,000.00	310,302.00	292,616.00
UNION PAC CORP 3.875% DUE 02-01-2055	835,000.00	744,562.00	712,958.00
UNION PAC CORP 4.05% DUE 11-15-2045	1,500,000.00	1,492,995.00	1,365,641.00
UNION PAC CORP 4.1% DUE 09-15-2067	500,000.00	506,610.00	424,920.00
UNION PAC CORP 4.1% DUE 09-15-2067	365,000.00	318,616.00	310,192.00
UNION PAC CORP 4.3% DUE 06-15-2042	2,643,000.00	2,583,357.00	2,557,856.00
UNION PAC CORP 4.375% DUE 09-10-2038	1,785,000.00	1,799,566.00	1,750,526.00
UNION PAC CORP 4.5% 09-10-2048	3,330,000.00	3,409,943.00	3,283,533.00
UNION PAC CORP 4.75 DUE 12-15-2043	480,000.00	547,366.00	492,334.00
UNION PAC CORP 4.75% DUE 09-15-2041	1,200,000.00	1,305,658.00	1,238,938.00
UNION PAC CORP 4.8% 09-10-2058	1,250,000.00	1,248,625.00	1,243,874.00
UNION PAC CORP 4.8% 09-10-2058	955,000.00	970,039.00	950,320.00
UNION PACIFIC CORP 3.6% DUE 09-15-2037	1,375,000.00	1,363,575.00	1,228,875.00
UNION PACIFIC CORP 4.821 DUE 02-01-2044 BEO	365,000.00	424,550.00	378,202.00
UNITED CNTL HLDGS INC COM STK	23,188.00	2,037,243.00	1,941,531.00
UNITED CNTL HLDGS INC COM STK	5,800.00	545,597.00	485,634.00
UNITED RENTALS INC COM	7,000.00	1,019,416.00	717,710.00

United States dollar - Cash (externally held)	292,069.00	292,069.00	292,069.00
United States dollar - Cash Collateral Due to/from CCP Broker	(7,713,674.46)	(7,713,674.00)	(7,713,674.00)
United States dollar - Futures initial margin	858,000.00	858,000.00	858,000.00
United States dollar - Invested cash	10,453,101.59	10,453,101.00	10,453,101.00
United States dollar - Invested cash	8,450,384.56	8,450,384.00	8,450,384.00
United States dollar - Invested cash	7,430,359.73	7,430,360.00	7,430,359.00
United States dollar - Invested cash	4,481,752.37	4,481,752.00	4,481,752.00
United States dollar - Variation Margin	343,737.51	343,738.00	343,738.00
United States dollar - Variation Margin	3.39	3.00	3.00
United States dollar - Variation Margin	(15,028.18)	(15,028.00)	(15,028.00)
UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040	6,420,000.00	3,390,578.00	3,408,789.00
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047	100,000.00	99,802.00	96,150.00
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	4,000,000.00	4,092,031.00	4,149,064.00
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	3,245,000.00	3,335,895.00	3,365,928.00
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	1,205,000.00	1,126,600.00	1,153,506.00
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	4,030,000.00	3,687,653.00	3,652,188.00
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	12,135,000.00	10,888,314.00	10,943,779.00
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2047	13,230,000.00	5,181,490.00	5,622,075.00
UNITED STATES OF AMER TREAS STRIP 02-15-2045	7,630,000.00	3,326,821.00	3,440,062.00
UNITED STATES TREAS BD STRIPPED DUE 08-15-2045	12,495,000.00	5,381,848.00	5,548,605.00
UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047	3,505,000.00	1,423,518.00	1,461,206.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045	7,225,000.00	3,076,301.00	3,237,674.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	1,000,000.00	432,340.00	458,489.00
UNITED STATES TREAS BD STRIPPED PRIN PMT0 11-15-2040 REG	5,720,000.00	2,930,162.00	2,979,239.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG	3,344,000.00	919,355.00	1,929,819.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	2,300,000.00	642,859.00	1,244,036.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	835,000.00	440,964.00	451,639.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00080 02-15-2040 (UNDDATE) REG	1,430,000.00	716,416.00	767,884.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00087 05-15-2041 (UNDDATE) REG	3,330,000.00	1,619,634.00	1,705,123.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	27,000,000.00	12,312,083.00	12,735,332.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	22,720,000.00	10,610,739.00	10,716,546.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00109 11-15-2045 (UNDDATE) REG	10,945,000.00	4,622,597.00	4,831,528.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00110 0% DUE 02-15-2046 REG	16,225,000.00	6,872,465.00	7,080,833.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	37,700,000.00	16,670,536.00	16,329,264.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	12,405,000.00	5,191,361.00	5,373,064.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00117 05-15-2047	32,105,000.00	12,919,979.00	13,505,609.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG	16,500,000.00	6,593,934.00	6,717,810.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG	10,000,000.00	3,832,000.00	4,071,400.00
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	39,400,000.00	17,668,391.00	18,287,548.00
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	148,300,000.00	68,401,609.00	71,151,521.00
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	19,065,000.00	9,250,342.00	9,147,024.00
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	360,000.00	129,730.00	172,721.00
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	2,985,000.00	3,861,136.00	3,783,022.00
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	18,800,000.00	24,570,768.00	24,674,999.00
UNITED STATES TREAS BDS 1.375 02-15-2044 REG	1,500,000.00	1,731,385.00	1,680,062.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	5,160,000.00	5,025,697.00	5,037,249.00
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	3,850,000.00	3,661,768.00	3,743,374.00
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	5,655,000.00	5,355,319.00	5,639,098.00
UNITED STATES TREAS BDS 3% DUE 05-15-2045	2,135,000.00	2,077,978.00	2,130,914.00
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	7,465,000.00	7,425,195.00	7,432,922.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	15,685,000.00	14,845,892.00	15,610,856.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	11,660,000.00	11,389,119.00	11,604,882.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	1,353,000.00	1,327,396.00	1,346,604.00
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	12,905,000.00	14,543,255.00	14,284,724.00
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	3,125,000.00	3,493,316.00	3,529,419.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	7,665,000.00	7,924,191.00	7,818,598.00
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	405,000.00	455,447.00	456,891.00
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	4,390,000.00	4,259,442.00	4,394,803.00
UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	4,780,000.00	5,981,027.00	5,776,334.00
UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	2,000,000.00	2,405,273.00	2,416,876.00
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	1,900,000.00	1,862,816.00	1,896,067.00
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	8,580,000.00	7,641,744.00	7,746,135.00
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	200,000.00	180,359.00	180,563.00
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	2,040,000.00	2,516,770.00	2,514,459.00
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	1,400,000.00	1,821,367.00	1,725,609.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	9,060,000.00	8,297,630.00	8,662,564.00
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	1,485,000.00	1,358,765.00	1,406,399.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	8,800,000.00	8,567,915.00	8,967,058.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	815,000.00	802,415.00	830,472.00
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	500,000.00	522,683.00	505,817.00
UNITED STATES TREAS NTS 2.875% 08-15-2028	4,495,000.00	4,493,194.00	4,564,533.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00124 05-15-2046	995,000.00	415,492.00	426,451.00
UNITED STATES TREAS SEC STRIPPED INT PMT 08-15-2045 (UNDDATE) REG	920,000.00	397,308.00	404,772.00

UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG	3,170,000.00	1,746,743.00	1,675,183.00
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 02-15-2045 (UNDDATE) REG	2,120,000.00	941,919.00	946,449.00
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041	3,645,000.00	2,051,983.00	1,839,941.00
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG	2,910,000.00	1,509,903.00	1,415,564.00
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG	4,370,000.00	2,237,996.00	2,186,508.00
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG	1,740,000.00	880,706.00	903,942.00
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	1,025,000.00	1,012,883.00	1,015,469.00
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	830,000.00	830,955.00	822,282.00
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	825,000.00	823,862.00	737,819.00
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	1,390,000.00	1,381,827.00	1,353,782.00
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	970,000.00	951,460.00	944,726.00
UNITED THERAPEUTICS CORP DEL COM STK	4,600.00	576,966.00	500,940.00
UNITEDHEALTH GROUP 3.5% DUE 02-15-2024	2,200,000.00	2,194,522.00	2,214,080.00
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000.00	96,753.00	94,375.00
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000.00	2,154,500.00	1,987,254.00
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000.00	1,996,200.00	1,982,588.00
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	1,010,000.00	1,016,692.00	1,001,207.00
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000.00	553,934.00	587,236.00
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000.00	534,936.00	567,096.00
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,825,000.00	1,886,836.00	1,906,244.00
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,500,000.00	1,481,280.00	1,566,776.00
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000.00	1,077,035.00	1,118,306.00
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	930,000.00	926,178.00	983,940.00
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	440,000.00	471,751.00	465,520.00
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000.00	2,656,288.00	2,508,331.00
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,385,000.00	1,918,975.00	1,768,472.00
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000.00	1,730,549.00	1,778,426.00
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	615,000.00	820,347.00	795,442.00
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000.00	1,955,443.00	1,802,860.00
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000.00	2,085,552.00	2,098,830.00
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	1,300,000.00	1,291,056.00	1,299,276.00
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	835,000.00	825,386.00	834,535.00
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000.00	5,523,046.00	5,308,146.00
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000.00	710,297.00	701,076.00
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	2,795,000.00	2,834,837.00	2,876,989.00
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000.00	1,722,907.00	1,780,748.00
UNITEDHEALTH GROUP INC COM	7,350.00	1,851,057.00	1,831,032.00
UNIV NOTRE DAME DU 3.438% DUE 02-15-2045	705,000.00	705,000.00	673,783.00
UNIV SOUTHN CAL 3.841% DUE 10-01-2047	1,430,000.00	1,430,000.00	1,455,144.00
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000.00	1,023,560.00	1,049,720.00
UNIVERSITY CHICAGO 4.003% DUE 10-01-2053	365,000.00	365,000.00	358,178.00
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE	250,000.00	250,000.00	243,363.00
UNUM GROUP	70,100.00	2,487,528.00	2,059,538.00
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	5,233,000.00	5,634,590.00	5,215,438.00
URBAN OUTFITTERS INC COM	26,190.00	1,083,631.00	869,508.00
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	147,380.50	148,854.00	157,215.00
US BANCORP DEL FLTGT RT 5.3% DUE 12-29-2049	3,029,000.00	3,050,993.00	2,847,260.00
US FOODS HLDG CORP COM	21,900.00	692,961.00	692,916.00
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG	10,710,000.00	5,088,613.00	5,094,372.00
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	13,005,000.00	5,977,787.00	6,291,429.00
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	7,250,000.00	3,432,458.00	3,507,333.00
US TREAS BDS 4.375 DUE 05-15-2040 REG	3,615,000.00	4,352,565.00	4,437,694.00
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	2,350,000.00	2,811,335.00	2,892,335.00
US TREAS SEC 0 DUE 11-15-2041	1,495,000.00	752,025.00	741,628.00
US TREAS SEC 4.5 DUE 08-15-2039 REG	3,220,000.00	4,179,174.00	4,012,674.00
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039	310,000.00	152,957.00	165,188.00
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG	4,450,000.00	2,369,335.00	2,293,285.00
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG	2,940,000.00	1,522,447.00	1,498,212.00
USANA HEALTH SCIENCES INC CDT-SHS	4,801.00	629,193.00	565,222.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042	2,910,000.00	1,398,446.00	1,429,255.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043	1,215,000.00	559,549.00	576,901.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044	1,160,000.00	550,361.00	532,932.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048	8,155,000.00	3,142,274.00	3,346,103.00
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039	600,000.00	290,550.00	325,852.00
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043	3,020,000.00	1,513,255.00	1,423,084.00
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044	2,065,000.00	950,662.00	943,081.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039	3,135,000.00	1,815,604.00	1,683,555.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042	4,245,000.00	2,047,127.00	2,053,413.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2043	4,080,000.00	1,838,826.00	1,907,686.00
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042	3,650,000.00	1,733,906.00	1,747,394.00
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043	1,410,000.00	602,296.00	652,318.00
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2044	1,035,000.00	457,277.00	466,066.00
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2047	2,225,000.00	901,392.00	919,597.00

UTD TECHNOLOGIES 3.75% DUE 11-01-2046	1,250,000.00	1,234,888.00	1,054,305.00
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	725,000.00	611,450.00	611,497.00
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	2,900,000.00	2,891,996.00	2,555,796.00
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	365,000.00	323,602.00	321,678.00
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,350,000.00	3,757,625.00	3,164,882.00
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	2,260,000.00	2,329,704.00	2,135,115.00
UTD TECHNOLOGIES 4.625% DUE 11-16-2048	1,055,000.00	1,023,903.00	1,018,800.00
UTD TECHNOLOGIES 4.625% DUE 11-16-2048	1,000,000.00	996,830.00	965,687.00
UTD TECHNOLOGIES 4.625% DUE 11-16-2048	650,000.00	647,940.00	627,697.00
UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000.00	643,731.00	571,054.00
UTD TECHNOLOGIES 5.4% DUE 05-01-2035	230,000.00	245,401.00	243,227.00
UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040	720,000.00	809,560.00	790,080.00
VA ELEC & PWR CO 3.8% DUE 09-15-2047	1,500,000.00	1,493,340.00	1,379,109.00
VA ELEC & PWR CO 4% DUE 11-15-2046	325,000.00	323,479.00	307,403.00
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000.00	4,662,320.00	4,365,252.00
VA ELEC & PWR CO 4.45 02-15-2044	725,000.00	769,421.00	729,040.00
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,800,000.00	1,789,830.00	1,877,407.00
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,375,000.00	1,367,231.00	1,434,131.00
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000.00	536,949.00	563,222.00
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000.00	4,519,168.00	4,065,400.00
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	2,505,000.00	4,265,053.00	3,779,506.00
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000.00	1,530,496.00	1,320,187.00
VALE OVERSEAS LTD 6.25% DUE 08-10-2026	770,000.00	839,685.00	831,600.00
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	1,042,000.00	1,099,542.00	1,191,527.00
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	768,000.00	883,891.00	878,208.00
VALERO ENERGY CORP 4.9% DUE 03-15-2045	575,000.00	563,651.00	540,454.00
VALERO ENERGY CORP 6.625% DUE 06-15-2037	1,200,000.00	1,458,141.00	1,314,764.00
VALERO ENERGY CORP 6.625% DUE 06-15-2037	320,000.00	371,965.00	350,604.00
VALERO ENERGY CORP COM STK NEW	23,500.00	2,692,565.00	1,761,795.00
VALERO ENERGY CORP COM STK NEW	24,817.00	1,388,663.00	1,860,530.00
VALERO ENERGY CORP NEW 4.35% 06-01-2028	1,875,000.00	1,873,350.00	1,857,491.00
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000.00	2,083,116.00	2,024,663.00
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	1,470,000.00	1,488,260.00	1,334,829.00
VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028	344,000.00	341,362.00	333,393.00
VEREIT INC COM USD0.001	107,917.00	836,831.00	771,607.00
VERISIGN INC COM	12,076.00	868,373.00	1,790,750.00
VERIZON 2.625% DUE 08-15-2026	900,000.00	897,705.00	815,968.00
VERIZON 3.85% DUE 11-01-2042	2,360,000.00	2,211,721.00	2,034,502.00
VERIZON 4.272% DUE 01-15-2036	1,387,000.00	1,340,016.00	1,295,282.00
VERIZON 4.272% DUE 01-15-2036	860,000.00	799,165.00	803,131.00
VERIZON 4.672% DUE 03-15-2055	9,122,000.00	8,374,970.00	8,376,722.00
VERIZON 4.672% DUE 03-15-2055	1,440,000.00	1,344,601.00	1,322,351.00
VERIZON 4.672% DUE 03-15-2055	1,145,000.00	1,081,384.00	1,051,452.00
VERIZON 4.75% DUE 11-01-2041	1,550,000.00	1,532,122.00	1,502,801.00
VERIZON 4.812% DUE 03-15-2039	6,755,000.00	6,617,375.00	6,615,090.00
VERIZON 4.812% DUE 03-15-2039	2,000,000.00	1,998,560.00	1,958,576.00
VERIZON 4.812% DUE 03-15-2039	243,000.00	195,163.00	237,967.00
VERIZON 4.812% DUE 03-15-2039	112,000.00	89,951.00	109,680.00
VERIZON 4.862% DUE 08-21-2046	2,411,000.00	2,386,721.00	2,369,458.00
VERIZON 4.862% DUE 08-21-2046	1,080,000.00	1,064,665.00	1,061,392.00
VERIZON 4.862% DUE 08-21-2046	545,000.00	513,384.00	535,610.00
VERIZON 5.012% DUE 04-15-2049	3,303,000.00	3,468,932.00	3,291,116.00
VERIZON 5.012% DUE 04-15-2049	1,100,000.00	1,115,510.00	1,096,042.00
VERIZON 5.012% DUE 04-15-2049	485,000.00	486,780.00	483,255.00
VERIZON 5.012% DUE 08-21-2054	8,336,000.00	8,057,372.00	8,054,901.00
VERIZON 5.012% DUE 08-21-2054	6,250,000.00	5,033,690.00	6,039,244.00
VERIZON 5.012% DUE 08-21-2054	2,750,000.00	2,681,108.00	2,657,267.00
VERIZON 5.5% DUE 03-16-2047	640,000.00	700,563.00	680,586.00
VERIZON 5.5% DUE 03-16-2047	275,000.00	291,005.00	292,439.00
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	5,125,000.00	5,236,466.00	4,939,434.00
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	885,000.00	840,830.00	852,956.00
VERIZON COMMUNICATIONS 4.522% 09-15-2048	4,346,000.00	3,893,933.00	4,073,306.00
VERIZON COMMUNICATIONS 4.522% 09-15-2048	100,000.00	77,086.00	93,725.00
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	5,500,000.00	5,720,533.00	5,729,169.00
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	1,755,000.00	1,833,304.00	1,828,126.00
VERIZON COMMUNICATIONS COM	116,000.00	6,003,960.00	6,521,520.00
VERIZON COMMUNICATIONS COM	98,084.00	4,900,049.00	5,514,282.00
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	2,195,000.00	2,185,213.00	2,204,021.00
VERIZON FIXED 3.5% DUE 11-01-2024	450,000.00	447,030.00	443,825.00
VIACOM INC NEW 4.375% DUE 03-15-2043	1,578,000.00	1,433,055.00	1,245,932.00
VIACOM INC NEW 4.375% DUE 03-15-2043	1,415,000.00	1,174,045.00	1,117,233.00
VIACOM INC NEW 5.85% DUE 09-01-2043	1,432,000.00	1,572,049.00	1,404,534.00
VIACOM INC NEW 5.85% DUE 09-01-2043	1,390,000.00	1,428,648.00	1,363,340.00

VIACOM INC NEW CL B	50,900.00	1,476,282.00	1,308,130.00
VIACOM INC NEW CL B	24,692.00	829,866.00	634,584.00
VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006	415,000.00	450,151.00	445,363.00
VISA INC 3.65% 09-15-2047	1,795,000.00	1,787,515.00	1,689,815.00
VISA INC 3.65% 09-15-2047	295,000.00	293,770.00	277,713.00
VISA INC 4.15% DUE 12-14-2035	355,000.00	354,521.00	367,145.00
VISA INC 4.3% DUE 12-14-2045	3,615,000.00	3,820,074.00	3,736,037.00
VISA INC 4.3% DUE 12-14-2045	1,991,000.00	2,068,367.00	2,057,663.00
VISA INC 4.3% DUE 12-14-2045	2,000,000.00	1,996,660.00	2,066,964.00
VISA INC 4.3% DUE 12-14-2045	1,590,000.00	1,587,345.00	1,643,236.00
VISHAY INTERTECHNOLOGY INC COM STK	38,169.00	800,602.00	687,424.00
VODAFONE GROUP PLC 4.125% DUE 05-30-2025 REG	1,600,000.00	1,584,464.00	1,580,626.00
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000.00	3,694,960.00	3,403,824.00
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,355,000.00	2,116,045.00	2,004,001.00
VODAFONE GROUP PLC 5% DUE 05-30-2038	1,080,000.00	1,066,663.00	1,011,973.00
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	2,310,000.00	2,307,637.00	2,168,711.00
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	2,090,000.00	2,073,447.00	1,962,167.00
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	840,000.00	833,347.00	788,622.00
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	854,000.00	950,109.00	895,094.00
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028	1,200,000.00	1,186,560.00	1,162,196.00
VOYA FINL INC 3.65% DUE 06-15-2026	1,050,000.00	1,046,945.00	992,601.00
VOYA FINL INC COM	17,154.00	610,968.00	688,562.00
VOYA FINL INC FIXED 4.7% 01-23-2048 BEO	2,100,000.00	2,100,000.00	1,653,750.00
WA GAS LT CO 3.796% DUE 09-15-2046	1,560,000.00	1,537,037.00	1,448,020.00
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	530,000.00	685,083.00	655,461.00
WALGREEN CO 4.4% DUE 09-15-2042	1,600,000.00	1,462,144.00	1,402,656.00
WALGREENS BOOTS 4.5% DUE 11-18-2034	875,000.00	879,174.00	839,180.00
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,015,000.00	989,538.00	924,130.00
WALMART INC 3.95% DUE 06-28-2038	3,130,000.00	3,097,542.00	3,101,026.00
WALMART INC 3.95% DUE 06-28-2038	1,410,000.00	1,402,424.00	1,396,948.00
WALMART INC 4% DUE 04-11-2043	265,000.00	256,173.00	263,624.00
WALMART INC 4.05% DUE 06-29-2048 REG	4,075,000.00	4,021,984.00	4,054,702.00
WALMART INC 4.05% DUE 06-29-2048 REG	3,945,000.00	3,898,869.00	3,925,350.00
WALMART INC 5% DUE 10-25-2040	355,000.00	389,389.00	403,250.00
WALMART INC 5.25% DUE 09-01-2035	5,444,000.00	6,723,215.00	6,271,270.00
WALMART INC 5.25% DUE 09-01-2035	2,830,000.00	3,421,845.00	3,260,047.00
WALMART INC 5.625% DUE 04-15-2041	9,180,000.00	11,485,187.00	11,098,527.00
WALMART INC 6.2% DUE 04-15-2038	190,000.00	248,075.00	240,331.00
WALMART INC 6.5% DUE 08-15-2037	510,000.00	675,005.00	661,055.00
WAL-MART STORES INC 4.75 DUE 10-02-2043	2,500,000.00	2,626,075.00	2,726,108.00
WAL-MART STORES INC 4.75 DUE 10-02-2043	345,000.00	386,652.00	376,203.00
WARNER MEDIA LLC 3.8% DUE 02-15-2027	660,000.00	657,459.00	619,280.00
WARNER MEDIA LLC 3.875% DUE 01-15-2026	1,000,000.00	999,510.00	955,097.00
WARNER MEDIA LLC 4.9% DUE 06-15-2042	1,125,000.00	1,150,422.00	1,025,017.00
WARNER MEDIA LLC 5.375% DUE 10-15-2041	1,400,000.00	1,498,798.00	1,348,375.00
WARNER MEDIA LLC 6.25% DUE 03-29-2041	675,000.00	778,538.00	728,708.00
WEA FIN LLC / 3.75% DUE 09-17-2024	2,400,000.00	2,409,288.00	2,383,774.00
WEA FIN LLC 3.15% DUE 04-05-2022	1,000,000.00	998,490.00	984,927.00
WELLCARE HLTH PLANS INC COM	3,800.00	816,507.00	897,142.00
WELLCARE HLTH PLANS INC COM	1,614.00	349,311.00	381,049.00
WELLPOINT INC 4.625 DUE 05-15-2042	1,975,000.00	2,082,648.00	1,903,708.00
WELLPOINT INC 4.625 DUE 05-15-2042	880,000.00	860,153.00	848,235.00
WELLPOINT INC 4.85% DUE 08-15-2054	460,000.00	495,563.00	439,777.00
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000.00	2,745,950.00	2,536,823.00
WELLPOINT INC 5.1% DUE 01-15-2044	785,000.00	783,940.00	796,562.00
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,535,000.00	2,509,034.00	2,325,386.00
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000.00	1,997,680.00	1,834,624.00
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000.00	12,322,439.00	11,554,199.00
WELLS FARGO & CO 4.75% DUE 12-07-2046	1,055,000.00	1,052,996.00	1,015,807.00
WELLS FARGO & CO 4.75% DUE 12-07-2046	860,000.00	881,647.00	828,051.00
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,990,000.00	3,054,897.00	2,915,477.00
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,500,000.00	2,480,950.00	2,437,690.00
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000.00	1,984,760.00	1,950,152.00
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,600,000.00	1,558,560.00	1,560,122.00
WELLS FARGO & CO 5.375% DUE 02-07-2035	385,000.00	439,054.00	423,073.00
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000.00	10,886,759.00	10,957,526.00
WELLS FARGO & CO 5.375% DUE 11-02-2043	1,340,000.00	1,486,660.00	1,398,389.00
WELLS FARGO & CO 5.375% DUE 11-02-2043	1,200,000.00	1,196,448.00	1,252,289.00
WELLS FARGO & CO FLTGT RT 5.875% DUE 12-29-2049	1,460,000.00	1,460,000.00	1,443,137.00
WELLS FARGO & CO NEW FRN 12-31-2049	2,167,000.00	2,276,385.00	2,153,456.00
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	6,667,000.00	6,677,370.00	6,276,334.00
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000.00	1,241,400.00	1,176,754.00
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	675,000.00	700,187.00	635,447.00

WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	2,000,000.00	1,992,400.00	1,967,330.00
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000.00	996,200.00	983,665.00
WELLS FARGO MTG BACKED SECS 2004-H TR MTG PASSTHRU CTF CL A-1 VAR 6-25-34	31,841.87	31,164.00	32,386.00
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000.00	1,194,948.00	1,188,078.00
WELLTOWER INC 4.95% DUE 09-01-2048	800,000.00	796,632.00	792,052.00
WELLTOWER INC 4.95% DUE 09-01-2048	500,000.00	497,895.00	495,033.00
WESCO INTL INC COM	2,855.00	171,906.00	137,040.00
WESTAR ENERGY INC 4.1% DUE 04-01-2043	750,000.00	776,063.00	719,414.00
WESTAR ENERGY INC 4.125 DUE 03-01-2042	1,580,000.00	1,759,967.00	1,544,709.00
WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000.00	686,007.00	601,263.00
WESTAR ENERGY INC 4.25% DUE 12-01-2045	670,000.00	667,280.00	656,893.00
WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000.00	749,985.00	777,872.00
WESTERN UN CO 6.2% DUE 11-17-2036	525,000.00	540,120.00	507,095.00
WESTERN UNION CO	39,800.00	751,599.00	678,988.00
WESTINGHOUSE AIR STEP CPN 4.15% DUE 03-15-2024	1,500,000.00	1,497,075.00	1,449,519.00
WESTLAKE CHEM CORP 5% DUE 08-15-2046	1,800,000.00	1,773,733.00	1,643,539.00
WESTN GAS PARTNERS 5.3% 03-01-2048	1,125,000.00	1,108,182.00	970,782.00
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000.00	3,387,325.00	2,957,387.00
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	885,000.00	871,221.00	793,118.00
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	700,000.00	674,149.00	627,325.00
WESTROCK CO COM	27,400.00	1,253,768.00	1,034,624.00
WESTVACO CORP DEL 8.2% DUE 01-15-2030	675,000.00	820,881.00	856,973.00
WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000.00	647,413.00	594,007.00
WI ELEC PWR CO 4.3% DUE 10-15-2048	530,000.00	527,159.00	545,725.00
WI ENERGY CORP FLTGT RT 4.79625% DUE 05-15-2067	847,000.00	431,970.00	691,076.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	47,500,000.00	48,218,788.00	50,795,312.00
WI UNITED STATES TREAS BDS 2.75% DUE 11-15-2047	4,395,000.00	4,100,680.00	4,158,597.00
WILEY JOHN & SONS INC CL A	10,184.00	541,126.00	478,342.00
WILLIAM MARSH RICE 3.774% DUE 05-15-2055	795,000.00	795,000.00	764,389.00
WILLIAMS PARTNERS 4.9% DUE 01-15-2045	460,000.00	449,061.00	417,067.00
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	1,050,000.00	1,093,714.00	970,112.00
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	440,000.00	429,409.00	406,523.00
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	1,925,000.00	1,376,742.00	1,834,768.00
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,575,000.00	1,564,589.00	1,582,214.00
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	725,000.00	803,583.00	728,321.00
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,750,000.00	2,231,853.00	1,861,620.00
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000.00	1,548,576.00	1,595,675.00
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	580,000.00	520,562.00	526,294.00
WILLIS NORTH AMERICA INC 5.05% 09-15-2048	1,705,000.00	1,659,131.00	1,637,947.00
WILLIS-KNIGHTON 4.813% DUE 09-01-2048	450,000.00	450,000.00	466,847.00
WINTRUST FINL CORP COM	16,596.00	1,385,475.00	1,103,468.00
WYETH 6% DUE 02-15-2036	2,010,000.00	2,563,623.00	2,485,375.00
WYETH 6.5% DUE 02-01-2034	1,500,000.00	2,198,834.00	1,908,077.00
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	950,000.00	1,194,061.00	1,139,302.00
WYNDHAM WORLDWIDE CORP 4.5% 04-01-2027	2,200,000.00	2,195,050.00	2,018,500.00
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000.00	546,582.00	559,734.00
YUM BRANDS INC COM	26,603.00	2,433,036.00	2,445,348.00
ZEBRA TECHNOLOGIES CORP CL A	11,400.00	1,826,244.00	1,815,222.00
ZIMMER BIOMET 3.15% DUE 04-01-2022	2,850,000.00	2,842,847.00	2,786,476.00
ZOETIS INC 4.7 02-01-2043	900,000.00	898,794.00	912,547.00
ZOETIS INC COM USD0.01 CL 'A'	12,709.00	1,137,997.00	1,087,128.00
ZOETIS INC FIXED 4.45% DUE 08-20-2048	1,055,000.00	1,047,562.00	1,033,822.00
		4,964,622,537.00	5,285,319,462.00

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C26483E100	#REORG DUN & BRADSTREET CASH MERGER 02-08-2019	Acquisitions	14,852.00	-1,917,308.59	
		Dispositions	-14,852.00		2,112,552.77
CG60754101	#REORG/ MICHAEL KORS NAME CHANGE WITH CUSIP CHANGE CAPRI 2U19A32 1-2-2019	Acquisitions	16,109.00	-971,617.69	
		Dispositions	-25,491.00		1,259,791.58
C651290108	#REORG/ NEWFIELD EXPL STOCK MERGER ECANA CORP 270062W 02-14-2019	Acquisitions	38,241.00	-881,818.37	
		Dispositions	-38,241.00		808,729.34
C04685W103	#REORG/ATHENAHEALTH INC COMMON STOCK CASH MERGER 02-12-2019	Acquisitions	9,200.00	-1,162,952.60	
		Dispositions	-4,300.00		562,756.18
CY09827109	#REORG/BROADCOM NAME CHANGE BROADCOM 2P1TAW2 04-05-2018	Acquisitions	3,090.00	-774,733.17	
		Dispositions	-3,090.00		752,077.92
C12673P105	#REORG/CA INC COM CASH MERGER 11-05-2018	Acquisitions	57,004.00	-2,088,106.42	
		Dispositions	-57,004.00		2,466,426.90
C125509109	#REORG/CIGNA CORP STOCK MERGER CIGNA CORP2U1CA62 12-21-2018	Acquisitions	38,400.00	-7,262,082.61	
		Dispositions	-25,800.00		4,817,241.94
		Free Delivery	-17,300.00		
C29265N108	#REORG/ENERGEN STOCK MERGER DIAMONDBACK 2K19A11 11-30-2018	Acquisitions	12,762.00	-845,147.32	
		Dispositions	-12,762.00		975,503.42
C30219G108	#REORG/EXPRESS CASH & STOCK MERGER CIGNA CORP 2U1CA62 12-21-2018	Acquisitions	33,312.00	-2,390,680.98	
		Dispositions	-100,035.00		7,814,148.23
C345605109	#REORG/FOREST CITY CASH MERGER 12-10-2018	Acquisitions	85,400.00	-1,732,678.82	
		Dispositions	-85,400.00		1,803,998.71
C527288104	#REORG/LEUCADIA NAME CHANGE JEFFERIES 2P1LA52 05-24-18	Acquisitions	25,123.00	-610,959.58	
		Dispositions	-162,510.00		3,963,057.73

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C53071M104	#REORG/LIBERTY NAME CHANGE QURATE 2P1NAQ2 04-10-2018	Acquisitions	29,000.00	-809,306.05	
		Dispositions	-47,000.00		1,282,973.40
C84860W102	#REORG/SPIRIT RLTY REVERSE SPLIT SPIRIT RLTY 2V1KA42 12-13-2018	Acquisitions	108,838.00	-835,079.73	
		Free Delivery	-108,838.00		
C91911K102	#REORG/VALEANT NAME CHANGE & CUSIP CHANGE BAUSCH HEALTH 2N1TA72 07-16-2018	Acquisitions	7,944.00	-192,227.32	
		Free Delivery	-7,944.00		
C95709T100	#REORG/WESTAR STOCK MERGER EVERGY 2N14AX2 06-05-2018	Acquisitions	2,400.00	-133,143.84	
		Free Delivery	-2,400.00		
SBFY0D67	\$ GEN CORP NEW 4.125% DUE 05-01-2028	Acquisitions	1,175,000.00	-1,178,400.70	
		Dispositions	-1,175,000.00		1,172,625.25
SBVGH573	21ST CENTY FOX 6.15% DUE 02-15-2041	Acquisitions	145,000.00	-172,581.90	
		Dispositions	-135,000.00		172,185.75
SBWV6C71	21ST CENTY FOX 6.65% DUE 11-15-2037	Acquisitions	285,000.00	-365,059.80	
		Dispositions	-135,000.00		170,113.50
C316773100	5TH 3RD BANCORP COM	Acquisitions	12,400.00	-362,757.50	
		Dispositions	-12,400.00		362,587.97
SBYQH58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	4,825,000.00	-5,323,798.59	
		Dispositions	-5,750,000.00		6,445,782.20
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	Acquisitions	975,000.00	-938,661.75	
		Dispositions	-335,000.00		288,837.00
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048	Acquisitions	2,080,000.00	-2,050,254.60	
		Dispositions	-185,000.00		175,178.35
C00287Y109	ABBVIE INC COM USD0.01				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,200.00	-694,215.95	
		Dispositions	-24,400.00		2,451,835.72
C003654100	ABIOMED INC COM				
		Acquisitions	2,360.00	-882,798.47	
		Dispositions	-2,360.00		913,525.91
SBWDBND7	ACTAVIS FDG SCS 4.55% DUE 03-15-2035				
		Acquisitions	1,910,000.00	-1,854,286.45	
		Dispositions	-4,600,000.00		4,427,357.25
C00507V109	ACTIVISION BLIZZARD INC COM STK				
		Acquisitions	19,700.00	-1,444,187.08	
		Dispositions	-19,700.00		1,532,844.65
C00508Y102	ACUITY BRANDS INC COM				
		Acquisitions	8,400.00	-1,077,889.90	
		Dispositions	-8,400.00		1,195,482.33
C00724F101	ADOBE SYS INC COM				
		Acquisitions	29,734.00	-6,896,295.03	
		Dispositions	-36,694.00		8,358,011.71
C00090Q103	ADT INC DEL COM				
		Acquisitions	195,400.00	-1,508,024.51	
		Dispositions	-195,400.00		1,618,749.12
C001084102	AGCO CORP COM				
		Acquisitions	2,200.00	-139,890.30	
		Dispositions	-2,200.00		138,138.62
SBT6T3K4	ALLERGAN FDG SCS 4.85% DUE 06-15-2044				
		Acquisitions	1,250,000.00	-1,219,724.00	
		Dispositions	-3,882,000.00		3,854,848.60
CG0177J108	ALLERGAN PLC. COM STK				
		Acquisitions	11,100.00	-1,752,039.00	
		Dispositions	-6,200.00		1,122,229.80
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	3,800.00	-800,960.27	
		Dispositions	-3,800.00		758,885.24
C01973R101	ALLISON TRANSMISSION HOLDING				
		Acquisitions	34,500.00	-1,446,887.24	
		Dispositions	-39,400.00		1,596,972.28

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SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	610,000.00	-619,993.50	
		Dispositions	-1,000,000.00		969,310.25
C020002101	ALLSTATE CORP COM	Acquisitions	58,178.00	-5,492,629.78	
		Dispositions	-38,000.00		3,800,946.99
C02005N100	ALLY FINL INC COM	Acquisitions	56,297.00	-1,558,762.03	
		Dispositions	-10,900.00		271,876.10
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	4,258.00	-5,065,227.32	
		Dispositions	-7,165.00		7,902,429.88
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	5,518.00	-6,579,089.16	
		Dispositions	-8,990.00		10,019,636.37
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	265,000.00	-258,086.15	
		Dispositions	-3,555,000.00		3,260,998.95
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Acquisitions	875,000.00	-776,685.00	
		Dispositions	-1,930,000.00		1,773,724.15
SB7ZKNH1	ALTRIA GROUP INC 4.5% DUE 05-02-2043	Acquisitions	1,245,000.00	-1,217,362.60	
		Dispositions	-2,375,000.00		2,355,692.35
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	5,890,000.00	-6,485,562.50	
		Dispositions	-975,000.00		1,068,932.90
C02209S103	ALTRIA GROUP INC COM	Acquisitions	29,791.00	-1,822,090.72	
		Dispositions	-11,900.00		768,395.23
SBFMLMY3	AMAZON COM INC 4.05% 08-22-2047	Acquisitions	2,495,000.00	-2,459,766.95	
		Dispositions	-2,850,000.00		2,761,804.65
SBD5KBP7	AMAZON COM INC 4.05% DUE 08-22-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,770,000.00	-1,814,517.20	
		Dispositions	-505,000.00		506,631.15
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	495,000.00	-562,196.25	
		Dispositions	-495,000.00		555,853.95
C023135106	AMAZON COM INC COM				
		Acquisitions	5,970.00	-9,917,763.56	
		Dispositions	-3,818.00		6,493,920.20
SBF199R0	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	2,545,000.00	-2,489,279.50	
		Dispositions	-235,000.00		225,513.05
SBDGMR10	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	500,000.00	-476,525.00	
		Dispositions	-1,755,000.00		1,732,418.50
S2888152	AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO				
		Acquisitions	250,000.00	-286,990.00	
		Dispositions	-1,765,000.00		2,131,890.55
C023608102	AMEREN CORP COM				
		Acquisitions	4,200.00	-242,536.01	
		Dispositions	-35,100.00		1,932,097.09
C0255E3L63	AMERICAN ELEC PWR INC DISC COML PAPER 4/2 YRS 3&4 11-06-2018				
		Acquisitions	1,800,000.00	-1,796,750.00	
		Dispositions	-1,800,000.00		1,800,000.00
C0255E3HW1	AMERICAN ELEC PWR INC DISC COML PAPER 4/2 YRS 3&4 CPN 08-30-2018				
		Acquisitions	800,000.00	-799,303.11	
		Dispositions	-800,000.00		800,000.00
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG				
		Acquisitions	985,000.00	-1,041,698.50	
		Dispositions	-515,000.00		502,459.75
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	22,200.00	-3,197,425.60	
		Dispositions	-38,200.00		5,174,299.61
C03073E105	AMERISOURCEBERGEN CORP COM				
		Acquisitions	13,700.00	-1,188,995.82	
		Dispositions	-13,700.00		1,231,978.29

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042	Acquisitions	450,000.00	-469,327.50	
		Dispositions	-780,000.00		776,209.70
SBVCN939	AMERN INTL GROUP 3.875% DUE 01-15-2035	Acquisitions	1,100,000.00	-1,013,238.80	
		Dispositions	-850,000.00		770,139.50
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	305,000.00	-303,944.70	
		Dispositions	-1,245,000.00		1,101,999.65
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,275,000.00	-3,073,147.80	
		Dispositions	-4,345,000.00		4,146,048.48
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048	Acquisitions	2,360,000.00	-2,350,311.00	
		Dispositions	-2,360,000.00		2,283,571.15
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	1,035,000.00	-1,011,679.65	
		Dispositions	-420,000.00		392,422.80
SBDVRVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,785,000.00	-1,826,283.55	
		Dispositions	-3,007,000.00		2,987,441.43
C031162BE9	AMGEN INC 4.95% DUE 10-01-2041	Acquisitions	710,000.00	-744,136.80	
		Dispositions	-185,000.00		191,432.45
C031162100	AMGEN INC COM	Acquisitions	15,400.00	-2,728,587.42	
		Dispositions	-29,500.00		5,608,363.64
SBFWQ3Y5	ANDEAVOR 4.5% BNDS 04-01-2048	Acquisitions	480,000.00	-442,422.75	
		Dispositions	-930,000.00		700,447.55
SBFWQ3Z6	ANDEAVOR BNDS 3.8% 04-01-2028	Acquisitions	905,000.00	-892,918.25	
		Dispositions	-905,000.00		905.00
SBDROF19	ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	325,000.00	-302,965.00	
		Dispositions	-320,000.00		305,260.80
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG				
		Acquisitions	1,140,000.00	-1,152,501.45	
		Dispositions	-755,000.00		781,938.95
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048				
		Acquisitions	115,000.00	-99,930.40	
		Dispositions	-1,160,000.00		1,114,618.95
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Acquisitions	6,150,000.00	-6,067,322.95	
		Dispositions	-3,335,000.00		3,205,053.30
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048				
		Acquisitions	10,030,000.00	-10,027,303.38	
		Dispositions	-7,740,000.00		7,536,329.96
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036				
		Acquisitions	4,000,000.00	-4,001,700.50	
		Dispositions	-12,785,000.00		968,000.65
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058				
		Acquisitions	3,258,000.00	-3,269,916.66	
		Dispositions	-975,000.00		969,555.20
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	2,940,000.00	-3,052,622.10	
		Dispositions	-17,554,000.00		5,763,415.75
SBDZMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042				
		Acquisitions	375,000.00	-390,225.00	
		Dispositions	-595,000.00		645,955.80
C03662Q105	ANSYS INC COM				
		Acquisitions	1,839.00	-308,386.69	
		Dispositions	-1,839.00		284,830.73
C03674X106	ANTERO RES CORP COM				
		Acquisitions	128,900.00	-2,502,956.94	
		Dispositions	-128,900.00		2,557,606.01
SBFXCMT0	ANTHEM INC 4.101% 03-01-2028				
		Acquisitions	3,085,000.00	-3,085,000.00	
		Dispositions	-3,085,000.00		3,033,928.90

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SBGB6FT2	ANTHEM INC 4.375% 12-01-2047	Acquisitions	1,000,000.00	-925,500.00	
		Dispositions	-1,690,000.00		1,591,088.44
SBGB6FS1	ANTHEM INC 4.55% 03-01-2048	Acquisitions	570,000.00	-568,056.30	
		Dispositions	-570,000.00		567,207.00
C036752103	ANTHEM INC COM	Acquisitions	9,830.00	-2,369,383.49	
		Dispositions	-14,071.00		3,277,675.32
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045	Acquisitions	1,335,000.00	-1,352,838.30	
		Dispositions	-1,835,000.00		1,825,974.70
SBMJ71T1	APPALACHIAN PWR CO 4.4% DUE 05-15-2044	Acquisitions	270,000.00	-268,180.20	
		Dispositions	-270,000.00		263,727.90
SBXPB5R0	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	Acquisitions	265,000.00	-260,341.30	
		Dispositions	-285,000.00		286,567.50
C03784Y200	APPLE HOSPITALITY REIT INC COM NEW COM NEW	Acquisitions	42,857.00	-761,858.05	
		Dispositions	-42,857.00		732,729.14
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	Acquisitions	320,000.00	-285,017.60	
		Dispositions	-685,000.00		620,112.20
SBF58H35	APPLE INC 3.75% DUE 09-12-2047	Acquisitions	565,000.00	-536,641.30	
		Dispositions	-2,320,000.00		2,232,217.45
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	6,235,000.00	-5,874,128.65	
		Dispositions	-1,145,000.00		1,084,890.40
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	Acquisitions	490,000.00	-504,780.75	
		Dispositions	-1,715,000.00		1,786,563.80
SBM6NVC5	APPLE INC 4.45% DUE 05-06-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	450,000.00	-506,497.50	
		Dispositions	-450,000.00		473,031.00
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	3,735,000.00	-4,105,182.55	
		Dispositions	-2,480,000.00		2,680,318.45
C037833100	APPLE INC COM STK	Acquisitions	53,100.00	-9,242,895.86	
		Dispositions	-85,000.00		15,819,654.34
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047	Acquisitions	3,285,000.00	-3,149,189.65	
		Dispositions	-2,363,000.00		2,261,794.17
C038222105	APPLIED MATERIALS INC COM	Acquisitions	61,400.00	-3,468,504.34	
		Dispositions	-119,717.00		6,270,284.62
SBYVBM5	APPLIED MATLS INC 4.35% DUE 04-01-2047	Acquisitions	1,835,000.00	-1,824,269.70	
		Dispositions	-710,000.00		741,886.10
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Acquisitions	5,916.00	-297,790.74	
		Dispositions	-71,500.00		3,103,085.89
C04621X108	ASSURANT INC COM	Acquisitions	25,200.00	-2,536,107.18	
		Dispositions	-25,200.00		2,586,242.26
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042	Acquisitions	235,000.00	-212,014.65	
		Dispositions	-235,000.00		205,773.05
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	370,000.00	-326,288.20	
		Dispositions	-370,000.00		327,457.40
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	1,065,000.00	-883,822.20	
		Dispositions	-4,679,000.00		4,193,769.44
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049	Acquisitions	2,005,000.00	-1,769,042.75	
		Dispositions	-5,730,000.00		5,065,403.35

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SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	2,420,000.00	-2,280,826.85	
		Dispositions	-3,715,000.00		3,477,950.75
SBN8KPY1	AT&T INC 4.8% DUE 06-15-2044	Acquisitions	225,000.00	-219,318.75	
		Dispositions	-370,000.00		349,516.80
SBD9MM78	AT&T INC 5.15% DUE 02-14-2050	Acquisitions	870,000.00	-873,262.50	
		Dispositions	-6,455,000.00		5,963,222.25
SBYY3Z96	AT&T INC 5.15% DUE 03-15-2042	Acquisitions	225,000.00	-219,147.75	
		Dispositions	-1,445,000.00		1,447,509.80
SBDCL4L0	AT&T INC 5.25% DUE 03-01-2037	Acquisitions	1,730,000.00	-1,749,118.40	
		Dispositions	-1,325,000.00		1,344,905.60
SBD9MM23	AT&T INC 5.3% DUE 08-14-2058	Acquisitions	2,600,000.00	-2,611,700.00	
		Dispositions	-11,825,000.00		3,458,283.50
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	7,330,000.00	-7,433,155.55	
		Dispositions	-5,580,000.00		5,529,502.35
SBDCL4M1	AT&T INC 5.7% DUE 03-01-2057	Acquisitions	260,000.00	-279,401.20	
		Dispositions	-260,000.00		263,190.20
C00206R102	AT&T INC COM	Acquisitions	206,500.00	-6,925,356.97	
		Dispositions	-45,800.00		1,590,512.07
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	77,500.00	-3,589,840.98	
		Dispositions	-34,100.00		1,639,850.28
C05348EBE8	AVALONBAY CMNTYS INC MEDIUM TERM 4.35% 04-15-2048	Acquisitions	685,000.00	-683,725.90	
		Dispositions	-685,000.00		682,454.45
C053774105	AVIS BUDGET GROUP INC COM STK				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,738.00	-379,991.15	
		Dispositions	-8,738.00		298,959.79
C05400KAB6	AVOLON TLB BORROWER 1 (LUXEMBOURG) S.A R.L TLB SR SECD 1ST LIEN DUE 01-20-2022				
		Acquisitions	196,489.97	-195,352.38	
		Free Delivery	-1,393,482.45		
C05400KAE0	AVOLON TLB BORROWER 1 (US) LLC TERM B-3 LOAN 01-15-2025				
		Dispositions	-110,592.51		110,592.51
		Free Receipt	1,393,482.45		
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,800.00	-526,627.89	
		Dispositions	-10,000.00		492,387.58
C05526DBE4	B A T CAP CORP 4.54% DUE 08-15-2047				
		Acquisitions	2,770,000.00	-2,602,006.80	
		Dispositions	-4,215,000.00		4,001,272.50
SBD49X71	BANK AMER CORP 3.946% DUE 01-23-2049				
		Acquisitions	5,705,000.00	-5,680,362.25	
		Dispositions	-2,705,000.00		2,527,893.80
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042				
		Acquisitions	360,000.00	-434,131.20	
		Dispositions	-1,330,000.00		1,539,947.25
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048				
		Acquisitions	415,000.00	-411,646.80	
		Dispositions	-415,000.00		412,887.25
SBYM4WN4	BANK AMER CORP FIXED 3.824% 01-20-2028				
		Acquisitions	160,000.00	-153,051.20	
		Dispositions	-790,000.00		791,888.10
SBD9MXC0	BANK AMER CORP FIXED 3.97% 03-05-2029				
		Acquisitions	5,525,000.00	-5,495,815.40	
		Dispositions	-4,795,000.00		4,764,732.05
SBYWC0C3	BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038				
		Acquisitions	8,245,000.00	-8,397,823.10	
		Dispositions	-6,205,000.00		6,315,229.95
SBFM3F84	BANK AMER CORP FLTG RT 4.271% DUE 07-23-2029				
		Acquisitions	12,900,000.00	-12,870,411.80	
		Dispositions	-4,480,000.00		4,473,961.85

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C337942NY8	BANK OF MONTREAL BA 31/01/2018	Dispositions	-9,500,000.00		7,698,880.46
		Free Receipt	9,500,000.00		
C06652K103	BANKUNITED INC	Acquisitions	19,500.00	-813,648.56	
		Dispositions	-19,500.00		780,842.87
SBFNJ8C6	BARCLAYS BK PLC 2.65% DUE 01-11-2021 REG	Acquisitions	2,000,000.00	-1,998,060.00	
		Dispositions	-2,000,000.00		1,960,760.00
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047	Acquisitions	2,985,000.00	-3,034,449.90	
		Dispositions	-5,925,000.00		6,015,999.60
SBDCL2Z0	BARCLAYS PLC 4.972% 05-16-2029	Acquisitions	4,035,000.00	-3,996,409.70	
		Dispositions	-2,870,000.00		2,855,537.85
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045	Acquisitions	3,840,000.00	-4,232,774.20	
		Dispositions	-2,345,000.00		2,488,859.55
C071734107	BAUSCH HEALTH COMP COM NPV	Dispositions	-7,944.00		199,474.09
		Free Receipt	7,944.00		
SBD4F5R3	BAXALTA INC 5.25% DUE 06-23-2045	Acquisitions	1,375,000.00	-1,605,023.75	
		Dispositions	-5,092,000.00		5,569,577.36
C071813109	BAXTER INTL INC COM	Acquisitions	4,000.00	-287,182.54	
		Dispositions	-41,924.00		2,824,251.39
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	5,625,000.00	-5,519,432.80	
		Dispositions	-1,490,000.00		1,479,985.20
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	3,565,000.00	-3,560,905.21	
		Dispositions	-1,600,000.00		1,636,432.00
C0778FPAA7	BELL CANADA 4.464% 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,640,000.00	-3,621,263.30	
		Dispositions	-1,075,000.00		1,065,775.40
SBVXY748	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045				
		Acquisitions	380,000.00	-370,929.40	
		Dispositions	-1,950,000.00		1,976,004.85
C08465SEV7	BERKSHIRE HATHAWAY ENERGY CO DISC COML PAPER 4/2 YRS 3&4 05-29-2018				
		Acquisitions	6,400,000.00	-6,386,682.67	
		Dispositions	-6,400,000.00		6,400,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B				
		Acquisitions	2,088.00	-444,550.57	
		Dispositions	-2,088.00		395,675.03
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01				
		Acquisitions	31,400.00	-1,573,042.08	
		Dispositions	-6,100.00		282,963.33
C086516101	BEST BUY INC COM STK				
		Acquisitions	101,632.00	-7,516,161.76	
		Dispositions	-98,600.00		6,655,923.46
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043				
		Acquisitions	165,000.00	-183,095.55	
		Dispositions	-245,000.00		277,587.45
C09062X103	BIOGEN INC COMMON STOCK				
		Acquisitions	20,634.00	-6,749,960.11	
		Dispositions	-12,594.00		3,919,948.83
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	1,400.00	-119,180.13	
		Dispositions	-1,400.00		119,954.64
C337942NY8	BK OF MONTREAL BA 31/01/2006				
		Acquisitions	9,500,000.00	-7,574,145.02	
		Free Delivery	-9,500,000.00		
S9H1HXHU	BND C OP CHASUS33 99.59765625 06 JUN 2018 3175Z1932 US01F0326664				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		5,156.25
C097023105	BOEING CO COM				
		Acquisitions	11,310.00	-3,754,886.93	
		Dispositions	-10,750.00		3,802,923.86

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C097023BZ7	BOEING CO FIXED 3.625% DUE 03-01-2048	Acquisitions	1,067,000.00	-993,262.95	
		Dispositions	-805,000.00		750,076.15
C09857L108	BOOKING HLDGS INC COM	Acquisitions	3,707.00	-6,988,811.61	
		Dispositions	-1,172.00		2,268,670.11
C100557107	BOSTON BEER INC CL A CL A	Acquisitions	2,101.00	-626,476.66	
		Dispositions	-1,249.00		354,906.18
C101137107	BOSTON SCIENTIFIC CORP COM	Acquisitions	98,100.00	-3,058,560.16	
		Dispositions	-88,500.00		3,287,407.44
C103304101	BOYD GAMING CORP COM	Acquisitions	15,100.00	-547,074.33	
		Dispositions	-15,100.00		359,881.16
SBD6TZ17	BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	Acquisitions	215,000.00	-176,074.25	
		Dispositions	-165,000.00		124,434.75
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	99,032.00	-5,307,467.18	
		Dispositions	-39,000.00		2,240,133.64
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	29,800.00	-492,058.33	
		Dispositions	-129,400.00		2,126,180.65
SBDRTBT6	BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	Acquisitions	1,235,000.00	-1,154,074.00	
		Dispositions	-5,332,000.00		4,977,395.12
C117043109	BRUNSWICK CORP COM	Acquisitions	52,081.00	-3,258,049.11	
		Dispositions	-40,145.00		2,105,951.98
SBGB6G11	BSTN SCIENTIFIC 4% 03-01-2028	Acquisitions	690,000.00	-688,813.20	
		Dispositions	-690,000.00		682,375.50
CG16962105	BUNGE LTD				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	28,800.00	-2,143,922.50	
		Dispositions	-55,708.00		4,094,292.84
SB7YGHX4	BURL NORTHN SANTA 4.45% DUE 03-15-2043	Acquisitions	620,000.00	-649,485.90	
		Dispositions	-285,000.00		291,663.30
SB4PXK12	BURL NORTHN SANTA 5.75% DUE 05-01-2040	Acquisitions	160,000.00	-192,219.20	
		Dispositions	-450,000.00		519,682.50
SBFMN5B7	BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	Acquisitions	1,310,000.00	-1,298,094.85	
		Dispositions	-640,000.00		635,901.40
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	Acquisitions	4,835,000.00	-4,790,320.75	
		Dispositions	-1,630,000.00		1,599,630.60
SBQ26P46	BURLINGTON NORTHN SANTA 4.55 09-01-2044	Acquisitions	1,220,000.00	-1,277,391.50	
		Dispositions	-620,000.00		652,091.20
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS 1.35% FROM 01-23-2018 TO 01-24-2018	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS 1.4% FROM 02-21-2018 TO 02-22-2018	Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS 1.5% FROM 03-05-2018 TO 03-06-2018	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS 1.52% FROM 03-02-2018 TO 03-05-2018	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 2.25% FROM 11-14-2018 TO 11-15-2018	Acquisitions	9,700,000.00	-9,700,000.00	
		Dispositions	-9,700,000.00		9,700,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 2.28% FROM 10-01-2018 TO 10-02-2018	Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.4% FROM 02-01-2018 TO 02-02-2018	Acquisitions	31,500,000.00	-31,500,000.00	
		Dispositions	-31,500,000.00		31,500,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 1.4% FROM 01-30-2018 TO 01-31-2018	Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.41% FROM 02-02-2018 TO 02-05-2018	Acquisitions	31,700,000.00	-31,700,000.00	
		Dispositions	-31,700,000.00		31,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.42% FROM 02-08-2018 TO 02-09-2018	Acquisitions	28,000,000.00	-28,000,000.00	
		Dispositions	-28,000,000.00		28,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.42% FROM 02-09-2018 TO 02-12-2018	Acquisitions	24,100,000.00	-24,100,000.00	
		Dispositions	-24,100,000.00		24,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.43% FROM 02-22-2018 TO 02-23-2018	Acquisitions	28,200,000.00	-28,200,000.00	
		Dispositions	-28,200,000.00		28,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 1.44% FROM 01-24-2018 TO 01-25-2018	Acquisitions	7,700,000.00	-7,700,000.00	
		Dispositions	-7,700,000.00		7,700,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 1.45% FROM 01-25-2018 TO 01-26-2018	Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.45% FROM 02-23-2018 TO 02-26-2018	Acquisitions	28,800,000.00	-28,800,000.00	
		Dispositions	-28,800,000.00		28,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.47% FROM 02-16-2018 TO 02-20-2018	Acquisitions	27,800,000.00	-27,800,000.00	
		Dispositions	-27,800,000.00		27,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 1.5% FROM 01-31-2018 TO 02-01-2018	Acquisitions	31,500,000.00	-31,500,000.00	
		Dispositions	-31,500,000.00		31,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.51% FROM 02-28-2018 TO 03-01-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	32,400,000.00	-32,400,000.00	
		Dispositions	-32,400,000.00		32,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 1.53% FROM 03-09-2018 TO 03-12-2018				
		Acquisitions	31,900,000.00	-31,900,000.00	
		Dispositions	-31,900,000.00		31,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 1.56% FROM 03-08-2018 TO 03-09-2018				
		Acquisitions	31,900,000.00	-31,900,000.00	
		Dispositions	-31,900,000.00		31,900,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 1.59% FROM 01-04-2018 TO 01-05-2018				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 1.63% FROM 03-15-2018 TO 03-16-2018				
		Acquisitions	21,100,000.00	-21,100,000.00	
		Dispositions	-21,100,000.00		21,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.71% FROM 06-12-2018 TO 06-13-2018				
		Acquisitions	24,200,000.00	-24,200,000.00	
		Dispositions	-24,200,000.00		24,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.75% FROM 06-08-2018 TO 06-11-2018				
		Acquisitions	24,700,000.00	-24,700,000.00	
		Dispositions	-24,700,000.00		24,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 1.79% FROM 05-18-2018 TO 05-21-2018				
		Acquisitions	21,400,000.00	-21,400,000.00	
		Dispositions	-21,400,000.00		21,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 1.82% FROM 05-24-2018 TO 05-25-2018				
		Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 1.83% FROM 04-30-2018 TO 05-01-2018				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.91% FROM 06-20-2018 TO 06-21-2018				
		Acquisitions	31,100,000.00	-31,100,000.00	
		Dispositions	-31,100,000.00		31,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.92% FROM 06-19-2018 TO 06-20-2018				
		Acquisitions	31,800,000.00	-31,800,000.00	
		Dispositions	-31,800,000.00		31,800,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.94% FROM 08-07-2018 TO 08-08-2018	Acquisitions	26,700,000.00	-26,700,000.00	
		Dispositions	-26,700,000.00		26,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 1.95% FROM 07-09-2018 TO 07-10-2018	Acquisitions	35,200,000.00	-35,200,000.00	
		Dispositions	-35,200,000.00		35,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.96% FROM 06-15-2018 TO 06-18-2018	Acquisitions	29,500,000.00	-29,500,000.00	
		Dispositions	-29,500,000.00		29,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 06-25-2018 TO 06-26-2018	Acquisitions	30,300,000.00	-30,300,000.00	
		Dispositions	-30,300,000.00		30,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 06-26-2018 TO 06-27-2018	Acquisitions	32,200,000.00	-32,200,000.00	
		Dispositions	-32,200,000.00		32,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 06-27-2018 TO 06-28-2018	Acquisitions	33,200,000.00	-33,200,000.00	
		Dispositions	-33,200,000.00		33,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.98% FROM 06-28-2018 TO 06-29-2018	Acquisitions	31,300,000.00	-31,300,000.00	
		Dispositions	-31,300,000.00		31,300,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 1.98% FROM 07-06-2018 TO 07-09-2018	Acquisitions	10,800,000.00	-10,800,000.00	
		Dispositions	-10,800,000.00		10,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 06-22-2018 TO 06-25-2018	Acquisitions	30,200,000.00	-30,200,000.00	
		Dispositions	-30,200,000.00		30,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 08-14-2018 TO 08-15-2018	Acquisitions	21,500,000.00	-21,500,000.00	
		Dispositions	-21,500,000.00		21,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-13-2018 TO 09-14-2018	Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-14-2018 TO 09-17-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-25-2018 TO 09-26-2018				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-26-2018 TO 09-27-2018				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 2.03% FROM 09-24-2018 TO 09-25-2018				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 2.07% FROM 07-03-2018 TO 07-05-2018				
		Acquisitions	33,000,000.00	-33,000,000.00	
		Dispositions	-33,000,000.00		33,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 2.11% FROM 07-02-2018 TO 07-03-2018				
		Acquisitions	32,900,000.00	-32,900,000.00	
		Dispositions	-32,900,000.00		32,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.21% FROM 10-09-2018 TO 10-10-2018				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 06-29-2018 TO 07-02-2018				
		Acquisitions	32,600,000.00	-32,600,000.00	
		Dispositions	-32,600,000.00		32,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 10-05-2018 TO 10-09-2018				
		Acquisitions	18,400,000.00	-18,400,000.00	
		Dispositions	-18,400,000.00		18,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 10-10-2018 TO 10-11-2018				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.23% FROM 10-23-2018 TO 10-24-2018				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 2.24% FROM 09-27-2018 TO 09-28-2018				
		Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.24% FROM 11-07-2018 TO 11-08-2018	Acquisitions	20,900,000.00	-20,900,000.00	
		Dispositions	-20,900,000.00		20,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-04-2018 TO 10-05-2018	Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-11-2018 TO 10-12-2018	Acquisitions	12,000,000.00	-12,000,000.00	
		Dispositions	-12,000,000.00		12,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-12-2018 TO 10-15-2018	Acquisitions	10,100,000.00	-10,100,000.00	
		Dispositions	-10,100,000.00		10,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-17-2018 TO 10-18-2018	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-22-2018 TO 10-23-2018	Acquisitions	8,400,000.00	-8,400,000.00	
		Dispositions	-8,400,000.00		8,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-24-2018 TO 10-25-2018	Acquisitions	8,700,000.00	-8,700,000.00	
		Dispositions	-8,700,000.00		8,700,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-25-2018 TO 10-26-2018	Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-26-2018 TO 10-29-2018	Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-29-2018 TO 10-30-2018	Acquisitions	9,500,000.00	-9,500,000.00	
		Dispositions	-9,500,000.00		9,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-30-2018 TO 10-31-2018	Acquisitions	10,600,000.00	-10,600,000.00	
		Dispositions	-10,600,000.00		10,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-13-2018 TO 11-14-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	11,600,000.00	-11,600,000.00	
		Dispositions	-11,600,000.00		11,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-21-2018 TO 11-23-2018				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-27-2018 TO 11-28-2018				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 10-16-2018 TO 10-17-2018				
		Acquisitions	9,600,000.00	-9,600,000.00	
		Dispositions	-9,600,000.00		9,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 10-19-2018 TO 10-22-2018				
		Acquisitions	8,700,000.00	-8,700,000.00	
		Dispositions	-8,700,000.00		8,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 11-20-2018 TO 11-21-2018				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 11-26-2018 TO 11-27-2018				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 10-02-2018 TO 10-03-2018				
		Acquisitions	18,800,000.00	-18,800,000.00	
		Dispositions	-18,800,000.00		18,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 10-18-2018 TO 10-19-2018				
		Acquisitions	10,300,000.00	-10,300,000.00	
		Dispositions	-10,300,000.00		10,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.28% FROM 10-31-2018 TO 11-01-2018				
		Acquisitions	12,300,000.00	-12,300,000.00	
		Dispositions	-12,300,000.00		12,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.28% FROM 11-08-2018 TO 11-09-2018				
		Acquisitions	21,500,000.00	-21,500,000.00	
		Dispositions	-21,500,000.00		21,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.29% FROM 11-01-2018 TO 11-02-2018				
		Acquisitions	15,100,000.00	-15,100,000.00	
		Dispositions	-15,100,000.00		15,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.29% FROM 11-06-2018 TO 11-07-2018	Acquisitions	20,400,000.00	-20,400,000.00	
		Dispositions	-20,400,000.00		20,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.3% FROM 11-19-2018 TO 11-20-2018	Acquisitions	9,500,000.00	-9,500,000.00	
		Dispositions	-9,500,000.00		9,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.31% FROM 11-23-2018 TO 11-26-2018	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.31% FROM 11-29-2018 TO 11-30-2018	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.32% FROM 11-05-2018 TO 11-06-2018	Acquisitions	18,100,000.00	-18,100,000.00	
		Dispositions	-18,100,000.00		18,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 09-28-2018 TO 10-01-2018	Acquisitions	13,300,000.00	-13,300,000.00	
		Dispositions	-13,300,000.00		13,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 11-02-2018 TO 11-05-2018	Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 11-16-2018 TO 11-19-2018	Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.34% FROM 11-15-2018 TO 11-16-2018	Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.37% FROM 11-30-2018 TO 12-03-2018	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.35% FROM 02-06-2018 TO 02-07-2018	Acquisitions	27,600,000.00	-27,600,000.00	
		Dispositions	-27,600,000.00		27,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.35% FROM 02-07-2018 TO 02-08-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	28,700,000.00	-28,700,000.00	
		Dispositions	-28,700,000.00		28,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.37% FROM 02-14-2018 TO 02-15-2018				
		Acquisitions	25,400,000.00	-25,400,000.00	
		Dispositions	-25,400,000.00		25,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.38% FROM 02-12-2018 TO 02-13-2018				
		Acquisitions	23,600,000.00	-23,600,000.00	
		Dispositions	-23,600,000.00		23,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.39% FROM 02-05-2018 TO 02-06-2018				
		Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.4% FROM 02-21-2018 TO 02-22-2018				
		Acquisitions	24,900,000.00	-24,900,000.00	
		Dispositions	-24,900,000.00		24,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.42% FROM 02-13-2018 TO 02-14-2018				
		Acquisitions	25,100,000.00	-25,100,000.00	
		Dispositions	-25,100,000.00		25,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.42% FROM 02-26-2018 TO 02-27-2018				
		Acquisitions	29,700,000.00	-29,700,000.00	
		Dispositions	-29,700,000.00		29,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.43% FROM 02-20-2018 TO 02-21-2018				
		Acquisitions	28,800,000.00	-28,800,000.00	
		Dispositions	-28,800,000.00		28,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.43% FROM 02-27-2018 TO 02-28-2018				
		Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.5% FROM 03-06-2018 TO 03-07-2018				
		Acquisitions	32,100,000.00	-32,100,000.00	
		Dispositions	-32,100,000.00		32,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-01-2018 TO 03-02-2018				
		Acquisitions	32,500,000.00	-32,500,000.00	
		Dispositions	-32,500,000.00		32,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-05-2018 TO 03-06-2018				
		Acquisitions	32,900,000.00	-32,900,000.00	
		Dispositions	-32,900,000.00		32,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-07-2018 TO 03-08-2018	Acquisitions	31,700,000.00	-31,700,000.00	
		Dispositions	-31,700,000.00		31,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-12-2018 TO 03-13-2018	Acquisitions	33,200,000.00	-33,200,000.00	
		Dispositions	-33,200,000.00		33,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.52% FROM 03-02-2018 TO 03-05-2018	Acquisitions	31,900,000.00	-31,900,000.00	
		Dispositions	-31,900,000.00		31,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.52% FROM 03-13-2018 TO 03-14-2018	Acquisitions	33,100,000.00	-33,100,000.00	
		Dispositions	-33,100,000.00		33,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.53% FROM 03-14-2018 TO 03-15-2018	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.69% FROM 05-22-2018 TO 05-23-2018	Acquisitions	22,100,000.00	-22,100,000.00	
		Dispositions	-22,100,000.00		22,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.71% FROM 05-23-2018 TO 05-24-2018	Acquisitions	22,100,000.00	-22,100,000.00	
		Dispositions	-22,100,000.00		22,100,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 04-25-2018 TO 04-26-2018	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 05-21-2018 TO 05-22-2018	Acquisitions	22,000,000.00	-22,000,000.00	
		Dispositions	-22,000,000.00		22,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 06-11-2018 TO 06-12-2018	Acquisitions	24,800,000.00	-24,800,000.00	
		Dispositions	-24,800,000.00		24,800,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.76% FROM 04-23-2018 TO 04-24-2018	Acquisitions	9,900,000.00	-9,900,000.00	
		Dispositions	-9,900,000.00		9,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.77% FROM 04-20-2018 TO 04-23-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,300,000.00	-12,300,000.00	
		Dispositions	-12,300,000.00		12,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.77% FROM 06-07-2018 TO 06-08-2018	Acquisitions	28,500,000.00	-28,500,000.00	
		Dispositions	-28,500,000.00		28,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.77% FROM 06-13-2018 TO 06-14-2018	Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 04-24-2018 TO 04-25-2018	Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 05-04-2018 TO 05-07-2018	Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 06-06-2018 TO 06-07-2018	Acquisitions	26,600,000.00	-26,600,000.00	
		Dispositions	-26,600,000.00		26,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-16-2018 TO 05-17-2018	Acquisitions	21,700,000.00	-21,700,000.00	
		Dispositions	-21,700,000.00		21,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-25-2018 TO 05-29-2018	Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-30-2018 TO 05-31-2018	Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 05-02-2018 TO 05-03-2018	Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 05-29-2018 TO 05-30-2018	Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 06-05-2018 TO 06-06-2018	Acquisitions	26,600,000.00	-26,600,000.00	
		Dispositions	-26,600,000.00		26,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-01-2018 TO 05-02-2018	Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-03-2018 TO 05-04-2018	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-11-2018 TO 05-14-2018	Acquisitions	8,800,000.00	-8,800,000.00	
		Dispositions	-8,800,000.00		8,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-14-2018 TO 05-15-2018	Acquisitions	20,700,000.00	-20,700,000.00	
		Dispositions	-20,700,000.00		20,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-17-2018 TO 05-18-2018	Acquisitions	20,400,000.00	-20,400,000.00	
		Dispositions	-20,400,000.00		20,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.85% FROM 05-15-2018 TO 05-16-2018	Acquisitions	21,500,000.00	-21,500,000.00	
		Dispositions	-21,500,000.00		21,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.86% FROM 06-04-2018 TO 06-05-2018	Acquisitions	26,100,000.00	-26,100,000.00	
		Dispositions	-26,100,000.00		26,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.87% FROM 06-01-2018 TO 06-04-2018	Acquisitions	25,100,000.00	-25,100,000.00	
		Dispositions	-25,100,000.00		25,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.88% FROM 05-31-2018 TO 06-01-2018	Acquisitions	26,000,000.00	-26,000,000.00	
		Dispositions	-26,000,000.00		26,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.9% FROM 08-03-2018 TO 08-06-2018	Acquisitions	29,200,000.00	-29,200,000.00	
		Dispositions	-29,200,000.00		29,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.92% FROM 08-06-2018 TO 08-07-2018	Acquisitions	29,700,000.00	-29,700,000.00	
		Dispositions	-29,700,000.00		29,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 06-18-2018 TO 06-19-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	30,200,000.00	-30,200,000.00	
		Dispositions	-30,200,000.00		30,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 07-10-2018 TO 07-11-2018				
		Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 07-11-2018 TO 07-12-2018				
		Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.95% FROM 08-08-2018 TO 08-09-2018				
		Acquisitions	26,100,000.00	-26,100,000.00	
		Dispositions	-26,100,000.00		26,100,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.95% FROM 08-10-2018 TO 08-13-2018				
		Acquisitions	23,900,000.00	-23,900,000.00	
		Dispositions	-23,900,000.00		23,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.96% FROM 06-14-2018 TO 06-15-2018				
		Acquisitions	26,800,000.00	-26,800,000.00	
		Dispositions	-26,800,000.00		26,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.97% FROM 08-17-2018 TO 08-20-2018				
		Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.97% FROM 08-20-2018 TO 08-21-2018				
		Acquisitions	14,100,000.00	-14,100,000.00	
		Dispositions	-14,100,000.00		14,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 07-06-2018 TO 07-09-2018				
		Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 08-13-2018 TO 08-14-2018				
		Acquisitions	24,300,000.00	-24,300,000.00	
		Dispositions	-24,300,000.00		24,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 08-09-2018 TO 08-10-2018				
		Acquisitions	26,000,000.00	-26,000,000.00	
		Dispositions	-26,000,000.00		26,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 09-18-2018 TO 09-19-2018				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 2.03% FROM 07-05-2018 TO 07-06-2018	Acquisitions	33,500,000.00	-33,500,000.00	
		Dispositions	-33,500,000.00		33,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 2.06% FROM 08-15-2018 TO 08-16-2018	Acquisitions	19,700,000.00	-19,700,000.00	
		Dispositions	-19,700,000.00		19,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 2.07% FROM 08-16-2018 TO 08-17-2018	Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 2.07% FROM 09-17-2018 TO 09-18-2018	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 2.27% FROM 10-03-2018 TO 10-04-2018	Acquisitions	22,700,000.00	-22,700,000.00	
		Dispositions	-22,700,000.00		22,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU 2.27% FROM 11-09-2018 TO 11-13-2018	Acquisitions	18,900,000.00	-18,900,000.00	
		Dispositions	-18,900,000.00		18,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 2.28% FROM 10-01-2018 TO 10-02-2018	Acquisitions	8,800,000.00	-8,800,000.00	
		Dispositions	-8,800,000.00		8,800,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 1.34% FROM 01-22-2018 TO 01-23-2018	Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 1.4% FROM 01-29-2018 TO 01-30-2018	Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 1.48% FROM 02-15-2018 TO 02-16-2018	Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 06-21-2018 TO 06-22-2018	Acquisitions	29,100,000.00	-29,100,000.00	
		Dispositions	-29,100,000.00		29,100,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 07-25-2018 TO 07-26-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	31,800,000.00	-31,800,000.00	
		Dispositions	-31,800,000.00		31,800,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 08-01-2018 TO 08-02-2018				
		Acquisitions	35,200,000.00	-35,200,000.00	
		Dispositions	-35,200,000.00		35,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-20-2018 TO 07-23-2018				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-23-2018 TO 07-24-2018				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-30-2018 TO 07-31-2018				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 08-21-2018 TO 08-22-2018				
		Acquisitions	14,700,000.00	-14,700,000.00	
		Dispositions	-14,700,000.00		14,700,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-12-2018 TO 07-13-2018				
		Acquisitions	35,900,000.00	-35,900,000.00	
		Dispositions	-35,900,000.00		35,900,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-18-2018 TO 07-19-2018				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-27-2018 TO 07-30-2018				
		Acquisitions	33,700,000.00	-33,700,000.00	
		Dispositions	-33,700,000.00		33,700,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 08-22-2018 TO 08-23-2018				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.96% FROM 07-13-2018 TO 07-16-2018				
		Acquisitions	33,200,000.00	-33,200,000.00	
		Dispositions	-33,200,000.00		33,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.96% FROM 07-19-2018 TO 07-20-2018				
		Acquisitions	31,300,000.00	-31,300,000.00	
		Dispositions	-31,300,000.00		31,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 1.97% FROM 09-19-2018 TO 09-20-2018	Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 07-24-2018 TO 07-25-2018	Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 07-26-2018 TO 07-27-2018	Acquisitions	32,700,000.00	-32,700,000.00	
		Dispositions	-32,700,000.00		32,700,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 08-02-2018 TO 08-03-2018	Acquisitions	30,100,000.00	-30,100,000.00	
		Dispositions	-30,100,000.00		30,100,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 08-29-2018 TO 08-30-2018	Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 07-17-2018 TO 07-18-2018	Acquisitions	31,300,000.00	-31,300,000.00	
		Dispositions	-31,300,000.00		31,300,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 07-31-2018 TO 08-01-2018	Acquisitions	33,400,000.00	-33,400,000.00	
		Dispositions	-33,400,000.00		33,400,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 08-23-2018 TO 08-24-2018	Acquisitions	13,400,000.00	-13,400,000.00	
		Dispositions	-13,400,000.00		13,400,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 2.01% FROM 07-16-2018 TO 07-17-2018	Acquisitions	32,600,000.00	-32,600,000.00	
		Dispositions	-32,600,000.00		32,600,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.03% FROM 08-27-2018 TO 08-28-2018	Acquisitions	10,800,000.00	-10,800,000.00	
		Dispositions	-10,800,000.00		10,800,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.04% FROM 08-24-2018 TO 08-27-2018	Acquisitions	11,000,000.00	-11,000,000.00	
		Dispositions	-11,000,000.00		11,000,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.04% FROM 08-28-2018 TO 08-29-2018				

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TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799OCT5	BUY TO OPEN REPO W/REPO WITH 2.29% FROM 10-15-2018 TO 10-16-2018				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C127387108	CADENCE DESIGN SYS INC COM				
		Acquisitions	107,600.00	-4,456,304.35	
		Dispositions	-49,254.00		2,200,715.04
S9G81GYU	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.77% European 317U731P3 03-12-2018				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		7,325.00
S9H2WVJU	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.92% European 317U367Q2 06-21-2018				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,584.00
S9GYXUXU	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.73% European 317U130Q8 05-17-2018				
		Acquisitions	18,100,000.00	0.00	
		Dispositions	-18,100,000.00		18,100.00
S9G97HQU	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.83% European 317U919P7 04-12-2018				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		4,320.00
S9GZQLAU	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 2.86% European 317U184Q3 05-25-2018				
		Acquisitions	4,200,000.00	0.00	
		Dispositions	-4,200,000.00		5,040.00
S9GXSW5U	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.62% European 317U041Q6 05-03-2018				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9GZBL8U	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.81% European 317U161Q0 05-21-2018				
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,166.25
S9H1L22U	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.85% European 317U212Q9 06-01-2018				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,225.00
S9H67LUU	CALL SWO USD BARCGB33 P 3MLIBOR / R 2.8% European 317U751Q6 08/09/2018				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		770.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9H9HA9U	CALL SWO USD BARCGB33 P 3MLIBOR / R 2.875% European 317U115R5 10/10/2018	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		833.16
S9H8GZYU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.82% European 317U987Q2 09/10/2018	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,231.25
S9H88DGU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.87% European 317U976Q5 09/10/2018	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,310.00
S9J1CE8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.91% European 317U675R7 12/24/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,172.50
S9J1FSTU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.93% European 317U680R0 12/27/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,702.50
S9J1GV8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.93% European 317U680R0 12/27/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,700.00
S9HX4ZYU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.97% European 317U192R1 10/18/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,581.25
S9HXPNU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 3% European 317U262R6 10/29/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,127.50
S9HYXCEU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 3.06% European 317U488R4 11/26/2018	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,178.00
S9HZPCR	CALL SWO USD BNPAFRPP P 3MLIBOR / R 3.12% European 317U592R7 12/10/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,767.50
S9H8TA5U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.75% European 317U031R6 09/24/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,906.25
S9H6C64U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.77% European 317U779Q4 10/11/2018				

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DOL 5500 Reporting

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Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,908.00
S9H8LM5U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.8% European 317U024R5 09/17/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,691.00
S9H8FS8U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.81% European 317U001R2 09/14/2018	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,640.00
S9H4SE1U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.85% European 317U600Q9 07/16/2018	Acquisitions	11,100,000.00	0.00	
		Dispositions	-11,100,000.00		13,320.00
S9H9NRQU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.91% European 317U147R7 10/12/2018	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,290.00
S9H7R98U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.92% European 317U953Q2 09/04/2018	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,132.00
S9HXBRFU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.01% European 317U233R2 10/24/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,730.00
S9HYTFRU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.02% European 317U470R4 11/26/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,267.00
S9HY5TDU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.04% European 317U374R1 11/13/2018	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,525.00
S9HZBSLU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.05% European 317U533R9 12/03/2018	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,300.00
S9HXXK1U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.1% European 317U332R2 11/09/2018	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,000.00
S9HYVGBU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.11% European 317U483R9 11/26/2018	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,210.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9HYTJQU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.25% European 317U469R7 11/26/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,267.00
S9H9BEPU	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.83% European 317U083R3 10/04/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,860.00
S9H5JTAU	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.835% European 317U576Q9 07/11/2018	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9H6UT8U	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.85% European 317U860Q4 08/20/2018	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,655.00
S9HX6VYU	CALL SWO USD CITIUS33 P 3MLIBOR / R 3.02% European 317U224R3 10/22/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,731.25
S9H8V23U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.8% European 317U050R2 09/24/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,503.00
S9H6LGYU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.8% European 317U809Q8 10/16/2018	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		7,904.00
S9H6LKAU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.82% European 317U812Q3 08/16/2018	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		4,140.00
S9H73GMU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.86% European 317U883Q7 08/23/2018	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,960.00
S9H7KYKU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.9% European 317U935Q5 08/31/2018	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,977.50
S9H5XP8U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.8% European 317U731Q1 08/02/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,700.00
S9H6C66U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.8% European 317U783Q8 08/13/2018				

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		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,464.00
S9H9FXPU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.84% European 317U110R0 10/09/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,875.00
S9H47B1U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.85% European 317U537Q7 07/06/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,150.00
S9J1NB7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.87% European 317U718R6 12/31/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,645.00
S9H83LRU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.89% European 317U972Q9 09/07/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,562.50
S9J14FDU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.895% European 317U655R1 12/19/2018	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,835.00
S9J1A68U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.925% European 317U668R6 12/21/2018	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,770.00
S9H9URQU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.94% European 317U181R4 10/17/2018	Acquisitions	9,000,000.00	0.00	
		Dispositions	-9,000,000.00		9,112.50
S9HXKWBU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.98% European 317U282R2 10/29/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,185.00
S9HZQP6U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.04% European 317U623R0 12/13/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,665.00
S9HYAF9U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.045% European 317U388R5 11/15/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,860.00
S9HZGZKU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.08% European 317U576R7 12/07/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,632.50

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S9HYNWQU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.1% European 317U446R5 11/23/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,700.00
S9HZ2MYU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.1% European 317U491R9 11/29/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		6,187.50
S9H3TAAU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.77% European 317U484Q0 07/02/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,377.50
S9H6UU2U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.81% European 317U863Q1 08/20/2018	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,200.00
S9J1KSSU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.93% European 317U711R3 12/28/2018	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,352.00
S9J11ABU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.96% European 317U649R0 12/17/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,395.00
S9HZDJXU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.06% European 317U559R8 12/05/2018	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,455.00
S9H59ACU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.85% European 317U652Q6 07/23/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,395.00
S9H7BWGU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.88% European 317U912Q2 08/27/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,177.50
S9HXL9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 3.07% European 317U315R3 11/05/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,565.00
S9H8QTDU	CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.79% European 317U028R1 09/20/2018	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,640.00
S9H99AQU	CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.79% European 317U080R6 09/28/2018				

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		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,484.00
S9H5FH2U	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 2.85% European 317U618Q9 07/20/2018				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,240.00
S9H6LHTU	CALL SWO_CDX BARCGB33 10/17/2018 CDX.NA.IG.30 317581866				
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,135.00
S9HY8W4U	CALL SWO_CDX BARCGB33 12/19/2018 CDX.NA.IG.31 12/28 3175X0019				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,490.00
S9H4UZ6U	CALL SWO_CDX BARCGB33 15/08/2018 ITRAXX EUROPE SERIES 2 3175165N8				
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,565.26
S9H8A66U	CALL SWO_CDX BARCGB33 17/10/2018 ITRAXX EUROPE SERIES 2 3175499T2				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,036.49
S9H8FX1U	CALL SWO_CDX BARCGB33 17/10/2018 ITRAXX EUROPE SERIES 2 3175499T2				
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,030.99
S9H99CCU	CALL SWO_CDX BARCGB33 21/11/2018 ITRAXX EUROPE SERIES 2 3175490B0				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		4,202.53
S9H2XAQU	CALL SWO_CDX BNPAFRPP 06/20/2018 CDX.NA.IG.30 3175WE176				
		Acquisitions	17,000,000.00	0.00	
		Dispositions	-17,000,000.00		14,790.00
S9H3QTGU	CALL SWO_CDX BNPAFRPP 08/15/2018 CDX.NA.IG.30 317580751				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		3,456.25
S9H5DJTU	CALL SWO_CDX BNPAFRPP 09/19/2018 CDX.NA.IG.30 3175CA424				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,600.00
S9H5JB9U	CALL SWO_CDX BNPAFRPP 09/19/2018 CDX.NA.IG.30 3175CA424				
		Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		4,532.50

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S9H67KFU	CALL SWO_CDX BNPAFRPP 09/19/2018 CDX.NA.IG.30 3175QA304	Acquisitions	6,300,000.00	0.00	
		Dispositions	-6,300,000.00		7,402.50
S9HYQPYU	CALL SWO_CDX BNPAFRPP 12/19/2018 CDX.NA.IG.31 12/28 3175TY887	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,800.00
S9HXXF7U	CALL SWO_CDX BNPAFRPP 12/19/2018 CDX.NA.IG.31 12/28 3175Z9216	Acquisitions	4,100,000.00	0.00	
		Dispositions	-4,100,000.00		3,731.00
S9H4EU8U	CALL SWO_CDX BNPAFRPP 15/08/2018 ITRAXX EUROPE SERIES 2 3175189W0	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,555.39
S9H7GNTU	CALL SWO_CDX BNPAFRPP 17/10/2018 ITRAXX EUROPE SERIES 2 3175449W6	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		4,241.51
S9H5FZTU	CALL SWO_CDX BNPAFRPP 19/09/2018 ITRAXX EUROPE SERIES 2 3175189S9	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		6,107.10
S9H63GKU	CALL SWO_CDX BOFAUS6S 09/19/2018 CDX.NA.IG.30 3175SS295	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,340.00
S9H7GMQU	CALL SWO_CDX BOFAUS6S 09/19/2018 CDX.NA.IG.30 3175SS733	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,250.00
S9HYAC3U	CALL SWO_CDX BOFAUS6S 11/21/2018 CDX.NA.IG.31 12/28 3175TY820	Acquisitions	8,600,000.00	0.00	
		Dispositions	-8,600,000.00		5,676.00
S9HYJ65U	CALL SWO_CDX BOFAUS6S 12/19/2018 CDX.NA.IG.31 12/28 3175TY838	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,940.00
S9H7SNGU	CALL SWO_CDX CHASGB2L 17/10/2018 ITRAXX EUROPE SERIES 2 3175449T3	Acquisitions	4,300,000.00	0.00	
		Dispositions	-4,300,000.00		5,044.27
S9H73U9U	CALL SWO_CDX CHASGB2L 17/10/2018 ITRAXX EUROPE SERIES 2 317574AH4				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		4,887.41
S9H2XARU	CALL SWO_CDX CHASUS33 07/18/2018 CDX.NA.IG.30 317580504				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,625.00
S9HXE3U	CALL SWO_CDX CITIGB2L 19/12/2018 ITRAXX EUROPE INDEX 30 3177489W3				
		Acquisitions	4,600,000.00	0.00	
		Dispositions	-4,600,000.00		5,000.26
S9H5S86U	CALL SWO_CDX CITIUS33 09/19/2018 CDX.NA.IG.30 3175Z7806				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,380.00
S9H6C24U	CALL SWO_CDX CSFPGB2L 09/19/2018 CDX.NA.IG.30 3175Z8150				
		Acquisitions	17,800,000.00	0.00	
		Dispositions	-17,800,000.00		19,135.00
S9H6UP4U	CALL SWO_CDX CSFPGB2L 10/17/2018 CDX.NA.IG.30 317581908				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,910.00
S9HXBPCU	CALL SWO_CDX CSFPGB2L 11/21/2018 CDX.NA.IG.31 12/28 3175SA336				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		2,170.00
S9HX878U	CALL SWO_CDX DEUTGB2L 12/19/2018 CDX.NA.IG.31 12/28 3175Z7558				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		2,945.00
S9H7KXPU	CALL SWO_CDX GSILGB2X 10/17/2018 CDX.NA.IG.30 3175QA999				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,047.50
S9H7P84U	CALL SWO_CDX GSILGB2X 10/17/2018 CDX.NA.IG.30 3175QA999				
		Acquisitions	6,000,000.00	0.00	
		Dispositions	-6,000,000.00		6,150.00
S9H7UNSU	CALL SWO_CDX GSILGB2X 10/17/2018 CDX.NA.IG.30 3175QA999				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,730.00
S9HYNZKU	CALL SWO_CDX GSILGB2X 12/19/2018 CDX.NA.IG.31 12/28 317583672				
		Acquisitions	1,050,000.00	0.00	
		Dispositions	-1,050,000.00		826.88

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9H5887U	CALL SWO_CDX MSCSUS33 19/09/2018 ITRAXX EUROPE SERIES 2 3175139R2	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		5,125.65
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048	Acquisitions	285,000.00	-283,651.95	
		Dispositions	-285,000.00		251,911.00
SBGPMC28	CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049	Acquisitions	1,035,000.00	-1,038,933.45	
		Dispositions	-1,035,000.00		1,055,800.25
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Acquisitions	1,275,000.00	-1,261,918.50	
		Dispositions	-940,000.00		877,642.60
SBD7C7T9	CAP 1 FINL CORP 3.75% DUE 03-09-2027	Acquisitions	800,000.00	-797,528.00	
		Dispositions	-1,775,000.00		1,688,372.10
SBFXS0V6	CAP 1 FINL CORP 3.8% DUE 01-31-2028	Acquisitions	6,214,000.00	-6,032,370.73	
		Dispositions	-3,390,000.00		3,227,115.00
C14040H105	CAPITAL ONE FINL CORP COM	Acquisitions	47,844.00	-4,440,627.53	
		Dispositions	-7,800.00		815,325.63
C143658300	CARNIVAL CORP COM PAIRED	Acquisitions	81,000.00	-5,083,430.06	
		Dispositions	-65,900.00		4,203,399.07
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	8,621.00	-347,977.85	
		Dispositions	-10,490.00		477,386.68
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	13,102,000.00	-13,102,000.00	
		Dispositions	-5,374,000.00		5,374,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	185,000.00	-185,000.00	
		Dispositions	-76,000.00		76,000.00
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,105,000.00	-1,294,303.20	
		Dispositions	-180,000.00		216,757.80
SB2NNGB2	CDN NAT RES LTD 6.75% DUE 02-01-2039				
		Acquisitions	215,000.00	-262,560.15	
		Dispositions	-650,000.00		804,882.00
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	3,236,000.00	-3,412,190.17	
		Dispositions	-830,000.00		858,917.20
C13645RAY0	CDN PAC RY CO NEW FIXED 4% 06-01-2028				
		Acquisitions	475,000.00	-474,563.00	
		Dispositions	-475,000.00		477,949.75
C12514G108	CDW CORP COM				
		Acquisitions	8,415.00	-660,328.28	
		Dispositions	-4,312.00		321,195.61
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	10,900.00	-1,255,954.78	
		Dispositions	-5,693.00		606,950.44
C151020BB9	CELGENE CORP 3.9% 02-20-2028				
		Acquisitions	3,200,000.00	-3,138,749.50	
		Dispositions	-3,200,000.00		3,118,626.10
C151020AZ7	CELGENE CORP 4.55% 02-20-2048				
		Acquisitions	3,965,000.00	-3,909,612.65	
		Dispositions	-3,965,000.00		3,773,377.15
C151020AM6	CELGENE CORP 4.625% DUE 05-15-2044				
		Acquisitions	1,225,000.00	-1,150,317.50	
		Dispositions	-200,000.00		201,370.00
SBYQH7V2	CELGENE CORP 5% DUE 08-15-2045				
		Acquisitions	955,000.00	-918,007.55	
		Dispositions	-1,175,000.00		1,161,511.50
C151020104	CELGENE CORP COM				
		Acquisitions	55,900.00	-4,729,597.69	
		Dispositions	-31,400.00		2,756,302.42
C151020AW4	CELGENE CORP FIXED 4.35% DUE 11-15-2047				
		Acquisitions	1,135,000.00	-1,011,943.45	
		Dispositions	-970,000.00		889,196.15

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C15135B101	CENTENE CORP DEL COM	Acquisitions	55,300.00	-6,848,890.15	
		Dispositions	-37,077.00		4,195,132.33
C15189T107	CENTERPOINT ENERGY INC COM	Acquisitions	139,951.00	-3,874,410.28	
		Dispositions	-102,751.00		2,689,061.53
SBFF9P78	CHARTER 5.375% 05-01-2047	Acquisitions	1,945,000.00	-1,895,596.80	
		Dispositions	-3,365,000.00		3,112,756.55
SBFY3CF8	CHARTER 5.375% DUE 04-01-2038	Acquisitions	3,390,000.00	-3,351,708.15	
		Dispositions	-1,505,000.00		1,450,810.20
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035	Acquisitions	1,625,000.00	-1,845,716.75	
		Dispositions	-1,625,000.00		1,779,211.10
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	340,000.00	-398,514.00	
		Dispositions	-340,000.00		362,321.00
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	505,000.00	-564,528.00	
		Dispositions	-1,330,000.00		1,471,656.10
SBFY3BX9	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	3,860,000.00	-3,867,153.60	
		Dispositions	-2,290,000.00		2,317,786.15
CM22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	Acquisitions	5,000.00	-568,670.30	
		Dispositions	-5,000.00		573,318.35
C166764100	CHEVRON CORP COM	Acquisitions	50,000.00	-6,076,856.68	
		Dispositions	-10,800.00		1,205,663.58
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	Acquisitions	445,000.00	-491,907.45	
		Dispositions	-1,580,000.00		1,637,553.35
C125523100	CIGNA CORP NEW COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-7,700.00		1,441,739.51
		Free Receipt	17,300.00		
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	173,546.00	-7,631,602.33	
		Dispositions	-37,300.00		1,722,027.19
C125581801	CIT GROUP INC NEW COM NEW COM NEW				
		Acquisitions	20,800.00	-1,077,654.74	
		Dispositions	-20,800.00		948,615.26
SBYWG4Z6	CITIGROUP INC 3.52% 10-27-2028				
		Acquisitions	455,000.00	-427,117.60	
		Dispositions	-1,305,000.00		1,272,856.05
SBDDXTT8	CITIGROUP INC 3.887% 01-10-2028				
		Acquisitions	360,000.00	-351,230.40	
		Dispositions	-5,125,000.00		5,100,518.25
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046				
		Acquisitions	485,000.00	-477,960.50	
		Dispositions	-3,575,000.00		3,607,866.00
SB8WTN90	CITIGROUP INC 5.875 DUE 01-30-2042				
		Acquisitions	205,000.00	-240,385.05	
		Dispositions	-2,000,000.00		2,507,940.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043				
		Acquisitions	915,000.00	-1,116,597.30	
		Dispositions	-250,000.00		293,847.50
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039				
		Acquisitions	250,000.00	-356,957.50	
		Dispositions	-250,000.00		360,077.50
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	61,581.00	-4,454,359.76	
		Dispositions	-79,200.00		5,872,875.61
SBFMTXQ6	CITIGROUP INC FIXED 3.878% DUE 01-24-2039				
		Acquisitions	6,800,000.00	-6,750,251.75	
		Dispositions	-1,735,000.00		1,645,017.00
SBF347Y6	CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028				
		Acquisitions	385,000.00	-363,116.60	
		Dispositions	-3,640,000.00		3,462,115.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFZP4Y6	CITIGROUP INC FLTG RT 4.075% DUE 04-23-2029	Acquisitions	2,900,000.00	-2,870,925.80	
		Dispositions	-2,900,000.00		2,833,620.10
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	121,431.00	-5,148,032.05	
		Dispositions	-46,422.00		1,801,422.04
C177376100	CITRIX SYS INC COM	Acquisitions	61,277.00	-6,156,359.26	
		Dispositions	-23,993.00		2,592,585.87
C12572Q105	CME GROUP INC COM STK	Acquisitions	1,600.00	-259,462.01	
		Dispositions	-1,600.00		261,987.35
C125896100	CMS ENERGY CORP COM	Acquisitions	2,500.00	-118,216.25	
		Dispositions	-2,500.00		117,536.11
C12621E103	CNO FINL GROUP INC COM	Acquisitions	22,700.00	-572,797.81	
		Dispositions	-22,700.00		524,081.94
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A	Acquisitions	108,100.00	-8,009,227.47	
		Dispositions	-53,751.00		3,962,976.88
C013872106	COM ALCOA CORPORATION COM USD0.01	Acquisitions	25,000.00	-1,194,881.68	
		Dispositions	-85,692.00		3,826,015.80
SB97R909	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	Acquisitions	665,000.00	-640,204.05	
		Dispositions	-345,000.00		334,229.10
SBGV15K8	COMCAST CORP 4.7% 10-15-2048	Acquisitions	10,290,000.00	-10,254,148.60	
		Dispositions	-1,290,000.00		1,268,206.10
SBDL075	COMCAST CORP NEW 3.2% DUE 07-15-2036	Acquisitions	370,000.00	-308,221.10	
		Dispositions	-685,000.00		576,440.95
SBFY1MY1	COMCAST CORP NEW 3.55% DUE 05-01-2028				

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		Acquisitions	395,000.00	-392,535.20	
		Dispositions	-395,000.00		389,608.25
SBFY1N04	COMCAST CORP NEW 3.9% DUE 03-01-2038				
		Acquisitions	1,985,000.00	-1,897,722.05	
		Dispositions	-535,000.00		503,428.00
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	3,085,000.00	-2,890,626.10	
		Dispositions	-2,215,000.00		1,987,683.65
SBF22PR0	COMCAST CORP NEW 4% DUE 08-15-2047				
		Acquisitions	310,000.00	-292,757.80	
		Dispositions	-310,000.00		276,619.20
C20030NCT6	COMCAST CORP NEW 4.15% DUE 10-15-2028				
		Acquisitions	515,000.00	-514,742.50	
		Dispositions	-515,000.00		515,118.45
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038				
		Acquisitions	10,510,000.00	-10,508,322.05	
		Dispositions	-345,000.00		344,886.15
C20030NBQ3	COMCAST CORP NEW 4.6% DUE 08-15-2045				
		Acquisitions	900,000.00	-873,923.60	
		Dispositions	-670,000.00		651,594.10
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047				
		Acquisitions	1,520,000.00	-1,357,220.60	
		Dispositions	-615,000.00		547,783.75
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049				
		Acquisitions	710,000.00	-651,590.70	
		Dispositions	-4,195,000.00		3,809,535.15
C20030N101	COMCAST CORP NEW-CL A				
		Acquisitions	107,900.00	-3,655,431.37	
		Dispositions	-231,600.00		8,255,933.72
SBFXKXD5	COMMONWEALTH EDISON CO 3.7% 08-15-2028				
		Acquisitions	475,000.00	-473,860.00	
		Dispositions	-475,000.00		471,803.25
SBFYRPY0	COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG				
		Acquisitions	1,575,000.00	-1,574,700.75	
		Dispositions	-725,000.00		691,936.05

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFWS66	CONAGRA BRANDS INC 5.4% 11-01-2048	Acquisitions	2,640,000.00	-2,578,526.30	
		Dispositions	-445,000.00		440,165.30
SBFWS55	CONAGRA BRANDS INC FORMERLY CONAGRA 5.3% 11-01-2038	Acquisitions	2,025,000.00	-2,011,387.45	
		Dispositions	-1,170,000.00		1,133,571.40
SBFWS329	CONCHO RES INC 4.85% DUE 08-15-2048	Acquisitions	1,940,000.00	-1,945,890.80	
		Dispositions	-1,145,000.00		1,126,886.00
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047	Acquisitions	4,340,000.00	-4,395,492.25	
		Dispositions	-1,415,000.00		1,418,275.13
C20605PAK7	CONCHO RESOURCES INC 4.3% 06-18-2028	Acquisitions	1,795,000.00	-1,781,248.40	
		Dispositions	-625,000.00		625,518.75
C206787103	CONDUENT INC COM	Acquisitions	29,500.00	-579,579.70	
		Dispositions	-29,500.00		391,084.21
SBZ78LD1	CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	Acquisitions	1,500,000.00	-1,912,695.00	
		Dispositions	-735,000.00		932,551.90
C20825C104	CONOCOPHILLIPS COM	Acquisitions	60,241.00	-3,823,810.72	
		Dispositions	-120,200.00		7,746,034.16
SBF42ZJ0	CONSTELLATION 4.1% 02-15-2048	Acquisitions	295,000.00	-280,465.40	
		Dispositions	-295,000.00		272,804.20
SBDGKT74	CONSTELLATION 4.5% DUE 05-09-2047	Acquisitions	755,000.00	-727,281.70	
		Dispositions	-1,150,000.00		1,099,097.25
C21036P108	CONSTELLATION BRANDS INC CL A CL A	Acquisitions	17,000.00	-3,579,781.84	
		Dispositions	-1,900.00		410,454.05
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	465,000.00	-516,716.05	
		Dispositions	-265,000.00		312,307.80
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG				
		Acquisitions	585,000.00	-662,360.40	
		Dispositions	-235,000.00		255,788.10
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO				
		Acquisitions	1,725,000.00	-1,919,902.20	
		Dispositions	-170,000.00		173,036.20
C21871D103	CORELOGIC INC-W/I COM STK				
		Acquisitions	8,600.00	-432,924.53	
		Dispositions	-8,600.00		343,976.58
C21870Q105	CORESITELTY CORP CORESITE REALTY CORP				
		Acquisitions	8,100.00	-791,215.13	
		Dispositions	-8,100.00		838,628.80
C225401AF5	CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029				
		Acquisitions	3,272,000.00	-3,272,000.00	
		Dispositions	-1,825,000.00		1,815,214.15
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045				
		Acquisitions	355,000.00	-396,254.55	
		Dispositions	-355,000.00		366,200.25
C224399105	CRANE CO COM				
		Acquisitions	12,200.00	-1,123,306.72	
		Dispositions	-18,700.00		1,587,893.68
C64072UAG7	CSC HOLDINGS INC TERM LOAN B SENIOR SECURED DUE 01-12-2026				
		Acquisitions	1,300,000.00	-1,293,500.00	
		Dispositions	-6,500.00		6,500.00
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	455,000.00	-424,741.00	
		Dispositions	-1,190,000.00		1,080,838.00
SB56PH80	CSX CORP 4.75% DUE 05-30-2042				
		Acquisitions	295,000.00	-299,062.15	
		Dispositions	-295,000.00		294,572.25
SBH4Q9N8	CSX CORP 4.75% DUE 11-15-2048				
		Acquisitions	1,545,000.00	-1,528,899.65	
		Dispositions	-335,000.00		332,668.40

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C126408HK2	CSX CORP FIXED 4.3% DUE 03-01-2048	Acquisitions	6,420,000.00	-6,352,419.05	
		Dispositions	-3,930,000.00		3,824,400.00
C231021106	CUMMINS INC	Acquisitions	1,600.00	-254,574.09	
		Dispositions	-20,595.00		3,549,576.14
S9G9498U	CURRENCY OPTION CALL CSFPGB2L USD/BRL 3.3335 European 04-11-2018 31750D007	Acquisitions	770,000.00	-7,168.70	
		Dispositions	-770,000.00		3,773.00
S9G99PLU	CURRENCY OPTION CALL GSCMUS33 GBP/USD 1.4194 European 12/04/2018 31750D1A6	Acquisitions	1,094,000.00	0.00	
		Dispositions	-1,094,000.00		5,055.47
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043	Acquisitions	710,000.00	-743,675.85	
		Dispositions	-770,000.00		878,843.70
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028	Acquisitions	10,210,000.00	-10,083,367.60	
		Dispositions	-9,680,000.00		9,576,441.15
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	15,685,000.00	-15,509,846.54	
		Dispositions	-3,410,000.00		3,379,775.75
SBYPFCH8	CVS HEALTH CORP 4.875% DUE 07-20-2035	Acquisitions	595,000.00	-603,073.80	
		Dispositions	-315,000.00		309,613.50
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	24,132,000.00	-24,330,359.05	
		Dispositions	-14,442,000.00		14,586,172.60
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	3,400,000.00	-3,574,149.05	
		Dispositions	-4,185,000.00		4,313,084.65
C126650100	CVS HEALTH CORP COM	Acquisitions	11,700.00	-802,368.26	
		Dispositions	-2,400.00		192,743.28
C23283R100	CYRUSONE INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	24,500.00	-1,265,322.76	
		Dispositions	-24,500.00		1,350,040.24
C235851102	DANAHER CORP COM	Acquisitions	38,300.00	-3,917,225.67	
		Dispositions	-54,600.00		5,496,741.70
SBFWZ825	DARDEN RESTAURANTS INC 4.55% 02-15-2048	Acquisitions	1,375,000.00	-1,303,960.45	
		Dispositions	-275,000.00		275,580.25
C237194105	DARDEN RESTAURANTS INC COM	Acquisitions	5,700.00	-549,647.57	
		Dispositions	-8,600.00		729,376.97
C23918K108	DAVITA INC COM	Acquisitions	31,750.00	-2,174,817.82	
		Dispositions	-31,750.00		2,105,154.83
SBYWFCM6	DEFAULTED PACIFIC GAS & ELEC CO 0.0% 12-31-2040	Acquisitions	784,000.00	-677,293.57	
		Dispositions	-230,000.00		168,762.50
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW	Acquisitions	125,632.00	-6,974,428.71	
		Dispositions	-98,938.00		5,321,218.83
C251526BN8	DEUTSCHE BK AG N Y 4.875% DUE 12-01-2032	Acquisitions	1,835,000.00	-1,725,945.60	
		Dispositions	-920,000.00		819,694.80
SBYNCYY2	DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	Acquisitions	1,860,000.00	-1,987,117.35	
		Dispositions	-1,265,000.00		1,256,423.40
C25179M103	DEVON ENERGY CORP NEW COM	Acquisitions	12,600.00	-303,639.56	
		Dispositions	-64,110.00		2,208,080.69
C253393102	DICKS SPORTING GOODS INC OC-COM OC-COM	Acquisitions	11,200.00	-417,409.31	
		Dispositions	-11,200.00		405,467.18
SBDGS7J6	DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	Acquisitions	1,045,000.00	-956,444.10	
		Dispositions	-1,485,000.00		1,436,456.55

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C25737MFK9	DOMINION ENERGY GAS HLDGS LLC DISC COML PAPER 4/2 YRS 3&4 06-19-2018	Acquisitions	1,000,000.00	-996,400.00	
		Dispositions	-1,000,000.00		1,000,000.00
C257559203	DOMTAR CORP COM NEW COM NEW	Acquisitions	24,292.00	-1,189,047.53	
		Dispositions	-8,167.00		433,294.25
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048	Acquisitions	4,660,000.00	-4,660,000.00	
		Dispositions	-525,000.00		532,465.50
SBYPL1N5	DR PEPPER SNAPPLE 4.42% DUE 12-15-2046	Acquisitions	235,000.00	-215,659.50	
		Dispositions	-800,000.00		723,100.30
C26210C104	DROPBOX INC CL A CL A	Acquisitions	55,500.00	-1,659,807.60	
		Dispositions	-55,500.00		1,783,710.98
SB968118	DU PONT E I DE NEMOURS & CO NT 4.15 02-15-2043	Acquisitions	115,000.00	-103,743.80	
		Dispositions	-115,000.00		127,692.55
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	950,000.00	-918,357.90	
		Dispositions	-3,434,000.00		3,293,549.40
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	62,900.00	-5,373,213.29	
		Dispositions	-19,900.00		2,031,391.43
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	555,000.00	-561,809.85	
		Dispositions	-875,000.00		863,476.25
CG29183103	EATON CORP PLC COM USD0.50	Acquisitions	8,300.00	-685,257.20	
		Dispositions	-8,300.00		668,906.01
C278642103	EBAY INC COM USD0.001	Acquisitions	241,410.00	-8,856,512.11	
		Dispositions	-49,500.00		1,566,254.78
C28035Q102	EDGEWELL PERS CARE CO COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	13,371.00	-648,537.95	
		Dispositions	-13,371.00		703,916.61
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	3,800.00	-542,091.20	
		Dispositions	-3,800.00		649,366.35
S2836399	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	Acquisitions	200,000.00	-247,464.00	
		Dispositions	-200,000.00		247,478.00
C285512109	ELECTR ARTS COM	Acquisitions	8,500.00	-1,202,393.78	
		Dispositions	-17,100.00		2,085,755.74
SBYMVD32	EMERA US FIN LP 4.75% DUE 06-15-2046	Acquisitions	715,000.00	-723,787.62	
		Dispositions	-3,690,000.00		3,789,536.60
C29250NAR6	ENBRIDGE INC 3.7% 07-15-2027	Acquisitions	720,000.00	-696,758.40	
		Dispositions	-2,350,000.00		2,240,372.50
SBZ6CXF0	ENBRIDGE INC 5.5% DUE 12-01-2046	Acquisitions	433,000.00	-475,719.78	
		Dispositions	-433,000.00		481,763.22
CG30401106	ENDO INTL LTD COM STK	Acquisitions	18,612.00	-248,705.40	
		Dispositions	-35,673.00		336,474.67
SBFXCN75	ENERGY TRANSFER 6% DUE 06-15-2048	Acquisitions	1,174,000.00	-1,161,086.00	
		Dispositions	-950,000.00		975,545.25
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	330,000.00	-383,136.60	
		Dispositions	-665,000.00		799,017.45
C29366GHX2	ENTERGY CORP DISC COML PAPER 4/2 YRS 3&408-31-2018	Acquisitions	3,800,000.00	-3,799,770.94	
		Dispositions	-3,800,000.00		3,800,000.00
C29366GKX8	ENTERGY CORP DISC COML PAPER 4/2 YRS 3&410-31-2018	Acquisitions	1,600,000.00	-1,593,920.00	
		Dispositions	-1,600,000.00		1,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043	Acquisitions	354,000.00	-343,698.60	
		Dispositions	-724,000.00		685,023.02
SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044	Acquisitions	620,000.00	-647,703.95	
		Dispositions	-315,000.00		332,180.10
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	1,760,000.00	-1,731,780.40	
		Dispositions	-1,255,000.00		1,192,716.75
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Acquisitions	3,780,000.00	-3,733,470.00	
		Dispositions	-380,000.00		363,549.80
C29380JD3	ENTERPRISE PRODS OPER LLC DISC COML PAPER 4/A2 YRS 3&4 09-13-2018	Acquisitions	4,500,000.00	-4,489,650.00	
		Dispositions	-4,500,000.00		4,500,000.00
C29380DEW6	ENTERPRISE PRODS OPER LLC DISC COML PAPER 05-30-2018	Acquisitions	1,000,000.00	-997,780.56	
		Dispositions	-1,000,000.00		1,000,000.00
C29380DKJ8	ENTERPRISE PRODS OPER LLC DISC COML PAPER 4/A2 YRS 3&4 10-18-2018	Acquisitions	2,200,000.00	-2,195,655.00	
		Dispositions	-2,200,000.00		2,200,000.00
C29472R108	EQTY LIFESTYLE PPTYS INC REIT	Acquisitions	10,900.00	-998,056.10	
		Dispositions	-10,900.00		1,094,290.25
C29444U700	EQUINIX INC COM PAR \$0.001	Acquisitions	10,670.00	-4,569,897.78	
		Dispositions	-2,260.00		982,882.00
SBF4G280	ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	Acquisitions	1,000,000.00	-947,300.00	
		Dispositions	-480,000.00		463,459.20
C29977A105	EVERCORE INC	Acquisitions	5,790.00	-563,467.86	
		Dispositions	-5,790.00		484,405.28
CG3223R108	EVEREST RE GROUP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,680.00	-8,342,604.03	
		Dispositions	-22,280.00		4,913,716.68
C30034W106	EVERGY INC COM NPV				
		Acquisitions	3,400.00	-179,482.15	
		Dispositions	-5,800.00		334,703.78
		Free Receipt	2,400.00		
C30161Q104	EXELIXIS INC COM STK				
		Acquisitions	16,070.00	-296,826.85	
		Dispositions	-36,145.00		770,826.28
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046				
		Acquisitions	2,680,000.00	-2,649,260.90	
		Dispositions	-100,000.00		100,966.00
C30161N101	EXELON CORP COM				
		Acquisitions	142,518.00	-6,160,426.30	
		Dispositions	-8,411.00		350,542.92
C30212P303	EXPEDIA GROUP INC COM USD0.001				
		Acquisitions	37,100.00	-4,255,074.88	
		Dispositions	-16,300.00		2,038,683.64
C30224P200	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM				
		Acquisitions	7,700.00	-164,234.10	
		Dispositions	-30,000.00		590,342.68
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046				
		Acquisitions	1,870,000.00	-1,943,505.80	
		Dispositions	-370,000.00		376,364.00
C30231G102	EXXON MOBIL CORP COM				
		Acquisitions	13,700.00	-1,056,674.48	
		Dispositions	-1,900.00		131,452.57
C315616102	F5 NETWORKS INC COM STK				
		Acquisitions	23,869.00	-3,709,929.74	
		Dispositions	-19,969.00		3,529,090.70
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'				
		Acquisitions	24,200.00	-3,659,274.36	
		Dispositions	-59,000.00		9,993,507.92
C303250104	FAIR ISAAC CORPORATION COM				
		Acquisitions	2,600.00	-453,422.49	

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		Dispositions	-2,600.00		435,028.14
SBFZCT42	FEDERAL HOME LN BK CONS DISC NTS 06-29-2018	Acquisitions	1,200,000.00	-1,196,899.50	
		Dispositions	-1,200,000.00		1,200,000.00
SBFMNTT3	FEDERAL HOME LN BK CONS DISC NTS DUE 09-28-2018	Acquisitions	2,800,000.00	-2,795,775.11	
		Dispositions	-2,800,000.00		2,800,000.00
C313385SK3	FEDERAL HOME LN BK CONS DISC NTS DISC NT 29/01/2018	Acquisitions	2,700,000.00	-2,699,718.75	
		Dispositions	-2,700,000.00		2,699,718.75
C313747206	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW	Acquisitions	1,000.00	-109,532.00	
		Dispositions	-1,000.00		114,846.54
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	5,425,000.00	-5,207,654.15	
		Dispositions	-1,615,000.00		1,432,895.70
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047	Acquisitions	720,000.00	-717,895.50	
		Dispositions	-740,000.00		783,764.25
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046	Acquisitions	890,000.00	-861,181.30	
		Dispositions	-530,000.00		524,310.80
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048	Acquisitions	2,935,000.00	-2,905,759.20	
		Dispositions	-735,000.00		711,134.55
C31428X106	FEDEX CORP COM	Acquisitions	8,910.00	-2,141,232.76	
		Dispositions	-8,910.00		1,610,437.93
SB1TWZV9	FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	Acquisitions	650,000.00	-652,019.10	
		Dispositions	-1,010,000.00		1,012,504.80
SBG05727	FHLB DISC NT 05-11-2018 0% DISC NTS 11/05/2018 USD	Acquisitions	2,300,000.00	-2,296,856.67	
		Dispositions	-2,300,000.00		2,300,000.00

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SBF4NQG1	FHLB DISC NT 08-03-2018 0% DISC NTS 03/08/2018 USD	Acquisitions	1,300,000.00	-1,294,121.11	
		Dispositions	-1,300,000.00		1,300,000.00
C32008D106	FIRST DATA CORP NEW COM CL A COM CL A	Acquisitions	7,300.00	-130,205.28	
		Dispositions	-7,300.00		130,320.82
C336433107	FIRST SOLAR INC COM	Acquisitions	9,600.00	-565,495.96	
		Dispositions	-44,300.00		2,450,146.68
C33767D105	FIRSTCASH INC COM	Acquisitions	6,627.00	-547,659.22	
		Dispositions	-6,627.00		500,376.39
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047	Acquisitions	330,000.00	-334,313.10	
		Dispositions	-595,000.00		544,654.95
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048	Acquisitions	4,015,000.00	-3,993,319.00	
		Dispositions	-665,000.00		649,686.35
C343498101	FLOWERS FOODS INC COM	Acquisitions	21,400.00	-416,337.74	
		Dispositions	-21,400.00		440,669.22
SBFPMGV8	FOMENTO ECONOMICO 4.375% DUE 05-10-2043	Acquisitions	1,060,000.00	-1,037,077.50	
		Dispositions	-366,000.00		369,044.72
C344849104	FOOT LOCKER INC COM	Acquisitions	103,057.00	-4,949,144.37	
		Dispositions	-81,700.00		3,865,770.62
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046	Acquisitions	2,085,000.00	-2,056,712.70	
		Dispositions	-1,655,000.00		1,626,981.75
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	4,477,000.00	-3,931,968.86	
		Dispositions	-3,900,000.00		3,368,364.10
C35671D857	FREEMPORT-MCMORAN INC				

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		Acquisitions	27,300.00	-470,061.43	
		Dispositions	-27,300.00		489,167.06
C354613101	FRKLN RES INC COM	Acquisitions	22,600.00	-998,848.35	
		Dispositions	-22,600.00		925,249.18
C999999OA8	FUT CALL AUG 18 T-NOTE OPTION 1210	Acquisitions	14.00	-1.40	
		Dispositions	-14.00		3,040.80
C999999OA8	FUT CALL JUN 18 T-NOTE OPTION 1215	Acquisitions	8.00	-0.80	
		Dispositions	-8.00		2,490.40
C999599GH0	FUT DEC 18 10 YR T-NOTES	Free Delivery	-1,357.00		
		Free Receipt	95.00		
C999599GH0	FUT DEC 18 10 YR T-NOTES	Free Delivery	-95.00		
		Free Receipt	1,357.00		
C999599GH0	FUT DEC 18 CBT ULT TNOTE	Free Delivery	-123.00		
		Free Receipt	100.00		
C999599GH0	FUT DEC 18 CBT ULT TNOTE	Free Delivery	-100.00		
		Free Receipt	123.00		
C999599GH0	FUT DEC 18 US 2YR T-NOTE	Free Delivery	-26.00		
		Free Receipt	8.00		
C999599GH0	FUT DEC 18 US 2YR T-NOTE	Free Delivery	-8.00		
		Free Receipt	26.00		
C999599GH0	FUT JUN 18 10 YR T-NOTES	Free Delivery	-163.00		
		Free Receipt	917.00		
C999599GH0	FUT JUN 18 10 YR T-NOTES	Free Delivery	-917.00		
		Free Receipt	163.00		

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C999599GH0	FUT JUN 18 CBT 5Y T-NOTE	Free Delivery	-89.00		
		Free Receipt	225.00		
C999599GH0	FUT JUN 18 CBT 5Y T-NOTE	Free Delivery	-225.00		
		Free Receipt	89.00		
C999599GH0	FUT JUN 18 CBT UL T-BONDS	Free Delivery	-101.00		
		Free Receipt	689.00		
C999599GH0	FUT JUN 18 CBT UL T-BONDS	Free Delivery	-689.00		
		Free Receipt	101.00		
C999599GH0	FUT JUN 18 US 2YR T-NOTE	Free Delivery	-156.00		
		Free Receipt	208.00		
C999599GH0	FUT JUN 18 US 2YR T-NOTE	Free Delivery	-208.00		
		Free Receipt	156.00		
C999599GH0	FUT MAR 18 10 YR T-NOTES	Free Delivery	-15.00		
		Free Receipt	407.00		
C999599GH0	FUT MAR 18 10 YR T-NOTES	Free Delivery	-407.00		
		Free Receipt	15.00		
C999599GH0	FUT MAR 18 CBT 5Y T-NOTE	Free Delivery	-19.00		
		Free Receipt	79.00		
C999599GH0	FUT MAR 18 CBT 5Y T-NOTE	Free Delivery	-79.00		
		Free Receipt	19.00		
C999599GH0	FUT MAR 18 CBT UL T-BONDS	Free Delivery	-178.00		
		Free Receipt	20.00		
C999599GH0	FUT MAR 18 CBT UL T-BONDS				

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		Free Delivery	-20.00		
		Free Receipt	178.00		
C999599GH0	FUT MAR 18 U.S. T-BONDS	Free Delivery	-22.00		
		Free Receipt	65.00		
C999599GH0	FUT MAR 18 U.S. T-BONDS	Free Delivery	-65.00		
		Free Receipt	22.00		
C999599GH0	FUT MAR 19 CBT UL T-BONDS	Free Delivery	-8.00		
		Free Receipt	114.00		
C999599GH0	FUT MAR 19 CBT UL T-BONDS	Free Delivery	-114.00		
		Free Receipt	8.00		
C999599GH0	FUT MAR 19 CBT ULT TNOTE	Free Delivery	-42.00		
		Free Receipt	120.00		
C999599GH0	FUT MAR 19 CBT ULT TNOTE	Free Delivery	-120.00		
		Free Receipt	42.00		
C999999OA8	FUT PUT MAY 18 T-NOTE OPTION 120.00	Acquisitions	109.00	0.00	
		Dispositions	-109.00		23,712.95
C999999OA8	FUT PUT AUG 18 T-NOTE OPTION 1190	Acquisitions	14.00	-240.52	
		Dispositions	-14.00		3,040.80
C999999OA8	FUT PUT JUN 18 T-NOTE OPTION 119.50	Acquisitions	7.00	-883.40	
		Dispositions	-7.00		1,194.76
C999999OA8	FUT PUT JUN 18 T-NOTE OPTION 1200	Acquisitions	8.00	-4.48	
		Dispositions	-8.00		2,240.40
C999999OA8	FUT PUT MAY 18 T-NOTE OPTION 1180	Acquisitions	19.00	-920.17	
		Dispositions	-19.00		6,205.03

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C999999OA8	FUT PUT MAY 18 T-NOTE OPTION 1185	Acquisitions	28.00	-471.24	
		Dispositions	-28.00		9,144.24
C999599GH0	FUT SEP 18 10 YR T-NOTES	Free Delivery	-1,429.00		
		Free Receipt	40.00		
C999599GH0	FUT SEP 18 10 YR T-NOTES	Free Delivery	-40.00		
		Free Receipt	1,429.00		
C999599GH0	FUT SEP 18 US 2YR T-NOTE	Free Delivery	-126.00		
		Free Receipt	11.00		
C999599GH0	FUT SEP 18 US 2YR T-NOTE	Free Delivery	-11.00		
		Free Receipt	126.00		
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	12,068.00	-440,394.69	
		Dispositions	-45,690.00		1,627,296.59
C364760108	GAP INC COM	Acquisitions	24,222.00	-732,928.40	
		Dispositions	-24,222.00		617,844.84
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	7,660,000.00	-6,969,323.05	
		Dispositions	-28,731,000.00		24,831,119.88
SBCZSZ30	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	Acquisitions	985,000.00	-1,137,864.30	
		Dispositions	-220,000.00		256,478.20
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Acquisitions	2,210,000.00	-2,850,036.15	
		Dispositions	-1,715,000.00		1,910,316.85
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	Acquisitions	1,185,000.00	-1,309,467.40	
		Dispositions	-515,000.00		527,357.75
SB7T4807	GENERAL ELEC CO 4.125% DUE 10-09-2042				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044	Acquisitions	2,700,000.00	-2,151,909.88	
		Dispositions	-4,407,000.00		3,668,162.60
C36960MMU4	GENERAL ELEC CO DISC COML PAPER 3/A3 YRS3&4 12-28-2018	Acquisitions	1,190,000.00	-1,063,045.75	
		Dispositions	-1,779,000.00		1,489,535.40
C369604103	GENERAL ELECTRIC CO	Acquisitions	2,200,000.00	-2,187,130.00	
		Dispositions	-2,200,000.00		2,196,386.81
SBFY3D22	GENERAL MLS INC 4.2% DUE 04-17-2028	Acquisitions	238,800.00	-1,916,256.90	
		Dispositions	-47,600.00		342,832.30
SBFY3D44	GENERAL MLS INC 4.7% DUE 04-17-2048	Acquisitions	1,060,000.00	-1,061,120.95	
		Dispositions	-1,060,000.00		1,043,514.90
SBFY3D33	GENERAL MLS INC FIXED 4.55% DUE 04-17-2038	Acquisitions	1,692,000.00	-1,677,995.33	
		Dispositions	-1,200,000.00		1,066,752.00
SBGJNQ03	GENERAL MTRS CO 5.0% 10-01-2028	Acquisitions	2,180,000.00	-2,125,436.80	
		Dispositions	-440,000.00		406,436.80
SBD93QC4	GENERAL MTRS CO 5.15% DUE 04-01-2038	Acquisitions	460,000.00	-459,839.00	
		Dispositions	-460,000.00		440,956.00
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	580,000.00	-501,208.20	
		Dispositions	-1,210,000.00		1,190,264.30
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	695,000.00	-654,661.30	
		Dispositions	-1,165,000.00		1,100,900.35
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	2,350,000.00	-2,309,699.18	
		Dispositions	-1,705,000.00		1,465,554.24
		Acquisitions	5,305,000.00	-5,047,807.98	
		Dispositions	-710,000.00		638,360.35

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SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	1,490,000.00	-1,484,065.45	
		Dispositions	-835,000.00		885,079.90
SBYXXXG0	GENERAL MTRS CO 6.6% DUE 04-01-2036	Acquisitions	680,000.00	-764,864.00	
		Dispositions	-935,000.00		1,053,084.40
SBYXXXH1	GENERAL MTRS CO 6.75% DUE 04-01-2046	Acquisitions	1,150,000.00	-1,311,727.00	
		Dispositions	-470,000.00		498,265.45
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	Acquisitions	340,000.00	-327,335.00	
		Dispositions	-1,715,000.00		1,675,807.60
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Acquisitions	360,000.00	-370,159.20	
		Dispositions	-225,000.00		255,078.00
C375558103	GILEAD SCIENCES INC	Acquisitions	37,800.00	-2,804,885.39	
		Dispositions	-32,461.00		2,616,589.55
SBF108Q5	GLAXOSMITHKLINE 3.875% DUE 05-15-2028	Acquisitions	3,695,000.00	-3,712,190.75	
		Dispositions	-925,000.00		942,247.20
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	Acquisitions	265,000.00	-344,041.55	
		Dispositions	-605,000.00		756,256.05
SBFXTLH2	GOLDMAN SACHS 4.411% DUE 04-23-2039	Acquisitions	7,595,000.00	-7,470,317.10	
		Dispositions	-615,000.00		584,437.10
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	1,290,000.00	-1,319,026.80	
		Dispositions	-1,565,000.00		1,621,765.80
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	245,000.00	-278,797.75	
		Dispositions	-915,000.00		941,801.45
SB7M7YX8	GOLDMAN SACHS 6.125% DUE 02-15-2033				

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SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	625,000.00	-723,898.55	
		Dispositions	-3,665,000.00		4,309,517.50
SBYZKX58	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	Acquisitions	2,440,000.00	-3,103,328.90	
		Dispositions	-2,115,000.00		2,643,089.60
SBD1DDX2	GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	Acquisitions	4,845,000.00	-4,789,350.00	
		Dispositions	-1,915,000.00		1,800,313.30
SBFXTLV6	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	Acquisitions	4,105,000.00	-4,106,103.60	
		Dispositions	-2,705,000.00		2,643,228.10
SBBM55R1	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	Acquisitions	2,045,000.00	-2,017,866.85	
		Dispositions	-2,045,000.00		1,998,683.90
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	565,000.00	-655,501.70	
		Dispositions	-565,000.00		658,660.05
SBYQMTX3	GRAINGER W W INC 4.2% DUE 05-15-2047	Acquisitions	24,290.00	-5,879,187.72	
		Dispositions	-46,250.00		11,207,184.92
C38526M106	GRAND CANYON ED INC COM STK	Acquisitions	315,000.00	-305,190.90	
		Dispositions	-1,220,000.00		1,233,811.40
SBMJ71M4	GRUPO TELEvisa S A 5% DUE 05-13-2045	Acquisitions	1,200.00	-138,948.96	
		Dispositions	-1,200.00		142,329.00
SBZ1N3D6	GRUPO TELEvisa S A 6.125% DUE 01-31-2046	Acquisitions	466,000.00	-411,935.86	
		Dispositions	-555,000.00		524,835.75
C405024100	HAEMONETICS CORP MASS COM	Acquisitions	1,060,000.00	-1,149,236.60	
		Dispositions	-575,000.00		620,094.20
		Acquisitions	17,600.00	-1,624,797.97	
		Dispositions	-21,651.00		2,151,904.92

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SBYNR6K7	HALLIBURTON CO 4.85% DUE 11-15-2035	Acquisitions	655,000.00	-681,486.60	
		Dispositions	-550,000.00		570,779.00
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045	Acquisitions	1,325,000.00	-1,414,768.58	
		Dispositions	-4,115,000.00		4,628,846.70
SB63S808	HALLIBURTON CO 7.45% DUE 09-15-2039	Acquisitions	870,000.00	-1,157,139.00	
		Dispositions	-565,000.00		727,590.05
C406216101	HALLIBURTON CO COM	Acquisitions	47,700.00	-2,378,773.19	
		Dispositions	-47,700.00		2,267,760.85
SBYWFTW5	HARRIS CORP DEL 4.4% DUE 06-15-2028	Acquisitions	1,345,000.00	-1,353,481.05	
		Dispositions	-1,345,000.00		1,360,870.55
SBX1DFF8	HARRIS CORP DEL 5.054% DUE 04-27-2045	Acquisitions	995,000.00	-1,041,253.50	
		Dispositions	-600,000.00		631,341.00
C413875105	HARRIS CORP. COMMON STOCK 1 PAR	Acquisitions	18,200.00	-2,689,447.25	
		Dispositions	-12,400.00		1,930,924.58
SBFM1RF9	HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	Acquisitions	3,350,000.00	-3,305,922.75	
		Dispositions	-1,610,000.00		1,589,897.80
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	47,900.00	-5,957,482.29	
		Dispositions	-11,200.00		1,122,456.99
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047	Acquisitions	1,035,000.00	-1,007,215.00	
		Dispositions	-500,000.00		499,000.00
C40416M105	HD SUPPLY HLDGS INC. COM	Acquisitions	112,948.00	-4,676,266.66	
		Dispositions	-4,457.00		163,232.81
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				

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SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047	Acquisitions	1,040,000.00	-1,061,604.30	
		Dispositions	-355,000.00		391,561.45
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM	Acquisitions	1,925,000.00	-2,107,097.26	
		Dispositions	-660,000.00		653,720.10
C431475102	HILL-ROM HLDGS INC COM STK	Acquisitions	65,128.00	-1,203,535.63	
		Dispositions	-39,389.00		597,308.36
C43283X105	HILTON GRAND VACATIONS INC COM	Acquisitions	6,600.00	-581,530.27	
		Dispositions	-6,600.00		563,624.94
C43357MLF5	HITACHI CAP AMER CORP DISC COML PAPER 11-15-2018	Acquisitions	27,147.00	-1,210,091.68	
		Dispositions	-32,208.00		1,113,278.71
C43357MEM8	HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 05-21-2018	Acquisitions	2,200,000.00	-2,195,325.00	
		Dispositions	-2,200,000.00		2,200,000.00
C43357MER7	HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 05-25-2018	Acquisitions	700,000.00	-698,693.33	
		Dispositions	-700,000.00		700,000.00
C436440101	HOLOGIC INC COM	Acquisitions	1,900,000.00	-1,896,341.97	
		Dispositions	-1,900,000.00		1,900,000.00
SBD886H5	HOME DEPOT INC 3.5% DUE 09-15-2056	Acquisitions	3,600.00	-138,018.42	
		Dispositions	-3,600.00		142,092.31
SBDGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047	Acquisitions	1,165,000.00	-1,012,660.15	
		Dispositions	-650,000.00		574,159.55
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043	Acquisitions	1,615,000.00	-1,589,411.45	
		Dispositions	-2,975,000.00		2,917,361.15
		Acquisitions	695,000.00	-705,401.05	
		Dispositions	-635,000.00		644,300.45

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SBR30BC4	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	Acquisitions	300,000.00	-318,801.00	
		Dispositions	-1,280,000.00		1,290,477.20
SB8D60P5	HOME DEPOT INC 5.875% DUE 12-16-2036	Acquisitions	1,873,000.00	-2,266,909.34	
		Dispositions	-215,000.00		257,155.05
SBFN0JP9	HOME DEPOT INC 5.95% DUE 04-01-2041	Acquisitions	1,045,000.00	-1,325,206.30	
		Dispositions	-590,000.00		730,891.30
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	4,661.00	-720,082.28	
		Dispositions	-4,661.00		748,304.07
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	214,011.00	-4,236,440.33	
		Dispositions	-94,111.00		1,719,167.82
C40434L105	HP INC COM	Acquisitions	146,082.00	-3,459,263.49	
		Dispositions	-20,669.00		495,489.05
SBFN0JH1	HSBC BK USA 5.875 11-01-2034	Acquisitions	930,000.00	-1,060,456.80	
		Dispositions	-390,000.00		436,359.30
SBG48WG1	HSBC BK USA N A 7 DUE 01-15-2039	Acquisitions	315,000.00	-395,353.35	
		Dispositions	-890,000.00		1,274,434.30
SBG48WF0	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	Acquisitions	795,000.00	-896,869.00	
		Dispositions	-190,000.00		205,179.10
SBD0QRM9	HSBC HLDGS PLC 3.9% DUE 05-25-2026	Acquisitions	1,000,000.00	-1,033,830.00	
		Dispositions	-4,250,000.00		4,350,725.00
SBF243H2	HSBC HLDGS PLC 4.041% 03-13-2028	Acquisitions	840,000.00	-808,630.35	
		Dispositions	-3,110,000.00		3,112,590.00
SBD36V02	HSBC HLDGS PLC 4.583% 06-19-2029				

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		Acquisitions	3,395,000.00	-3,397,556.55	
		Dispositions	-790,000.00		796,184.40
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,660,000.00	-1,901,591.40	
		Dispositions	-1,660,000.00		1,804,749.80
SB9KBXK6	HSBC HLDGS PLC 6.5% DUE 05-02-2036	Acquisitions	525,000.00	-625,369.50	
		Dispositions	-480,000.00		579,437.20
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	1,605,000.00	-2,045,431.80	
		Dispositions	-1,845,000.00		2,199,891.65
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038	Acquisitions	2,245,000.00	-2,802,137.40	
		Dispositions	-280,000.00		347,247.60
C443510607	HUBBELL INC COM	Acquisitions	2,700.00	-320,611.00	
		Dispositions	-2,700.00		289,295.84
C444859102	HUMANA INC COM	Acquisitions	28,075.00	-8,211,111.61	
		Dispositions	-19,580.00		6,174,069.90
C446413106	HUNTINGTON INGALLS INDS INC COM	Acquisitions	17,425.00	-4,246,671.26	
		Dispositions	-25,691.00		5,612,488.64
C447011107	HUNTSMAN CORP COM STK	Acquisitions	71,800.00	-1,961,091.89	
		Dispositions	-81,500.00		2,339,273.50
C448579102	HYATT HOTELS CORP COM CL A COM CL A	Acquisitions	33,800.00	-2,549,169.96	
		Dispositions	-8,100.00		606,210.55
C44890NK33	HYUNDAI CAP AMER CP 0% 10-03-2018	Acquisitions	2,200,000.00	-2,191,640.00	
		Dispositions	-2,200,000.00		2,200,000.00
C44890NL57	HYUNDAI CAP AMER DISC COML PAPER 4/2 YRS 0% 11-05-2018	Acquisitions	2,200,000.00	-2,190,906.67	
		Dispositions	-2,200,000.00		2,200,000.00

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C44890NFS4	HYUNDAI CAP AMER DISC COML PAPER 4/2 YRS3&4 06-26-2018	Acquisitions	2,700,000.00	-2,691,720.00	
		Dispositions	-2,700,000.00		2,700,000.00
C44890NJU5	HYUNDAI CAP AMER DISC COML PAPER 4/2 YRS3&4 09-28-2018	Acquisitions	2,300,000.00	-2,294,968.75	
		Dispositions	-2,300,000.00		2,300,000.00
C44919P508	IAC / INTERACTIVECORP COM PAR \$.001 STK	Acquisitions	2,996.00	-647,364.62	
		Dispositions	-1,100.00		158,121.16
C44930G107	ICU MED INC COM	Acquisitions	8,393.00	-2,405,269.25	
		Dispositions	-8,393.00		1,972,905.70
C45168D104	IDEXX LABS INC COM	Acquisitions	4,400.00	-958,717.10	
		Dispositions	-4,400.00		1,033,870.57
SBT6SJF8	IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	Acquisitions	1,170,000.00	-1,079,131.05	
		Dispositions	-310,000.00		270,868.70
SB1V4L37	IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO	Acquisitions	2,300,000.00	-2,558,865.00	
		Dispositions	-1,550,000.00		1,707,165.05
SBFXV4T1	INDIANA MICH PWR CO 4.25% 08-15-2048	Acquisitions	995,000.00	-989,308.60	
		Dispositions	-785,000.00		787,811.35
CG47791101	INGERSOLL-RAND PLC COM STK	Acquisitions	16,500.00	-1,474,563.98	
		Dispositions	-22,900.00		2,024,685.16
C457187102	INGREDION INC COM	Acquisitions	1,700.00	-163,774.30	
		Dispositions	-11,249.00		1,329,072.89
C45778Q107	INSPERITY INC COM	Acquisitions	6,900.00	-679,611.41	
		Dispositions	-5,500.00		644,387.91
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO				

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		Acquisitions	870,000.00	-804,745.70	
		Dispositions	-290,000.00		264,062.40
SBF3W9R7	INTEL CORP 4.1% DUE 05-11-2047				
		Acquisitions	180,000.00	-183,013.20	
		Dispositions	-180,000.00		178,668.00
C458140100	INTEL CORP COM				
		Acquisitions	138,799.00	-6,912,407.53	
		Dispositions	-71,300.00		3,513,355.01
C45866F104	INTERCONTINENTAL EXCHANGE INC COM				
		Acquisitions	2,200.00	-159,343.60	
		Dispositions	-2,200.00		160,433.81
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000				
		Acquisitions	295,000.00	-264,842.15	
		Dispositions	-2,350,000.00		2,221,494.50
C459200101	INTERNATIONAL BUSINESS MACHS CORP COM				
		Acquisitions	20,700.00	-3,265,011.04	
		Dispositions	-18,600.00		2,939,513.53
SBYGTQ0	INTL PAPER CO 4.4% DUE 08-15-2047				
		Acquisitions	585,000.00	-517,678.20	
		Dispositions	-330,000.00		315,473.40
SB6ZWB98	INTL PAPER CO 6 DUE 11-15-2041				
		Acquisitions	305,000.00	-347,291.30	
		Dispositions	-585,000.00		632,695.05
C461202103	INTUIT COM				
		Acquisitions	12,189.00	-2,637,437.51	
		Dispositions	-36,263.00		6,294,031.38
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	980.00	-508,255.16	
		Dispositions	-980.00		524,035.25
C48123V102	J2 GLOBAL INC COM				
		Acquisitions	13,027.00	-1,045,012.13	
		Dispositions	-5,400.00		441,624.52
C466313103	JABIL INC				
		Acquisitions	42,901.00	-1,163,545.27	
		Dispositions	-78,400.00		2,053,907.22

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C469814107	JACOBS ENGR GROUP INC COM	Acquisitions	19,700.00	-1,312,297.09	
		Dispositions	-29,600.00		1,846,743.79
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	30,172.00	-707,054.45	
		Dispositions	-30,172.00		645,869.99
C477143101	JETBLUE AWYS CORP COM	Acquisitions	196,194.00	-3,495,157.82	
		Dispositions	-84,802.00		1,641,452.71
SBFXCNB9	JOHNSON & JOHNSON 3.5% 01-15-2048	Acquisitions	515,000.00	-490,465.40	
		Dispositions	-620,000.00		556,462.40
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046	Acquisitions	230,000.00	-216,574.90	
		Dispositions	-375,000.00		351,615.00
SBF01Z35	JOHNSON & JOHNSON 3.75% DUE 03-03-2047	Acquisitions	400,000.00	-387,576.00	
		Dispositions	-3,255,000.00		3,193,212.15
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	23,505.00	-3,226,424.50	
		Dispositions	-59,875.00		7,961,232.65
SBDG08W2	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016	Acquisitions	320,000.00	-314,896.40	
		Dispositions	-1,335,000.00		1,313,466.80
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	4,120,000.00	-3,879,434.25	
		Dispositions	-2,245,000.00		2,135,760.95
SBFZP554	JPMORGAN CHASE & 4.005% DUE 04-23-2029	Acquisitions	1,140,000.00	-1,140,000.00	
		Dispositions	-1,140,000.00		1,123,443.85
SBFMW7H4	JPMORGAN CHASE & 4.203% DUE 07-23-2029	Acquisitions	6,255,000.00	-6,248,113.90	
		Dispositions	-1,945,000.00		1,943,935.70
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	415,000.00	-497,085.60	
		Dispositions	-725,000.00		854,790.40
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048				
		Acquisitions	645,000.00	-587,975.55	
		Dispositions	-1,265,000.00		1,205,368.15
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	8,880,000.00	-8,751,203.80	
		Dispositions	-3,490,000.00		3,270,300.65
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	1,785,000.00	-1,685,526.05	
		Dispositions	-155,000.00		139,422.50
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	2,445,000.00	-2,384,749.90	
		Dispositions	-3,070,000.00		2,981,176.00
SB90J106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO				
		Acquisitions	290,000.00	-359,098.30	
		Dispositions	-290,000.00		351,610.50
SBKM46K1	JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049				
		Acquisitions	1,350,000.00	-1,416,088.00	
		Dispositions	-1,350,000.00		1,403,195.00
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	70,471.00	-1,891,320.09	
		Dispositions	-108,300.00		2,990,196.29
SBG0DDD4	KANSAS CITY SOUTHN 4.7% DUE 05-01-2048				
		Acquisitions	810,000.00	-796,068.05	
		Dispositions	-810,000.00		810,853.20
SBG0BPZ4	KELLOGG CO 4.3% DUE 05-15-2028				
		Acquisitions	2,145,000.00	-2,125,002.30	
		Dispositions	-2,145,000.00		2,146,603.25
C49271KJB1	KEURIG DR PEPPER INC DISC COML PAPER 4/2 09-11-2018				
		Acquisitions	2,100,000.00	-2,095,304.17	
		Dispositions	-2,100,000.00		2,100,000.00
C49271KJJ4	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 3&4 09-18-2018				
		Acquisitions	2,200,000.00	-2,193,393.89	
		Dispositions	-2,200,000.00		2,200,000.00

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SBJZXT76	KINDER MORGAN 5.5 DUE 03-01-2044	Acquisitions	395,000.00	-393,520.35	
		Dispositions	-180,000.00		180,300.60
SB4KRMH9	KINDER MORGAN 6.5% DUE 09-01-2039	Acquisitions	220,000.00	-248,751.80	
		Dispositions	-220,000.00		240,479.80
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	1,440,000.00	-1,436,529.60	
		Dispositions	-1,440,000.00		1,415,058.85
C500255104	KOHLS CORP COM	Acquisitions	18,500.00	-1,179,446.68	
		Dispositions	-18,500.00		1,348,210.26
C500643200	KORN FERRY COM	Acquisitions	11,263.00	-577,748.85	
		Dispositions	-11,263.00		497,916.16
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	1,470,000.00	-1,446,490.30	
		Dispositions	-2,185,000.00		1,886,067.45
SBYVZCX8	KROGER CO 3.875% DUE 10-15-2046	Acquisitions	160,000.00	-136,697.60	
		Dispositions	-220,000.00		187,277.30
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	2,125,000.00	-2,026,933.70	
		Dispositions	-890,000.00		879,960.80
C501044101	KROGER CO COM	Acquisitions	40,989.00	-1,175,508.65	
		Dispositions	-4,500.00		127,371.24
C512807108	LAM RESH CORP COM	Acquisitions	2,800.00	-524,450.70	
		Dispositions	-7,253.00		1,472,939.84
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	29,504.00	-1,840,245.28	
		Dispositions	-13,205.00		935,316.47
C521865204	LEAR CORP COM NEW COM NEW				

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		Acquisitions	900.00	-156,974.45	
		Dispositions	-36,897.00		6,597,889.99
C524901105	LEGG MASON INC COM	Acquisitions	3,400.00	-130,024.19	
		Dispositions	-3,400.00		136,417.92
C531229607	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP	Acquisitions	32,300.00	-1,497,776.81	
		Dispositions	-100,700.00		4,413,159.20
SBW0XTH2	LILLY ELI & CO 3.7% DUE 03-01-2045	Acquisitions	70,000.00	-67,127.20	
		Dispositions	-485,000.00		449,168.20
SBDDMLG6	LINCOLN NATL CORP 4.35% 03-01-2048	Acquisitions	1,315,000.00	-1,279,894.10	
		Dispositions	-310,000.00		293,442.90
C534187109	LINCOLN NATL CORP COM	Acquisitions	89,000.00	-5,950,708.79	
		Dispositions	-70,910.00		4,751,873.44
SBG10BS5	LLOYDS BKG GROUP 0% DUE 03-22-2028	Acquisitions	1,650,000.00	-1,644,175.50	
		Dispositions	-1,650,000.00		1,638,401.80
SBFMYF65	LLOYDS BKG GROUP 4.344% DUE 01-09-2048	Acquisitions	3,295,000.00	-3,118,075.50	
		Dispositions	-1,120,000.00		982,150.40
SBF92VV9	LLOYDS BKG GROUP FLTG RT 3.574% 11-07-2028	Acquisitions	620,000.00	-578,801.00	
		Dispositions	-620,000.00		573,177.60
SBDB6944	LOCKHEED MARTIN 4.7% DUE 05-15-2046	Acquisitions	3,975,000.00	-4,418,808.75	
		Dispositions	-3,975,000.00		4,281,492.50
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	15,560.00	-5,337,955.48	
		Dispositions	-15,560.00		4,716,468.33
C54142L109	LOGMEIN INC COM	Acquisitions	24,100.00	-2,169,773.98	
		Dispositions	-21,400.00		2,165,396.27

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C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	109,000.00	-3,076,951.11	
		Dispositions	-134,029.00		3,663,389.42
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046	Acquisitions	2,028,000.00	-1,781,973.26	
		Dispositions	-585,000.00		520,441.05
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	585,000.00	-544,972.80	
		Dispositions	-2,980,000.00		2,893,774.75
SB7B2LT9	LOWES COS INC 4.65 DUE 04-15-2042	Acquisitions	485,000.00	-463,744.80	
		Dispositions	-1,212,000.00		1,260,880.11
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	Acquisitions	19,200.00	-2,088,228.38	
		Dispositions	-23,300.00		2,433,811.53
C55261F104	M & T BK CORP COM	Acquisitions	800.00	-137,611.76	
		Dispositions	-800.00		140,982.22
C55616P104	MACYS INC COM STK	Acquisitions	66,100.00	-1,830,328.21	
		Dispositions	-66,100.00		1,981,634.20
SB92RSZ2	MACYS RETAIL HLDGS 4.3 DUE 02-15-2043	Acquisitions	885,000.00	-663,646.80	
		Dispositions	-225,000.00		167,751.00
C55825T103	MADISON SQUARE GARDEN CO NEW CL A CL A	Acquisitions	6,970.00	-2,135,633.98	
		Dispositions	-9,770.00		2,757,522.58
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	Acquisitions	1,000,000.00	-1,003,970.00	
		Dispositions	-415,000.00		397,885.40
C559222401	MAGNA INTERNATIONAL INC COMMON STOCK	Acquisitions	18,244.00	-1,130,323.44	
		Dispositions	-18,244.00		880,204.61
C56418H100	MANPOWERGROUP INC				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	34,059.00	-3,254,964.81	
		Dispositions	-44,971.00		3,672,823.02
SBFM2HB8	MAPLE ESCR 5.085% DUE 05-25-2048				
		Acquisitions	2,440,000.00	-2,418,933.80	
		Dispositions	-2,440,000.00		2,451,703.85
SBD41T57	MARATHON OIL CORP 4.4% DUE 07-15-2027				
		Acquisitions	790,000.00	-808,920.50	
		Dispositions	-305,000.00		304,783.45
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	4,792,000.00	-5,240,549.81	
		Dispositions	-690,000.00		740,040.80
C565849106	MARATHON OIL CORP COM				
		Acquisitions	98,111.00	-1,961,259.09	
		Dispositions	-197,511.00		3,439,440.25
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	950,000.00	-1,173,764.80	
		Dispositions	-805,000.00		1,014,718.10
C56585A102	MARATHON PETE CORP COM				
		Acquisitions	62,678.00	-4,597,854.44	
		Dispositions	-42,948.00		3,326,170.49
SBYX30Z8	MARSH & MCLENNAN COS INC 4.2% 03-01-2048				
		Acquisitions	775,000.00	-768,875.35	
		Dispositions	-775,000.00		732,161.45
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047				
		Acquisitions	460,000.00	-440,877.80	
		Dispositions	-330,000.00		345,315.30
C574599106	MASCO CORP COM				
		Acquisitions	75,515.00	-2,759,540.14	
		Dispositions	-55,190.00		2,068,034.93
SBF2J247	MASTERCARD INC 3.95% DUE 02-26-2048				
		Acquisitions	1,085,000.00	-1,084,056.05	
		Dispositions	-470,000.00		474,709.40
SBFXHLG5	MASTERCARD INC FIXED 3.5% DUE 02-26-2028				
		Acquisitions	545,000.00	-543,724.70	
		Dispositions	-545,000.00		536,765.05

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C577933104	MAXIMUS INC COM	Acquisitions	15,800.00	-1,056,329.21	
		Dispositions	-8,100.00		535,748.94
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	Acquisitions	850,000.00	-893,352.65	
		Dispositions	-850,000.00		881,081.04
SBF8QNS3	MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	Acquisitions	3,940,000.00	-3,895,382.60	
		Dispositions	-1,635,000.00		1,538,320.15
SBFWZ8C5	MCKESSON CORP NEW FIXED 3.95% DUE 02-16-2028	Acquisitions	770,000.00	-769,807.50	
		Dispositions	-525,000.00		501,595.50
C58155Q103	MCKESSON CORP	Acquisitions	25,328.00	-3,592,296.34	
		Dispositions	-18,769.00		2,715,729.88
C552690109	MDU RES GROUP INC COM	Acquisitions	27,400.00	-740,133.87	
		Dispositions	-50,300.00		1,363,767.60
C58502B106	MEDNAX INC COM	Acquisitions	6,500.00	-292,319.60	
		Dispositions	-6,500.00		300,436.11
SBYMLDL0	MEDTRONIC INC 4.625% DUE 03-15-2045	Acquisitions	900,000.00	-1,010,891.25	
		Dispositions	-3,999,000.00		4,345,866.76
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	27,300.00	-2,513,128.96	
		Dispositions	-63,900.00		5,261,093.85
CM51363113	MELLANOX TECHNOLOGIES LTD COM STK ILS0.0175	Acquisitions	7,400.00	-576,837.01	
		Dispositions	-7,400.00		682,426.51
C58933Y105	MERCK & CO INC NEW COM	Acquisitions	2,411.00	-141,765.59	
		Dispositions	-4,332.00		267,723.52
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				

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SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	Acquisitions	1,205,000.00	-1,397,743.10	
		Dispositions	-240,000.00		285,106.20
SB815P82	METLIFE INC 4.125% DUE 08-13-2042	Acquisitions	395,000.00	-545,155.90	
		Dispositions	-1,040,000.00		1,419,032.80
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046	Acquisitions	1,240,000.00	-1,199,967.75	
		Dispositions	-410,000.00		394,916.10
SBGDXXK74	METLIFE INC 4.875% DUE 11-13-2043	Acquisitions	705,000.00	-734,079.95	
		Dispositions	-705,000.00		703,259.70
SB0BXDC0	METLIFE INC 5.7% DUE 06-15-2035	Acquisitions	275,000.00	-299,458.50	
		Dispositions	-465,000.00		483,103.00
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041	Acquisitions	285,000.00	-325,350.30	
		Dispositions	-285,000.00		333,415.80
SB019VJ1	METLIFE INC 5.875% DUE 02-06-2041	Acquisitions	695,000.00	-840,953.60	
		Dispositions	-215,000.00		258,569.75
C59156R108	METLIFE INC 6.375% DUE 06-15-2034	Acquisitions	235,000.00	-283,139.75	
		Dispositions	-235,000.00		284,704.85
SB3Q5R19	METLIFE INC COM STK USD0.01	Acquisitions	52,500.00	-2,421,554.34	
		Dispositions	-37,300.00		1,679,959.26
C552848103	METLIFE INC FIXED 10.75% DUE 08-01-2069	Acquisitions	750,000.00	-1,163,700.00	
		Dispositions	-405,000.00		674,203.50
C595112103	MGIC INVT CORP WIS COM	Acquisitions	44,300.00	-640,411.91	
		Dispositions	-48,334.00		505,534.18
C595112103	MICRON TECH INC COM	Acquisitions	56,953.00	-3,124,001.76	
		Dispositions	-106,976.00		5,329,516.64

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C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	1,450,000.00	-1,433,293.55	
		Dispositions	-2,835,000.00		2,740,079.25
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	860,000.00	-900,689.40	
		Dispositions	-1,920,000.00		1,908,829.70
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	755,000.00	-800,362.00	
		Dispositions	-1,230,000.00		1,206,604.40
SBYP2P70	MICROSOFT CORP 4.1% DUE 02-06-2037	Acquisitions	1,450,000.00	-1,505,596.30	
		Dispositions	-855,000.00		868,070.10
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045	Acquisitions	2,090,000.00	-2,224,561.15	
		Dispositions	-1,100,000.00		1,229,892.40
C594918104	MICROSOFT CORP COM	Acquisitions	72,128.00	-7,423,983.63	
		Dispositions	-98,308.00		9,933,735.25
SBYP2PC5	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	Acquisitions	595,000.00	-635,793.20	
		Dispositions	-595,000.00		633,776.15
C595620AS4	MIDAMERICAN ENERGY CO 3.65% 08-01-2048	Acquisitions	1,260,000.00	-1,249,417.20	
		Dispositions	-315,000.00		284,231.25
SBGB66Q6	MITSUBISHI UFJ 4.286% DUE 07-26-2038	Acquisitions	1,735,000.00	-1,725,618.30	
		Dispositions	-1,185,000.00		1,155,356.55
SBDVLN36	MITSUBISHI UFJ FINL GROUP INC 3.961% DUE 03-02-2028	Acquisitions	1,920,000.00	-1,920,000.00	
		Dispositions	-1,920,000.00		1,911,958.70
SBFN8NN9	MIZUHO FINL GROUP 4.018% DUE 03-05-2028	Acquisitions	930,000.00	-928,631.50	
		Dispositions	-930,000.00		930,000.74
CG54050102	MLP LAZARD LTD CL A				

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		Acquisitions	9,590.00	-452,058.57	
		Dispositions	-3,803.00		215,426.09
C60855R100	MOLINA HEALTHCARE INC COM	Acquisitions	2,500.00	-194,137.63	
		Dispositions	-13,400.00		1,059,962.00
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	2,095,000.00	-1,915,960.20	
		Dispositions	-3,125,000.00		2,777,984.30
C60871R209	MOLSON COORS BREWING COM CL B	Acquisitions	76,900.00	-5,188,156.30	
		Dispositions	-2,900.00		183,570.80
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	14,900.00	-829,687.51	
		Dispositions	-14,900.00		830,441.27
SBGLBR57	MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	Acquisitions	1,975,000.00	-1,975,000.00	
		Dispositions	-534,000.00		545,622.51
C61744YAP3	MORGAN STANLEY 3.772% DUE 01-24-2029	Acquisitions	9,375,000.00	-9,290,102.40	
		Dispositions	-7,375,000.00		7,197,887.50
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038	Acquisitions	4,780,000.00	-4,576,808.30	
		Dispositions	-4,415,000.00		4,320,845.95
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045	Acquisitions	2,150,000.00	-2,068,853.50	
		Dispositions	-1,365,000.00		1,318,456.25
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047	Acquisitions	1,330,000.00	-1,285,934.45	
		Dispositions	-4,625,000.00		4,638,765.80
SBD1KDW2	MORGAN STANLEY 4.457% DUE 04-22-2039	Acquisitions	5,675,000.00	-5,658,002.05	
		Dispositions	-1,585,000.00		1,561,164.90
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	420,000.00	-526,306.20	
		Dispositions	-2,420,000.00		3,154,421.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4021X3	MORGAN STANLEY 7.25% DUE 04-01-2032	Acquisitions	290,000.00	-372,345.50	
		Dispositions	-290,000.00		367,648.40
C617446448	MORGAN STANLEY COM STK USD0.01	Acquisitions	161,379.00	-8,565,656.02	
		Dispositions	-183,615.00		8,664,636.50
SBFX4N26	MOUNT SINAI HOSP 3.981% BND\$ 07-01-2048	Acquisitions	0.00	0.00	
		Dispositions	-190,000.00		180,321.40
SBYZGJX6	MPLX LP 4.5% 04-15-2038	Acquisitions	3,205,000.00	-3,160,449.55	
		Dispositions	-930,000.00		880,557.80
SBYZGJY7	MPLX LP 4.7% 04-15-2048	Acquisitions	4,965,000.00	-4,917,449.00	
		Dispositions	-1,045,000.00		1,003,294.95
SBH4Q9M7	MPLX LP 5.5% DUE 02-15-2049	Acquisitions	2,380,000.00	-2,328,126.20	
		Dispositions	-305,000.00		299,342.25
C553530106	MSC INDL DIRECT INC CL A COM	Acquisitions	6,000.00	-561,152.45	
		Dispositions	-6,000.00		489,595.65
C626717102	MURPHY OIL CORP COM	Acquisitions	6,000.00	-171,258.00	
		Dispositions	-33,800.00		998,339.87
C635017106	NATIONAL BEVERAGE CORP COM	Acquisitions	4,800.00	-468,792.96	
		Dispositions	-4,800.00		518,625.76
C636180101	NATL FUEL GAS CO COM	Acquisitions	11,000.00	-549,232.91	
		Dispositions	-11,000.00		567,468.80
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	Acquisitions	4,230,000.00	-4,080,937.70	
		Dispositions	-230,000.00		218,113.60
SBG0QJT1	NESTLE HLDGS INC 4% DUE 09-24-2048				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C64110D104	NETAPP INC COM STK	Acquisitions	5,075,000.00	-4,993,927.75	
		Dispositions	-1,665,000.00		1,623,918.40
SBD3J3G1	NEWELL BRANDS INC 5.375% DUE 04-01-2036	Acquisitions	28,100.00	-1,612,526.11	
		Dispositions	-24,300.00		1,546,670.43
SBD3J3M7	NEWELL BRANDS INC 5.5% DUE 04-01-2046	Acquisitions	335,000.00	-324,784.65	
		Dispositions	-674,000.00		660,116.64
C65249B109	NEWS CORP COM CL A	Acquisitions	930,000.00	-883,645.10	
		Dispositions	-4,745,000.00		4,644,733.63
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	152,671.00	-2,428,391.25	
		Dispositions	-184,535.00		2,445,165.34
C65478KHD6	NISOURCE INC DISC COML PAPER 4/A2 YRS 3&4 08-13-2018	Acquisitions	255,000.00	-226,636.35	
		Dispositions	-830,000.00		726,657.40
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043	Acquisitions	2,200,000.00	-2,198,514.39	
		Dispositions	-2,200,000.00		2,200,000.00
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045	Acquisitions	830,000.00	-929,492.10	
		Dispositions	-215,000.00		197,625.85
C655844108	NORFOLK SOUTHN CORP COM	Acquisitions	665,000.00	-664,252.65	
		Dispositions	-665,000.00		680,614.20
SBD72XQ6	NORTHERN STS PWR CO MINN 3.6% 09-15-2047	Acquisitions	1,100.00	-163,542.81	
		Dispositions	-1,100.00		155,922.82
SBF15KF3	NORTHROP GRUMMAN 3.25% DUE 01-15-2028	Acquisitions	330,000.00	-303,161.10	
		Dispositions	-515,000.00		471,195.25
		Acquisitions	2,250,000.00	-2,126,304.90	
		Dispositions	-2,200,000.00		2,060,980.85

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	1,546,000.00	-1,500,985.09	
		Dispositions	-7,046,000.00		6,850,096.70
SBB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	Acquisitions	355,000.00	-367,652.20	
		Dispositions	-355,000.00		359,529.80
SBVFMJ22	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	Acquisitions	475,000.00	-438,458.25	
		Dispositions	-1,175,000.00		1,130,873.50
C666807102	NORTHROP GRUMMAN CORP COM	Acquisitions	4,510.00	-1,442,630.70	
		Dispositions	-4,510.00		1,326,446.53
SBD3S5K6	NOVARTIS CAP CORP 4% DUE 11-20-2045	Acquisitions	795,000.00	-802,557.10	
		Dispositions	-570,000.00		567,193.00
C629377508	NRG ENERGY INC COM NEW	Acquisitions	103,500.00	-3,281,563.84	
		Dispositions	-54,700.00		1,887,196.12
C67018T105	NU SKIN ENTERPRISES INC CL A CL A	Acquisitions	7,738.00	-554,101.53	
		Dispositions	-9,223.00		743,177.11
C67020Y100	NUANCE COMMUNICATIONS INC COM	Acquisitions	27,100.00	-381,656.38	
		Dispositions	-7,100.00		116,806.13
SBDVJC77	NUCOR CORP 4.4% DUE 05-01-2048	Acquisitions	2,635,000.00	-2,616,839.90	
		Dispositions	-430,000.00		419,241.40
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	20,600.00	-576,771.77	
		Dispositions	-5,400.00		135,079.15
SBFMZD75	OCCIDENTAL PETE 4.2% DUE 03-15-2048	Acquisitions	355,000.00	-350,147.15	
		Dispositions	-355,000.00		329,021.10
C670837103	OGE ENERGY CORP COM				

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DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	61,100.00	-2,235,958.65	
		Dispositions	-61,100.00		2,349,986.96
C680223104	OLD REP INTL CORP COM	Acquisitions	155,855.00	-3,248,726.59	
		Dispositions	-120,130.00		2,521,862.37
C680665205	OLIN CORP COM	Acquisitions	20,400.00	-463,980.51	
		Dispositions	-20,400.00		477,453.44
SBF4ZFF5	ORACLE CORP 3.8% 11-15-2037	Acquisitions	900,000.00	-876,964.50	
		Dispositions	-1,375,000.00		1,301,368.05
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	6,755,000.00	-6,456,596.40	
		Dispositions	-6,695,000.00		6,566,477.10
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	450,000.00	-419,431.50	
		Dispositions	-1,223,000.00		1,173,563.51
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	495,000.00	-488,876.85	
		Dispositions	-1,315,000.00		1,301,769.30
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Acquisitions	190,000.00	-190,271.70	
		Dispositions	-1,105,000.00		1,104,931.65
SB2QR213	ORACLE CORP 6.5% DUE 04-15-2038	Acquisitions	590,000.00	-771,967.90	
		Dispositions	-590,000.00		745,653.80
C68389X105	ORACLE CORP COM	Acquisitions	225,600.00	-10,621,461.76	
		Dispositions	-229,000.00		11,330,723.92
C688239201	OSHKOSH CORPORATION	Acquisitions	10,411.00	-909,907.99	
		Dispositions	-13,801.00		981,984.52
S9A3XVVU	OTC CASH COLLATERAL RECEIVABLE FROM SOCI ETE GENERALE	Acquisitions	310,000.00	-310,000.00	
		Dispositions	-260,000.00		260,000.00

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	520,000.00	-520,000.00	
		Dispositions	-560,000.00		560,000.00
CABA999US3	OTC DER CASH COLL PAY TO UBSSEC	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9BYVBLU	OTC DER CASH COLL REC FROM BNP PARIBAS SECURITIES CORPORATION	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
S9A32HNU	OTC DER CASH COLL RECEIVABLE FROM UBSSEC	Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		80,000.00
S9AZUZ5U	OTC DER CASH COLL RECEI FROM CITIBANK	Acquisitions	965,000.00	-965,000.00	
		Dispositions	-916,000.00		916,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,090,000.00		1,090,000.00
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	Acquisitions	280,000.00	-280,000.00	
		Dispositions	-560,000.00		560,000.00
S9C8GNHL	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY BANK,N.A.31/12/50	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Acquisitions	750,000.00	-750,000.00	
		Dispositions	-910,000.00		910,000.00
S9B8RP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	450,000.00	-450,000.00	
		Dispositions	-370,000.00		370,000.00
S9A32GTU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33				
		Acquisitions	560,000.00	-560,000.00	
		Dispositions	-560,000.00		560,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	3,310,000.00	-3,310,000.00	
		Dispositions	-3,420,000.00		3,420,000.00
S9B8RP6L	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS				
		Acquisitions	1,520,000.00	-1,520,000.00	
		Dispositions	-1,830,000.00		1,830,000.00
C690742101	OWENS CORNING NEW COM STK				
		Acquisitions	9,591.00	-695,466.11	
		Dispositions	-42,231.00		3,095,520.24
C69924R108	PARAMOUNT GROUP INC COM				
		Acquisitions	16,316.00	-254,391.36	
		Dispositions	-16,316.00		239,656.18
C700517105	PARK HOTELS & RESORTS INC COM				
		Acquisitions	31,599.00	-966,620.75	
		Dispositions	-4,485.00		138,055.81
C69318G106	PBF ENERGY INC CL A CL A				
		Acquisitions	69,400.00	-3,301,330.72	
		Dispositions	-39,500.00		1,611,876.07
C704551100	PEABODY ENERGY CORP NEW				
		Acquisitions	58,855.00	-2,454,792.30	
		Dispositions	-30,100.00		1,270,388.28
CG7S00T104	PENTAIR PLC COM STK				
		Acquisitions	6,100.00	-263,129.31	
		Dispositions	-6,100.00		236,419.50
C713448108	PEPSICO INC COM				
		Acquisitions	46,897.00	-5,144,643.51	
		Dispositions	-65,434.00		7,190,348.54

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C71377A103	PERFORMANCE FOOD GROUP CO COM	Acquisitions	34,791.00	-1,072,246.72	
		Dispositions	-28,595.00		876,339.70
CLX1715296	PETROBRAS GLOBAL TRADING B.V. TERM LOAN 06-06-2022 BEO	Acquisitions	3,200,000.00	-3,160,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
SBYZFHL7	PFIZER INC 4.1% 09-15-2038	Acquisitions	2,465,000.00	-2,462,530.45	
		Dispositions	-305,000.00		295,859.15
SBZ3FFH8	PFIZER INC 4.125% DUE 12-15-2046	Acquisitions	990,000.00	-991,640.50	
		Dispositions	-1,275,000.00		1,294,450.15
SBYZFHM8	PFIZER INC 4.2% 09-15-2048	Acquisitions	2,300,000.00	-2,299,878.80	
		Dispositions	-1,400,000.00		1,404,440.60
SBCLYQM8	PFIZER INC 4.3% DUE 06-15-2043	Acquisitions	510,000.00	-516,620.90	
		Dispositions	-190,000.00		196,752.60
C717081103	PFIZER INC COM	Acquisitions	17,518.00	-635,954.55	
		Dispositions	-38,129.00		1,528,017.27
SB8MJDB2	PFIZER INC NT 7.2 DUE 03-15-2039	Acquisitions	615,000.00	-853,486.80	
		Dispositions	-835,000.00		1,142,112.90
C69331C108	PG& E CORP COM	Acquisitions	20,800.00	-932,870.82	
		Dispositions	-101,000.00		4,454,317.83
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	Acquisitions	455,000.00	-418,627.30	
		Dispositions	-1,565,000.00		1,390,915.00
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Acquisitions	430,000.00	-443,433.20	
		Dispositions	-1,460,000.00		1,341,981.50
SBSMTK33	PHILIP MORRIS INTL 4.25% DUE 11-10-2044				

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DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,000,000.00	-5,888,640.00	
		Dispositions	-3,600,000.00		3,324,168.00
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041				
		Acquisitions	3,600,000.00	-3,356,388.00	
		Dispositions	-365,000.00		354,294.55
C718172109	PHILIP MORRIS INTL COM STK NPV				
		Acquisitions	17,736.00	-1,198,683.64	
		Dispositions	-7,409.00		785,418.83
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034				
		Acquisitions	550,000.00	-561,233.30	
		Dispositions	-755,000.00		731,640.45
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				
		Acquisitions	505,000.00	-499,207.70	
		Dispositions	-2,755,000.00		2,884,395.97
SBYM51K7	PHILLIPS 66 4.9% DUE 10-01-2046				
		Acquisitions	670,000.00	-656,519.60	
		Dispositions	-490,000.00		453,587.40
C72147K108	PILGRIMS PRIDE CORP				
		Acquisitions	7,000.00	-125,112.13	
		Dispositions	-16,935.00		378,418.40
C72650RBE1	PLAINS ALL AMERN 4.7 DUE 06-15-2044				
		Acquisitions	240,000.00	-211,293.60	
		Dispositions	-240,000.00		213,720.00
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	1,455,000.00	-1,422,818.70	
		Dispositions	-255,000.00		227,625.75
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	38,356.00	-1,763,613.29	
		Dispositions	-2,300.00		116,771.97
SBFNC7K6	PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048				
		Acquisitions	865,000.00	-863,103.40	
		Dispositions	-265,000.00		258,849.20
C742718109	PROCTER & GAMBLE COM NPV				
		Acquisitions	29,200.00	-2,411,991.45	
		Dispositions	-29,200.00		2,417,255.56

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◆ **Schedule of Acquisitions and Dispositions**

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVJFCF1	PROGRESSIVE CORP 3.7% DUE 01-26-2045	Acquisitions	475,000.00	-433,394.75	
		Dispositions	-840,000.00		772,371.60
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048	Acquisitions	1,235,000.00	-1,234,422.55	
		Dispositions	-1,235,000.00		1,229,755.75
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	265,000.00	-259,037.50	
		Dispositions	-590,000.00		581,348.55
SBFNC7J5	PROLOGIS L P 4.375% DUE 09-15-2048	Acquisitions	1,405,000.00	-1,387,887.10	
		Dispositions	-1,230,000.00		1,267,908.60
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	Acquisitions	2,565,000.00	-2,572,472.50	
		Dispositions	-125,000.00		127,177.50
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047	Acquisitions	675,000.00	-596,030.10	
		Dispositions	-190,000.00		167,243.70
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	Acquisitions	1,615,000.00	-1,458,451.50	
		Dispositions	-295,000.00		254,850.50
C744320102	PRUDENTIAL FINL INC COM	Acquisitions	28,935.00	-2,854,968.95	
		Dispositions	-13,323.00		1,487,097.98
SB1L6KD6	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	Acquisitions	285,000.00	-332,312.85	
		Dispositions	-285,000.00		332,982.60
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM	Acquisitions	8,300.00	-417,932.05	
		Dispositions	-31,400.00		1,546,320.63
SBF4NQX4	PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	Acquisitions	770,000.00	-765,233.70	
		Dispositions	-199,000.00		197,330.39
C745867101	PULTE GROUP INC				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	53,910.00	-1,562,590.99	
		Dispositions	-76,936.00		1,829,594.85
S9H67LVU	PUT SWO USD BARCGB33 P 3.03% / R 3MLIBOR European 317U752Q5 08/09/2018				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		770.00
S9H9HB3U	PUT SWO USD BARCGB33 P 3.085% / R 3MLIBOR European 317U116R4 10/10/2018				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		826.84
S9H8A20U	PUT SWO USD BNPAFRPP P 3.02% / R 3MLIBOR European 317U988Q1 09/10/2018				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,231.25
S9H88EEU	PUT SWO USD BNPAFRPP P 3.06% / R 3MLIBOR European 317U977Q4 09/10/2018				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,310.00
S9J1CE9U	PUT SWO USD BNPAFRPP P 3.15% / R 3MLIBOR European 317U674R8 12/24/2018				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9H9XCJU	PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U193R0 10/18/2018				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,581.25
S9J1FUEU	PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U681R9 12/27/2018				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,846.25
S9J1HUTU	PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U681R9 12/27/2018				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,848.50
S9HXJPXU	PUT SWO USD BNPAFRPP P 3.2% / R 3MLIBOR European 317U261R7 10/29/2018				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,127.50
S9HYXBZU	PUT SWO USD BNPAFRPP P 3.3% / R 3MLIBOR European 317U487R5 11/26/2018				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,696.00
S9HZPCXU	PUT SWO USD BNPAFRPP P 3.32% / R 3MLIBOR European 317U593R6 12/10/2018				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9H8TA4U	PUT SWO USD BOFAUS6S P 2.96% / R 3MLIBOR European 317U032R5 09/24/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,906.25
S9H8LM8U	PUT SWO USD BOFAUS6S P 3% / R 3MLIBOR European 317U025R4 09/17/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,691.00
S9H8FS7U	PUT SWO USD BOFAUS6S P 3.02% / R 3MLIBOR European 317U002R1 09/14/2018	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,640.00
S9H4SD7U	PUT SWO USD BOFAUS6S P 3.05% / R 3MLIBOR European 317U601Q8 07/16/2018	Acquisitions	11,100,000.00	0.00	
		Dispositions	-11,100,000.00		13,597.50
S9H9NRSU	PUT SWO USD BOFAUS6S P 3.11% / R 3MLIBOR European 317U148R6 10/12/2018	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,290.00
S9H7SBZU	PUT SWO USD BOFAUS6S P 3.12% / R 3MLIBOR European 317U954Q1 09/04/2018	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,132.00
S9H6C63U	PUT SWO USD BOFAUS6S P 3.18% / R 3MLIBOR European 317U780Q1 10/11/2018	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,800.00
S9HXBREU	PUT SWO USD BOFAUS6S P 3.22% / R 3MLIBOR European 317U232R3 10/24/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,730.00
S9HY5RRU	PUT SWO USD BOFAUS6S P 3.28% / R 3MLIBOR European 317U373R2 11/13/2018	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,525.00
S9HZBUFU	PUT SWO USD BOFAUS6S P 3.29% / R 3MLIBOR European 317U532R0 12/03/2018	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,630.00
S9HXXN5U	PUT SWO USD BOFAUS6S P 3.34% / R 3MLIBOR European 317U333R1 11/09/2018	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,000.00
S9HYVHJU	PUT SWO USD BOFAUS6S P 3.35% / R 3MLIBOR European 317U482R0 11/26/2018				

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		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,765.00
S9H9BBJU	PUT SWO USD CHASUS33 P 3.04% / R 3MLIBOR European 317U084R2 10/04/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,172.00
S9H6UU0U	PUT SWO USD CHASUS33 P 3.06% / R 3MLIBOR European 317U861Q3 08/20/2018	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,060.00
S9H4HGGU	PUT SWO USD CHASUS33 P 3.085% / R 3MLIBOR European 317U578Q7 07/11/2018	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9HX6VZU	PUT SWO USD CITIUS33 P 3.22% / R 3MLIBOR European 317U226R1 10/22/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,415.00
S9H8V04U	PUT SWO USD DEUTGB2L P 3% / R 3MLIBOR European 317U051R1 09/24/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,100.00
S9H6LJZU	PUT SWO USD DEUTGB2L P 3.03% / R 3MLIBOR European 317U811Q4 08/16/2018	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,870.00
S9H73GNU	PUT SWO USD DEUTGB2L P 3.08% / R 3MLIBOR European 317U884Q6 08/23/2018	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		4,680.00
S9H7KYMU	PUT SWO USD DEUTGB2L P 3.1% / R 3MLIBOR European 317U936Q4 08/31/2018	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		4,070.00
S9H6LGZU	PUT SWO USD DEUTGB2L P 3.2% / R 3MLIBOR European 317U810Q5 10/16/2018	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,916.00
S9H6C65U	PUT SWO USD GSCMUS33 P 3.02% / R 3MLIBOR European 317U782Q9 08/13/2018	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,816.00
S9H5XQ3U	PUT SWO USD GSCMUS33 P 3.03% / R 3MLIBOR European 317U732Q0 08/02/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,666.25

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S9H9FZAU	PUT SWO USD GSCMUS33 P 3.05% / R 3MLIBOR European 317U109R3 10/09/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,750.00
S9H47C0U	PUT SWO USD GSCMUS33 P 3.09% / R 3MLIBOR European 317U538Q6 07/06/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,150.00
S9H83LSU	PUT SWO USD GSCMUS33 P 3.09% / R 3MLIBOR European 317U973Q8 09/07/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,562.50
S9J1NF5U	PUT SWO USD GSCMUS33 P 3.1% / R 3MLIBOR European 317U719R5 12/31/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,443.75
S9H9URSU	PUT SWO USD GSCMUS33 P 3.14% / R 3MLIBOR European 317U182R3 10/17/2018	Acquisitions	9,000,000.00	0.00	
		Dispositions	-9,000,000.00		9,000.00
S9J14GRU	PUT SWO USD GSCMUS33 P 3.145% / R 3MLIBOR European 317U654R2 12/19/2018	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,625.00
S9HXKXKU	PUT SWO USD GSCMUS33 P 3.17% / R 3MLIBOR European 317U283R1 10/29/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,185.00
S9J1A81U	PUT SWO USD GSCMUS33 P 3.175% / R 3MLIBOR European 317U669R5 12/21/2018	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9HYAJ7U	PUT SWO USD GSCMUS33 P 3.265% / R 3MLIBOR European 317U387R6 11/15/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,860.00
S9HZQF9U	PUT SWO USD GSCMUS33 P 3.28% / R 3MLIBOR European 317U622R1 12/13/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9HYNXTU	PUT SWO USD GSCMUS33 P 3.32% / R 3MLIBOR European 317U445R6 11/23/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,801.25
S9HZGA7U	PUT SWO USD GSCMUS33 P 3.32% / R 3MLIBOR European 317U575R8 12/07/2018				

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		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,295.00
S9HZ2PDU	PUT SWO USD GSCMUS33 P 3.34% / R 3MLIBOR European 317U490R0 11/29/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		5,875.00
S9H3S99U	PUT SWO USD MSCSUS33 P 3.01% / R 3MLIBOR European 317U486Q8 07/02/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,377.50
S9H6UU3U	PUT SWO USD MSCSUS33 P 3.01% / R 3MLIBOR European 317U864Q0 08/20/2018	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,840.00
S9J1KQWU	PUT SWO USD MSCSUS33 P 3.16% / R 3MLIBOR European 317U710R4 12/28/2018	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		2,720.00
S9J11GGU	PUT SWO USD MSCSUS33 P 3.2% / R 3MLIBOR European 317U648R1 12/17/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,395.00
S9HZDJZU	PUT SWO USD MSCSUS33 P 3.3% / R 3MLIBOR European 317U558R9 12/05/2018	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,960.00
S9H5898U	PUT SWO USD NGFPUS33 P 3.05% / R 3MLIBOR European 317U650Q8 07/23/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,360.00
S9H7BWYU	PUT SWO USD NGFPUS33 P 3.1% / R 3MLIBOR European 317U913Q1 08/27/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,177.50
S9HXS1U	PUT SWO USD NGFPUS33 P 3.31% / R 3MLIBOR European 317U316R2 11/05/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,332.50
S9H8QTCU	PUT SWO USD PNBUS33CHA P 3% / R 3MLIBOR European 317U029R0 09/20/2018	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,431.00
S9H99BKU	PUT SWO USD PNBUS33CHA P 3% / R 3MLIBOR European 317U081R5 09/28/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,369.00

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S9H5FG5U	PUT SWO USD PNBUS33CHA P 3.05% / R 3MLIBOR European 317U619Q8 07/20/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,105.00
S9H2SL5U	PUT SWPTN USD BNPAFRPP 6M 2.95%/3MLIBOR European 317U352Q9 06-18-2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,145.50
S9H2SL6U	PUT SWPTN USD BNPAFRPP 6M 3.17%/3MLIBOR European 317U353Q8 06-18-2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9G5W87U	PUT SWPTN USD BOFAUS6S 6M 2.75%/3MLIBOR European 317U387P0 02-02-2018	Acquisitions	5,100,000.00	0.00	
		Dispositions	-5,100,000.00		32,130.00
S9G81GZU	PUT SWPTN USD BOFAUS6S 6M 3.065%/3MLIBOREuropean 317U732P2 03-12-2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		7,000.00
S9H2WVKU	PUT SWPTN USD BOFAUS6S 6M 3.14%/3MLIBOR European 317U368Q1 06-21-2018	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,584.00
S9GYXUWU	PUT SWPTN USD CITIUS33 6M 2.94%/3MLIBOR European 317U137Q1 05-17-2018	Acquisitions	18,100,000.00	0.00	
		Dispositions	-18,100,000.00		18,100.00
S9GZQLBU	PUT SWPTN USD DEUTGB2L 6M 3.09%/3MLIBOR European 317U185Q2 05-25-2018	Acquisitions	4,200,000.00	0.00	
		Dispositions	-4,200,000.00		5,040.00
S9GXSX0U	PUT SWPTN USD GSCMUS33 6M 2.86%/3MLIBOR European 317U042Q5 05-03-2018	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,420.00
S9GZBL7U	PUT SWPTN USD GSCMUS33 6M 3.03%/3MLIBOR European 317U162Q9 05-21-2018	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,300.00
S9H1L23U	PUT SWPTN USD MSCSUS33 6M 3.06%/3MLIBOR European 317U213Q8 06-01-2018	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,225.00
C693656100	PVH CORP COM USD1				

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		Acquisitions	1,400.00	-170,188.08	
		Dispositions	-1,400.00		159,098.17
C09659T2A8	PVPTL BNP PARIBAS SUB 4.375% 03-01-2033				
		Acquisitions	3,485,000.00	-3,468,073.15	
		Dispositions	-850,000.00		782,076.50
SBZ0X393	PVPTL HALFMOON PARENT INC 4.9% 12-15-2048				
		Acquisitions	6,652,000.00	-6,624,192.30	
		Dispositions	-2,755,000.00		2,739,899.40
C009279AC4	PVTPL AIRBUS GROUP 3.95% 04-10-2047				
		Acquisitions	560,000.00	-517,408.50	
		Dispositions	-2,470,000.00		2,383,537.00
SBD5KBJ1	PVTPL AMAZON COM INC 3.875% 08-22-2037				
		Acquisitions	1,135,000.00	-1,114,161.40	
		Dispositions	-1,265,000.00		1,249,557.15
SBG04C29	PVTPL AMBAC LSNI LLC FLTG 02-12-2023				
		Acquisitions	274,135.24	-275,848.59	
		Dispositions	-3,944.28		3,944.28
SBZ3ZWG6	PVTPL AT&T INC 5.15% 11-15-2046				
		Acquisitions	3,735,000.00	-3,673,173.35	
		Dispositions	-950,000.00		920,664.20
C05526DBA2	PVTPL B A T CAP CORP 3.557% DUE 08-15-2027 BEO				
		Acquisitions	1,680,000.00	-1,596,593.60	
		Dispositions	-1,680,000.00		1,580,255.20
C05526DBC8	PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037				
		Acquisitions	3,270,000.00	-2,860,502.95	
		Dispositions	-1,250,000.00		1,131,237.50
SBF28SR9	PVTPL BERKSHIRE HATHAWAY 3.8% 07-15-2048				
		Acquisitions	5,050,000.00	-5,012,524.40	
		Dispositions	-1,050,000.00		1,032,431.55
SBD8YNN8	PVTPL BERKSHIRE HATHAWAY ENERGY CO 4.45% 01-15-2049				
		Acquisitions	3,770,000.00	-3,796,085.35	
		Dispositions	-355,000.00		344,754.70
SBF4CPN4	PVTPL DAE FDG LLC SR NT 4.5% 08-01-2022				
		Acquisitions	100,000.00	-98,875.00	
		Dispositions	-100,000.00		97,875.00

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SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	4,435,000.00	-5,434,468.04	
		Dispositions	-1,145,000.00		1,419,002.55
SBZ0X348	PVTPL HALFMOON PARENT INC 4.375% 10-15-2028	Acquisitions	2,540,000.00	-2,533,025.55	
		Dispositions	-1,280,000.00		1,277,001.05
SBZ0X3D7	PVTPL HALFMOON PARENT INC NT 144A 4.8% DUE 08-15-2038/09-17-2018 BEO	Acquisitions	3,427,000.00	-3,419,085.48	
		Dispositions	-805,000.00		786,761.75
SBD25MX0	PVTPL INTEL CORP INTEL CORP 3.734% 12-08-2047	Acquisitions	1,745,000.00	-1,650,722.10	
		Dispositions	-195,000.00		188,332.95
SBFM2HD0	PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.985 DUE 05-25-2038/05-25-2018 BEO	Acquisitions	2,160,000.00	-2,162,964.70	
		Dispositions	-485,000.00		497,828.25
SBGV6398	PVTPL MARATHON PETE CORP 4.5% DUE 04-01-2048 BEO	Dispositions	-215,000.00		198,262.25
		Free Receipt	215,000.00		
SBFZZ7M5	PVTPL METROPOLITAN LIFE GLOBAL FDG I TRANCHE # TR 00059 2.4% DUE 01-08-2021	Acquisitions	4,600,000.00	-4,594,986.00	
		Dispositions	-4,600,000.00		4,589,466.00
SBFXHNG9	PVTPL ONCOR ELEC DELIVERY CO LLC 3.7% DUE 11-15-2028	Acquisitions	1,860,000.00	-1,859,125.80	
		Dispositions	-1,860,000.00		1,861,305.60
SBD0RRX3	PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	Acquisitions	1,305,000.00	-1,303,440.70	
		Dispositions	-325,000.00		329,689.75
C853254BK5	PVTPL STANDARD CHARTERED PLC SUB NT 144A4.866% DUE 03-15-2033/03-15-2028 BEO	Acquisitions	2,110,000.00	-2,110,000.00	
		Dispositions	-2,110,000.00		2,084,179.80
SBYZHSJ8	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	Acquisitions	1,025,000.00	-985,873.75	
		Dispositions	-330,000.00		297,953.70
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				

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		Acquisitions	1,175,000.00	-1,170,018.00	
		Dispositions	-400,000.00		419,488.00
C92331XAC8	PVTPL VENTURE CDO LTD SER 18-35A CLS AS 144A FLTG RT 10-22-2031 BEO	Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,098,592.00
SBG5PH00	PVTPL VERIZON COMMUNICATIONS INC 4.329% DUE 09-21-2028 BEO	Acquisitions	4,560,000.00	-4,539,668.70	
		Dispositions	-1,625,000.00		1,641,467.10
C74733V100	QEP RES INC COM STK	Acquisitions	40,810.00	-499,110.14	
		Dispositions	-74,538.00		748,591.62
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047	Acquisitions	4,745,000.00	-4,467,512.15	
		Dispositions	-3,710,000.00		3,278,918.80
SBXS2XQ5	QUALCOMM INC 4.8% DUE 05-20-2045	Acquisitions	620,000.00	-628,773.00	
		Dispositions	-1,035,000.00		1,054,693.75
SBWX4CX9	QUALCOMM INC FIXED 4.65% DUE 05-20-2035	Acquisitions	250,000.00	-246,947.50	
		Dispositions	-250,000.00		250,170.00
C74762E102	QUANTA SVCS INC COM	Acquisitions	62,852.00	-2,124,965.53	
		Dispositions	-39,724.00		1,423,228.97
C751212101	RALPH LAUREN CORP CL A CL A	Acquisitions	3,200.00	-409,322.85	
		Dispositions	-3,200.00		438,282.17
C754730109	RAYMOND JAMES FNCL INC COM STK	Acquisitions	6,700.00	-639,776.45	
		Dispositions	-6,700.00		591,132.04
C755111507	RAYTHEON CO USD0.01	Acquisitions	17,800.00	-3,634,291.02	
		Dispositions	-15,300.00		2,758,465.50
SBYXJZ95	REGENCY CTRS L P 4.4% DUE 02-01-2047	Acquisitions	200,000.00	-192,566.00	
		Dispositions	-550,000.00		512,880.50

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C7591EP100	REGIONS FINL CORP NEW COM	Acquisitions	222,800.00	-4,138,901.86	
		Dispositions	-292,100.00		5,617,955.10
C759351604	REINSURANCE GROUP AMER INC COM NEW STK	Acquisitions	18,918.00	-2,660,536.38	
		Dispositions	-19,482.00		2,880,239.88
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	12,277.00	-1,112,522.45	
		Dispositions	-4,100.00		373,942.65
C75955HHL6	RELX INC 4/A2 YRS 3&4 08-20-2018	Acquisitions	2,200,000.00	-2,194,658.89	
		Dispositions	-2,200,000.00		2,200,000.00
SBZ0HGG3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	1,260,000.00	-1,381,493.85	
		Dispositions	-1,425,000.00		1,631,164.30
C770323103	ROBERT HALF INTL INC COM	Acquisitions	28,220.00	-1,597,203.50	
		Dispositions	-7,249.00		552,133.60
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	1,255,000.00	-1,214,079.55	
		Dispositions	-315,000.00		314,070.75
C77434MEJ0	ROCKWELL COLLINS INC DISC COML PAPER 4/2YRS 3&4 CPN 05-18-2018	Acquisitions	1,000,000.00	-998,402.78	
		Dispositions	-1,000,000.00		1,000,000.00
C77511MFE6	ROGERS COMMUNICATIONS INC DISC COML PAPER 4/2 YRS 3&4 06-14-2018	Acquisitions	2,300,000.00	-2,292,147.42	
		Dispositions	-2,300,000.00		2,300,000.00
C780088NY2	ROYAL BK CDA BA 31/01/2018	Acquisitions	8,200,000.00	-6,537,683.07	
		Dispositions	-8,200,000.00		6,645,349.45
CV7780T103	ROYAL CARIBBEAN CRUISES COM STK	Acquisitions	13,100.00	-1,516,547.74	
		Dispositions	-40,600.00		4,467,908.29
C783549108	RYDER SYS INC COM				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,936.00	-168,911.75	
		Dispositions	-32,339.00		2,178,502.01
C78377T107	RYMAN HOSPITALITY PPTYS INC COM				
		Acquisitions	7,100.00	-610,024.32	
		Dispositions	-8,177.00		695,941.22
SBZB1G20	S CAROLINA ELEC & 4.1% DUE 06-15-2046				
		Acquisitions	470,000.00	-441,964.50	
		Dispositions	-430,000.00		392,783.50
C78409V104	S&P GLOBAL INC COM				
		Acquisitions	6,427.00	-1,251,238.61	
		Dispositions	-6,091.00		1,181,838.61
C844741108	S.W. AIRL CO COM				
		Acquisitions	47,300.00	-2,986,051.19	
		Dispositions	-53,455.00		2,962,983.50
SBFM2H30	SAN DIEGO GAS & 4.15% DUE 05-15-2048				
		Acquisitions	645,000.00	-642,149.10	
		Dispositions	-285,000.00		266,064.60
C80283M101	SANTANDER CONSUMER USA HLDGS INC COM				
		Acquisitions	95,433.00	-1,817,078.88	
		Dispositions	-50,500.00		985,558.88
SBF5R442	SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028				
		Acquisitions	960,000.00	-888,175.35	
		Dispositions	-315,000.00		293,743.80
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	1,400.00	-235,854.78	
		Dispositions	-1,400.00		236,643.26
C80686EK19	SCHLUMBERGER HLDGS CORP DISC COML PAPER 4/A2 YRS 3&4 10-01-2018				
		Acquisitions	2,200,000.00	-2,195,502.22	
		Dispositions	-2,200,000.00		2,200,000.00
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	8,584.00	-497,409.48	
		Dispositions	-8,584.00		338,479.42
SBFWJFR1	SEMPRA ENERGY 4% DUE 02-01-2048				
		Acquisitions	830,000.00	-818,828.20	
		Dispositions	-830,000.00		762,149.65

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C81721M109	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	Acquisitions	8,700.00	-139,608.68	
		Dispositions	-8,700.00		134,269.21
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Acquisitions	440,000.00	-456,460.40	
		Dispositions	-8,565,000.00		9,068,396.25
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046	Acquisitions	1,025,000.00	-935,974.65	
		Dispositions	-1,230,000.00		1,198,567.50
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	7,277,000.00	-7,256,558.51	
		Dispositions	-4,155,000.00		4,038,155.10
C82669G104	SIGNATURE BK NY N Y COM	Acquisitions	7,800.00	-921,365.20	
		Dispositions	-7,800.00		883,608.29
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	11,100.00	-1,790,547.66	
		Dispositions	-32,490.00		5,466,000.02
C832696405	SMUCKER J M CO COM NEW	Acquisitions	12,600.00	-1,549,943.92	
		Dispositions	-30,800.00		3,597,103.37
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046	Acquisitions	495,000.00	-484,773.30	
		Dispositions	-775,000.00		743,076.20
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	Acquisitions	335,000.00	-395,300.00	
		Dispositions	-200,000.00		244,242.50
SB8FM8R9	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	Acquisitions	425,000.00	-452,831.60	
		Dispositions	-395,000.00		402,193.75
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	1,150,000.00	-1,200,995.00	
		Dispositions	-510,000.00		574,200.30
SB8Q7066	SOUTHN COPPER CORP 7.5% DUE 07-27-2035				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	Acquisitions	460,000.00	-565,960.00	
		Dispositions	-1,530,000.00		1,835,025.00
C848574109	SPIRIT AEROSYSTEMS HLDGS INC CL A	Acquisitions	2,205,000.00	-2,396,499.80	
		Dispositions	-8,774,000.00		8,723,980.65
C84860W300	SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)	Acquisitions	12,861.00	-1,105,256.41	
		Dispositions	-54,725.00		4,902,014.55
C78466DBF0	SS&C TECHNOLOGIES INC B5 TERM LN 04-16 04-16-2025 DUE 04-16-2025 BEO	Acquisitions	13,793.00	-547,937.96	
		Dispositions	-0.60		21.32
		Free Receipt	21,767.60		
C852857200	STAMPS COM INC COM NEW	Acquisitions	600,000.00	-598,500.00	
		Dispositions	-1,508.85		1,508.85
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	2,400.00	-453,509.74	
		Dispositions	-2,400.00		372,956.58
SBYYG2D8	STARBUCKS CORP 4.3% DUE 06-15-2045	Acquisitions	1,240,000.00	-1,063,014.10	
		Dispositions	-1,285,000.00		1,182,893.85
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	810,000.00	-779,468.20	
		Dispositions	-600,000.00		626,277.00
C857477103	STATE STR CORP COM	Acquisitions	6,620,000.00	-6,521,478.65	
		Dispositions	-1,115,000.00		1,067,717.70
C858119100	STEEL DYNAMICS INC COM	Acquisitions	5,500.00	-552,438.42	
		Dispositions	-45,300.00		4,677,047.60
SBD5W818	SUNCOR ENERGY INC 4% DUE 11-15-2047	Acquisitions	129,611.00	-5,556,470.72	
		Dispositions	-23,414.00		1,105,044.14
		Acquisitions	330,000.00	-325,680.30	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-965,000.00		911,658.85
SBBVJ660	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	Acquisitions	1,540,000.00	-1,994,180.45	
		Dispositions	-585,000.00		755,632.80
S9EX329U	SWAP RECEIVABLE FROM J.P. MORGAN SECURITIES LLC,NEW YORK,NY,US	Acquisitions	370,000.00	-370,000.00	
		Dispositions	-150,000.00		150,000.00
S9GXPPJU	SWO_CDX BARCGB33 07/18/2018 CDX.NA.IG.30 317579480	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		3,096.00
S9GZ4T6U	SWO_CDX BARCGB33 18/07/2018 ITRX_EUR_CDSI_S29_5Y_29 3175161M4	Acquisitions	5,800,000.00	0.00	
		Dispositions	-5,800,000.00		6,801.82
S9GZ4R5U	SWO_CDX BARCGB33 18/07/2018 ITRX_EUR_CDSI_S29_5Y_29 317549A11	Acquisitions	5,800,000.00	0.00	
		Dispositions	-5,800,000.00		3,221.91
S9GXRZ1U	SWO_CDX BNPAFRPP 06/20/2018 CDX.NA.IG.30 31751Y655	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,295.00
S9H1TDGU	SWO_CDX BNPAFRPP 06/20/2018 CDX.NA.IG.30 31752Y696	Acquisitions	4,200,000.00	0.00	
		Dispositions	-4,200,000.00		5,932.50
S9GXKUBU	SWO_CDX BNPAFRPP 09/19/2018 CDX.NA.IG.30 31751Y655	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,100.00
S9G82J6U	SWO_CDX BOFAUS6S 04/18/2018 CDX.NA.IG.29 317577997	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,664.00
S9GYUVLU	SWO_CDX BOFAUS6S 05/16/2018 CDX.NA.IG.30 317579852	Acquisitions	9,700,000.00	0.00	
		Dispositions	-9,700,000.00		14,938.00
S9G9WPJU	SWO_CDX BOFAUS6S 06/20/2018 CDX.NA.IG.30 317579241	Acquisitions	4,300,000.00	0.00	
		Dispositions	-4,300,000.00		4,622.50

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S9H1MK7U	SWO_CDX BOFAUS6S 06/20/2018 CDX.NA.IG.30 317580066	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		1,450.00
S9H1MJ4U	SWO_CDX BOFAUS6S 06/20/2018 CDX.NA.IG.30 317580074	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,187.50
S9H22DAU	SWO_CDX BOFAUS6S 07/18/2018 CDX.NA.IG.30 31752Y423	Acquisitions	4,700,000.00	0.00	
		Dispositions	-4,700,000.00		5,358.00
S9H2K64U	SWO_CDX BOFAUS6S 07/18/2018 CDX.NA.IG.30 3175CA127	Acquisitions	20,300,000.00	0.00	
		Dispositions	-20,300,000.00		22,330.00
S9G7NH8U	SWO_CDX CHASUS33 04/18/2018 CDX.NA.IG.29 317577542	Acquisitions	5,800,000.00	0.00	
		Dispositions	-5,800,000.00		6,380.00
S9G7QVMU	SWO_CDX CHASUS33 04/18/2018 CDX.NA.IG.29 317577567	Acquisitions	6,100,000.00	0.00	
		Dispositions	-6,100,000.00		8,540.00
S9G8QCAU	SWO_CDX CHASUS33 05/16/2018 CDX.NA.IG.29 31751Y002	Acquisitions	3,200,000.00	-320.00	
		Dispositions	-3,200,000.00		3,200.00
S9GX798U	SWO_CDX CHASUS33 06/20/2018 CDX.NA.IG.30 31751Y564	Acquisitions	1,700,000.00	0.00	
		Dispositions	-6,500,000.00		7,605.00
S9GXPLBU	SWO_CDX CHASUS33 06/20/2018 CDX.NA.IG.30 31751Y564	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,707.50
S9G7NH7U	SWO_CDX CITIUS33 04/18/2018 CDX.NA.IG.29 317577559	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		6,500.00
S9G7WYEU	SWO_CDX CITIUS33 04/18/2018 CDX.NA.IG.29 3175Y9522	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		4,200.00
S9G8401U	SWO_CDX CITIUS33 04/18/2018 CDX.NA.IG.29 3175Y9522				

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		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,300.00
S9G99QFU	SWO_CD_X CITIUS33 05/16/2018 CDX.NA.IG.29 317579100				
		Acquisitions	5,700,000.00	0.00	
		Dispositions	-5,700,000.00		8,122.50
S9GZQLCU	SWO_CD_X CITIUS33 07/18/2018 CDX.NA.IG.30 31752Y035				
		Acquisitions	5,100,000.00	0.00	
		Dispositions	-5,100,000.00		7,089.00
S9GYRN2U	SWO_CD_X CITIUS33 07/18/2018 CDX.NA.IG.30 317579845				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		909.00
S9GYRN5U	SWO_CD_X CITIUS33 07/18/2018 CDX.NA.IG.30 317579845				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		945.00
S9G8RR9U	SWO_CD_X CSFPGB2L 05/16/2018 CDX.NA.IG.29 31751Y028				
		Acquisitions	4,700,000.00	-470.00	
		Dispositions	-4,700,000.00		6,345.00
S9G82L2U	SWO_CD_X DEUTGB2L 04/18/2018 CDX.NA.IG.29 3175N9789				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,160.00
S9G8LCYU	SWO_CD_X DEUTGB2L 06/20/2018 CDX.NA.IG.29 3175Z0025				
		Acquisitions	4,900,000.00	0.00	
		Dispositions	-4,900,000.00		7,105.00
S9GXPRZU	SWO_CD_X DEUTGB2L 07/18/2018 CDX.NA.IG.30 31751Y846				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,655.00
S9H24MCU	SWO_CD_X DEUTGB2L 07/18/2018 CDX.NA.IG.30 31752Y803				
		Acquisitions	4,600,000.00	0.00	
		Dispositions	-4,600,000.00		5,865.00
S9H1MN1U	SWO_CD_X GSILGB2X 06/20/2018 CDX.NA.IG.30 31752Y639				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,223.00
S9H1MF5U	SWO_CD_X GSILGB2X 06/20/2018 CDX.NA.IG.30 31752Y647				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		721.50

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S9GZ4P8U	SWO_CD_X GSILGB2X 07/18/2018 CDX.NA.IG.30 31752Y472	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,328.00
S9GZ8T1U	SWO_CD_X GSILGB2X 07/18/2018 CDX.NA.IG.30 31752Y472	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,840.00
S9GZBH3U	SWO_CD_X UBSWUS33 05/16/2018 CDX.NA.IG.30 3175Z1106	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		814.00
C871503108	SYMANTEC CORP COM	Acquisitions	162,300.00	-3,204,214.05	
		Dispositions	-40,700.00		908,132.62
SBD2BV19	SYNCHRONY FINL 3.95% DUE 12-01-2027	Acquisitions	455,000.00	-422,481.15	
		Dispositions	-2,325,000.00		2,186,275.90
C87165B103	SYNCHRONY FINL COM	Acquisitions	76,400.00	-2,501,673.34	
		Dispositions	-52,000.00		1,855,819.46
C871607107	SYNOPSIS INC COM	Acquisitions	1,400.00	-124,963.30	
		Dispositions	-40,838.00		3,619,963.34
C87161C501	SYNOVUS FINL CORP COM NEW COM NEW	Acquisitions	9,653.00	-506,074.61	
		Dispositions	-37,479.00		1,646,758.05
SBZ974R1	SYSCO CORP 4.85% DUE 10-01-2045	Acquisitions	260,000.00	-254,404.80	
		Dispositions	-1,445,000.00		1,523,661.25
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048	Acquisitions	1,155,000.00	-1,132,403.35	
		Dispositions	-915,000.00		890,829.45
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	890,000.00	-776,317.40	
		Dispositions	-1,900,000.00		1,704,012.00
C87612E106	TARGET CORP COM STK				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	64,900.00	-4,827,409.69	
		Dispositions	-64,900.00		4,702,753.73
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	1,030,000.00	-973,612.85	
		Dispositions	-3,030,000.00		2,927,535.55
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A6FYNU	TBA COLLATERAL RECEIVABLE FROM CITIBANK	Acquisitions	344,000.00	-344,000.00	
		Dispositions	-344,000.00		344,000.00
S9A6FYQU	TBA COLLATERAL RECEIVABLE FROM CSFB	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
C872275102	TCF FNCL CORP COM	Acquisitions	43,715.00	-1,104,263.73	
		Dispositions	-63,051.00		1,305,268.30
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	385,000.00	-379,078.70	
		Dispositions	-1,770,000.00		1,724,869.20
C878742204	TECK RESOURCES LIMITED	Acquisitions	18,021.00	-441,003.40	
		Dispositions	-18,021.00		438,225.16
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048	Acquisitions	3,640,000.00	-3,614,544.25	
		Dispositions	-2,090,000.00		2,012,262.90
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	Acquisitions	680,000.00	-681,190.65	
		Dispositions	-1,150,000.00		1,162,843.25
C879433829	TELEPHONE & DATA SYS INC COM STK	Acquisitions	15,700.00	-554,801.76	
		Dispositions	-5,685.00		194,662.34
C883203101	TEXTRON INC COM	Acquisitions	5,700.00	-321,668.33	
		Dispositions	-5,700.00		314,359.99

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTS707	TIME WARNER INC FIXED 4.65% DUE 06-01-2044	Acquisitions	1,015,000.00	-913,925.80	
		Dispositions	-265,000.00		243,042.10
SBYYTH32	TIME WARNER INC FIXED 4.85% DUE 07-15-2045	Acquisitions	625,000.00	-570,206.25	
		Dispositions	-625,000.00		590,712.50
C872590104	T-MOBILE US INC COM	Acquisitions	125,800.00	-8,092,823.30	
		Dispositions	-61,400.00		3,798,507.20
C889478103	TOLL BROS INC COM	Acquisitions	16,012.00	-821,449.17	
		Dispositions	-77,773.00		3,423,568.97
SBD366Z2	TRANSCANADA 4.875% DUE 05-15-2048	Acquisitions	2,345,000.00	-2,333,595.30	
		Dispositions	-2,060,000.00		2,068,832.45
SBGQX9L8	TRANSCANADA FIXED 5.1% DUE 03-15-2049	Acquisitions	4,535,000.00	-4,524,240.45	
		Dispositions	-740,000.00		743,781.75
SB5SKD29	TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	Acquisitions	210,000.00	-226,440.90	
		Dispositions	-210,000.00		230,871.90
C89355QFK7	TRANSCANADA PIPELINES LTD DISC COML PAPER 4/2 YRS 3&4 06-19-2018	Acquisitions	600,000.00	-597,672.50	
		Dispositions	-600,000.00		600,000.00
CH8817H100	TRANSOCEAN LTD	Acquisitions	45,300.00	-507,941.26	
		Dispositions	-160,200.00		1,979,370.46
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	710,000.00	-676,246.45	
		Dispositions	-1,710,000.00		1,634,617.20
SBFN8M76	TRAVELERS COS INC 4.05% DUE 03-07-2048	Acquisitions	485,000.00	-481,915.40	
		Dispositions	-485,000.00		476,313.65
SBCLBGF2	TRAVELERS COS INC 4.6% DUE 08-01-2043				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	315,000.00	-330,050.70	
		Dispositions	-315,000.00		325,347.75
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	4,300.00	-593,552.57	
		Dispositions	-4,300.00		570,435.10
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047				
		Acquisitions	200,000.00	-187,020.00	
		Dispositions	-715,000.00		688,886.20
SBFZZ2V9	TYSON FOODS INC 5.1% 09-28-2048				
		Acquisitions	185,000.00	-184,211.90	
		Dispositions	-185,000.00		187,349.50
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	83,766.00	-5,327,193.44	
		Dispositions	-43,600.00		3,076,010.56
C90352QJS7	UDR INC DISC COML PAPER 4/2 YRS 3&4 CPN 09-26-2018				
		Acquisitions	2,300,000.00	-2,295,738.61	
		Dispositions	-2,300,000.00		2,300,000.00
C902681105	UGI CORP NEW COM				
		Acquisitions	86,837.00	-4,285,711.05	
		Dispositions	-24,100.00		1,155,105.87
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	535,000.00	-472,043.50	
		Dispositions	-190,000.00		162,750.20
SBGLQST3	UNION PAC CORP 3.95% DUE 09-10-2028				
		Acquisitions	595,000.00	-594,904.80	
		Dispositions	-595,000.00		596,951.60
SBYWJVB0	UNION PAC CORP 4.1% DUE 09-15-2067				
		Acquisitions	365,000.00	-318,615.80	
		Dispositions	-1,900,000.00		1,802,663.00
SBDFY0H4	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	2,295,000.00	-2,313,727.45	
		Dispositions	-510,000.00		516,727.20
SBYQGY30	UNION PAC CORP 4.375% DUE 11-15-2065				
		Acquisitions	335,000.00	-311,225.05	
		Dispositions	-1,115,000.00		1,103,085.50

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYZGKF5	UNION PAC CORP 4.5% 09-10-2048	Acquisitions	6,585,000.00	-6,717,040.00	
		Dispositions	-3,255,000.00		3,295,632.70
C907818EX2	UNION PAC CORP 4.8% 09-10-2058	Acquisitions	2,945,000.00	-2,957,849.75	
		Dispositions	-740,000.00		763,174.60
C910047109	UNITED CONTL HLDGS INC COM STK	Acquisitions	34,776.00	-2,979,014.95	
		Dispositions	-5,788.00		426,946.77
C911363109	UNITED RENTALS INC COM	Acquisitions	24,271.00	-3,749,488.19	
		Dispositions	-17,271.00		2,375,976.37
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	1,000,000.00	-1,025,112.02	
		Dispositions	-1,000,000.00		1,023,600.32
C912909108	UNITED STS STL CORP NEW COM	Acquisitions	21,400.00	-755,514.25	
		Dispositions	-21,400.00		759,218.07
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	3,675,000.00	-3,659,056.20	
		Dispositions	-1,820,000.00		1,830,833.55
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	200,000.00	-193,864.00	
		Dispositions	-1,180,000.00		1,148,081.35
SBYVN9N1	UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	Acquisitions	2,665,000.00	-2,637,207.60	
		Dispositions	-305,000.00		299,201.95
C91302DLV5	UNITED TECHNOLOGIES CORP DISC COML PAPER 11-29-2018	Acquisitions	2,200,000.00	-2,191,093.06	
		Dispositions	-2,200,000.00		2,200,000.00
SBYZLN95	UNITEDHEALTH GROUP 3.75% 10-15-2047	Acquisitions	445,000.00	-439,482.00	
		Dispositions	-1,470,000.00		1,371,848.40
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	725,000.00	-777,316.75	
		Dispositions	-285,000.00		307,064.70
SBG49598	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038				
		Acquisitions	375,000.00	-496,312.50	
		Dispositions	-375,000.00		486,528.75
SBG08PD3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048				
		Acquisitions	6,340,000.00	-6,290,104.75	
		Dispositions	-2,105,000.00		2,098,410.10
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	17,830.00	-4,455,339.62	
		Dispositions	-10,480.00		2,567,621.29
C91336L107	UNIVAR INC COM				
		Acquisitions	25,200.00	-665,577.70	
		Dispositions	-25,200.00		520,422.05
C91529Y106	UNUM GROUP				
		Acquisitions	70,100.00	-2,487,528.13	
		Dispositions	-40,248.00		1,574,226.19
C917047102	URBAN OUTFITTERS INC COM				
		Acquisitions	56,957.00	-2,377,701.89	
		Dispositions	-30,767.00		1,227,494.60
C912008109	US FOODS HLDG CORP COM				
		Acquisitions	77,623.00	-2,496,256.81	
		Dispositions	-103,773.00		3,361,793.20
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	2,545,000.00	-2,561,606.95	
		Dispositions	-2,970,000.00		2,913,972.60
SBYVN9P3	UTD TECHNOLOGIES 4.625% DUE 11-16-2048				
		Acquisitions	6,785,000.00	-6,716,970.15	
		Dispositions	-4,080,000.00		4,064,156.45
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039				
		Acquisitions	220,000.00	-250,250.00	
		Dispositions	-3,021,000.00		3,532,204.00
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036				
		Acquisitions	2,295,000.00	-2,651,330.00	
		Dispositions	-3,615,000.00		4,208,161.50

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042	Acquisitions	3,120,000.00	-3,326,195.69	
		Dispositions	-4,485,000.00		4,596,477.50
SBWB7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045	Acquisitions	575,000.00	-563,650.55	
		Dispositions	-1,490,000.00		1,706,168.10
C91913Y100	VALERO ENERGY CORP COM STK NEW	Acquisitions	33,300.00	-3,799,815.98	
		Dispositions	-28,515.00		3,011,348.22
C92220P105	VARIAN MEDICAL SYSTEMS INC	Acquisitions	600.00	-69,900.34	
		Dispositions	-600.00		68,458.56
SBY7RR99	VERIZON 4.125% DUE 08-15-2046	Acquisitions	1,460,000.00	-1,322,674.15	
		Dispositions	-1,460,000.00		1,274,340.55
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036	Acquisitions	3,085,000.00	-2,863,382.00	
		Dispositions	-1,435,000.00		1,327,848.55
SBYM0W21	VERIZON 4.672% DUE 03-15-2055	Acquisitions	2,075,000.00	-1,958,912.45	
		Dispositions	-13,127,000.00		12,201,320.23
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	3,385,000.00	-3,352,303.80	
		Dispositions	-960,000.00		948,532.35
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,515,000.00	-1,507,729.95	
		Dispositions	-1,575,000.00		1,600,438.30
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	3,395,000.00	-3,380,061.35	
		Dispositions	-1,150,000.00		1,140,490.50
SBVYRK47	VERIZON 5.012% DUE 08-21-2054	Acquisitions	2,820,000.00	-2,811,950.15	
		Dispositions	-8,125,000.00		7,871,619.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	1,015,000.00	-1,113,006.95	
		Dispositions	-1,575,000.00		1,662,069.70
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	2,115,000.00	-2,022,185.40	
		Dispositions	-5,869,000.00		5,471,504.84
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,335,000.00	-2,440,129.80	
		Dispositions	-580,000.00		596,382.20
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	119,370.00	-6,226,959.55	
		Dispositions	-49,634.00		2,693,877.17
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	2,718,000.00	-2,366,324.43	
		Dispositions	-575,000.00		503,925.25
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	3,178,000.00	-3,421,555.75	
		Dispositions	-1,736,000.00		1,833,334.65
C92553P201	VIACOM INC NEW CL B	Acquisitions	98,692.00	-2,984,234.38	
		Dispositions	-23,100.00		718,705.14
C92780KL14	VIRGINIA ELEC & PWR CO DISC COML PAPER 3/A3 YRS 3&4 11-01-2018	Acquisitions	2,200,000.00	-2,193,840.00	
		Dispositions	-2,200,000.00		2,200,000.00
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	845,000.00	-841,746.75	
		Dispositions	-495,000.00		526,659.00
C92840M102	VISTRA ENERGY CORP COM	Acquisitions	113,500.00	-2,643,128.45	
		Dispositions	-113,500.00		2,596,383.95
SBFMLP00	VODAFONE GROUP PLC 4.375% 05-30-2028	Acquisitions	1,260,000.00	-1,243,632.60	
		Dispositions	-1,260,000.00		1,209,285.00
SBB0RG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	Acquisitions	1,985,000.00	-1,786,997.60	
		Dispositions	-6,155,000.00		5,704,341.80

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFMLP11	VODAFONE GROUP PLC 5% DUE 05-30-2038	Acquisitions	1,235,000.00	-1,219,749.05	
		Dispositions	-155,000.00		154,784.55
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	9,300,000.00	-9,254,932.10	
		Dispositions	-4,060,000.00		3,953,994.35
C91842KJQ0	VW CR INC DISC COML PAPER 4/2 YRS 2&4 09-24-2018	Acquisitions	2,300,000.00	-2,295,379.56	
		Dispositions	-2,300,000.00		2,300,000.00
SB88JSW2	WALGREEN CO 4.4% DUE 09-15-2042	Acquisitions	1,600,000.00	-1,462,144.00	
		Dispositions	-1,470,000.00		1,333,278.00
SBYVG9R4	WALGREENS BOOTS 4.65% DUE 06-01-2046	Acquisitions	280,000.00	-291,345.60	
		Dispositions	-460,000.00		444,523.20
C93142XFN6	WALGREENS BOOTS ALLIANCE DISC COML PAPER4/2 YRS 3&4 06-22-2018	Acquisitions	2,200,000.00	-2,193,917.00	
		Dispositions	-2,200,000.00		2,200,000.00
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	8,800.00	-602,463.35	
		Dispositions	-71,400.00		4,603,443.27
SBYZLMX2	WALMART INC 3.625% DUE 12-15-2047	Acquisitions	575,000.00	-555,273.50	
		Dispositions	-2,115,000.00		1,984,507.45
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	5,490,000.00	-5,444,861.50	
		Dispositions	-950,000.00		919,964.60
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	10,795,000.00	-10,665,800.50	
		Dispositions	-2,775,000.00		2,714,762.90
SB2QVLK7	WALMART INC 6.2% DUE 04-15-2038	Acquisitions	190,000.00	-248,075.40	
		Dispositions	-1,492,000.00		2,086,770.88
C254687106	WALT DISNEY CO				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	68,500.00	-7,222,640.16	
		Dispositions	-68,500.00		7,500,628.07
SBG494X5	WARNER MEDIA LLC 6.2% DUE 03-15-2040				
		Acquisitions	240,000.00	-245,212.80	
		Dispositions	-240,000.00		252,432.00
C92930WK26	WEC ENERGY GROUP INC DISC COML PAPER 4/2 YRS 3&4 10-02-2018				
		Acquisitions	2,200,000.00	-2,196,122.50	
		Dispositions	-2,200,000.00		2,200,000.00
C92930WEB3	WEC ENERGY GROUP INC DISC COML PAPER 4/2YRS 3&4 05-11-2018				
		Acquisitions	2,300,000.00	-2,296,847.08	
		Dispositions	-2,300,000.00		2,300,000.00
C948626106	WEIGHT WATCHERS INTL INC NEW COM				
		Acquisitions	9,000.00	-518,292.63	
		Dispositions	-9,000.00		463,169.55
C94946T106	WELLCARE HLTH PLANS INC COM				
		Acquisitions	14,776.00	-3,617,111.75	
		Dispositions	-15,662.00		3,931,962.86
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	2,675,000.00	-2,583,923.65	
		Dispositions	-3,650,000.00		3,444,673.50
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	1,545,000.00	-1,552,508.20	
		Dispositions	-3,605,000.00		3,698,080.45
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045				
		Acquisitions	1,430,000.00	-1,471,967.85	
		Dispositions	-1,005,000.00		1,060,431.40
SBJTGH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	525,000.00	-588,060.90	
		Dispositions	-980,000.00		1,107,892.55
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	380,000.00	-382,413.00	
		Dispositions	-1,980,000.00		1,908,440.60
SB1JNGS6	WELLS FARGO CAP X 5.95% DUE 12-01-2086				
		Acquisitions	337,000.00	-361,681.88	
		Dispositions	-677,000.00		726,082.50

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	2,780,000.00	-2,768,296.20	
		Dispositions	-280,000.00		280,761.60
C959802109	WESTERN UNION CO	Acquisitions	66,400.00	-1,298,907.55	
		Dispositions	-26,600.00		533,265.01
SBDFZV41	WESTLAKE CHEM CORP 5% DUE 08-15-2046	Acquisitions	200,000.00	-181,858.00	
		Dispositions	-1,280,000.00		1,362,016.00
C958102105	WESTN DIGITAL CORP COM	Acquisitions	85,373.00	-7,066,289.19	
		Dispositions	-100,085.00		7,743,543.41
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	1,585,000.00	-1,561,304.65	
		Dispositions	-460,000.00		401,216.60
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	700,000.00	-674,149.00	
		Dispositions	-325,000.00		318,732.10
C96145D105	WESTROCK CO COM	Acquisitions	29,900.00	-1,368,162.89	
		Dispositions	-2,500.00		93,507.03
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	Acquisitions	460,000.00	-449,061.20	
		Dispositions	-445,000.00		440,759.15
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	635,000.00	-618,524.10	
		Dispositions	-195,000.00		189,725.25
SBGLQSZ9	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	Acquisitions	1,625,000.00	-1,551,579.45	
		Dispositions	-1,045,000.00		1,003,143.55
SBGLRQF8	WILLIS NORTH AMER INC 4.5% 09-15-2028	Acquisitions	225,000.00	-224,925.75	
		Dispositions	-225,000.00		224,118.00
SBGLRQG9	WILLIS NORTH AMERICA INC 5.05% 09-15-2048				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,840,000.00	-3,786,594.75	
		Dispositions	-2,135,000.00		2,025,431.80
C978097103	WOLVERINE WORLD WIDE INC COM	Acquisitions	13,545.00	-410,456.51	
		Dispositions	-13,545.00		396,466.53
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Acquisitions	535,000.00	-654,775.80	
		Dispositions	-535,000.00		650,367.40
C98310W108	WYNDHAM DESTINATIONS INC COM STK	Acquisitions	29,300.00	-1,299,336.68	
		Dispositions	-29,300.00		1,252,109.73

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

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◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-17 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

*Generated by Northern Trust from periodic data on 05 Apr 19 C0699

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

Page 2 of 2

◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-17 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

*Generated by Northern Trust from periodic data on 05 Apr 19 C0699

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part B

Page 1 of 2

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

*Generated by Northern Trust from periodic data on 05 Apr 19 C0700

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part B

Page 2 of 2

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

**Generated by Northern Trust from periodic data on 05 Apr 19 C0700*

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part C Summary

Page 1 of 2

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	Total acquisitions	327	178,055,594.99			0.00	178,055,594.99	178,055,594.99
	Total dispositions	236		191,721,231.55		0.00	193,109,559.49	191,721,231.55
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	Total acquisitions	263	156,062,639.70			0.00	156,052,822.20	156,062,639.70
	Total dispositions	236		146,398,468.71		0.00	146,682,491.49	146,398,468.71
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	462	454,384,900.05			0.00	454,384,900.05	454,384,900.05
	Total dispositions	340		452,985,211.16		0.00	452,985,211.16	452,985,211.16

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

*Generated by Northern Trust from periodic data on 05 Apr 19 C0073

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part C Summary

Page 2 of 2

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
		Acquisition Price	Disposition Price				

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

**Generated by Northern Trust from periodic data on 05 Apr 19 C0073*

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

Page 1 of 1

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

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NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

*Generated by Northern Trust from periodic data on 05 Apr 19 C0702

NTES RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
#REORG/ MICHAEL KORS NAME CHANGE WITH CUSIP CHANGE CAPRI 2U19A32 1-2-2019	4,000.00	150,524.00	151,680.00
#REORG/APARTMENT INVT REVERSE SPLIT APARTMENT INV 2W1RAL2 02-21-2019	2,925.00	135,214.00	128,349.00
#REORG/ATHENAHEALTH INC COMMON STOCK CASH MERGER 02-12-2019	4,900.00	619,399.00	646,457.00
\$ GEN CORP NEW 3.875% DUE 04-15-2027	3,000,000.00	2,997,780.00	2,907,486.00
(STBFMSSHRT)	800,000.00	882,949.00	890,633.00
1345 AVE OF THE 5.278% DUE 08-10-2035	400,000.00	425,406.00	430,984.00
21ST CENTY FOX 4.95% DUE 10-15-2045	2,500,000.00	2,639,170.00	2,741,063.00
21ST CENTY FOX 6.15% DUE 02-15-2041	470,000.00	563,762.00	583,661.00
21ST CENTY FOX 6.15% DUE 03-01-2037	1,580,000.00	1,901,716.00	1,938,009.00
21ST CENTY FOX 6.15% DUE 03-01-2037	1,420,000.00	1,689,347.00	1,741,755.00
21ST CENTY FOX 6.2% DUE 12-15-2034	660,000.00	796,422.00	802,439.00
21ST CENTY FOX 6.4% DUE 12-15-2035	1,300,000.00	1,611,137.00	1,621,819.00
21ST CENTY FOX 6.4% DUE 12-15-2035	1,035,000.00	1,277,038.00	1,291,217.00
21ST CENTY FOX 6.65% DUE 11-15-2037	1,635,000.00	1,986,852.00	2,152,842.00
21ST CENTY FOX 6.65% DUE 11-15-2037	990,000.00	1,275,966.00	1,303,556.00
21ST CENTY FOX 6.75% DUE 01-09-2038	1,065,000.00	1,360,932.00	1,415,275.00
21ST CENTY FOX 6.9% DUE 08-15-2039	230,000.00	301,077.00	302,267.00
21ST CENTY FOX 7.75% DUE 12-01-2045	385,000.00	547,294.00	565,257.00
21ST CENTY FOX 7.85% DUE 03-01-2039	640,000.00	974,624.00	915,196.00
21ST CENTY FOX 7.9% DUE 12-01-2095	335,000.00	460,230.00	534,237.00
21ST CENTY FOX AMER INC 5.4 NOTES DUE 10-01-2043 REG	1,550,000.00	1,546,267.00	1,788,796.00
3M CO 4.0% 09-14-2048	1,100,000.00	1,086,921.00	1,092,611.00
AARON'S INC CLASS A	12,005.00	465,077.00	504,810.00
ABBOTT LABS 4.75% 04-15-2043	2,330,000.00	2,346,158.00	2,416,236.00
ABBOTT LABS 4.75% 04-15-2043	1,654,000.00	1,657,785.00	1,715,216.00
ABBOTT LABS 4.75% DUE 11-30-2036	1,905,000.00	1,980,572.00	1,988,698.00
ABBOTT LABS 4.75% DUE 11-30-2036	865,000.00	872,448.00	903,005.00
ABBOTT LABS 4.9% DUE 11-30-2046	4,290,000.00	4,663,671.00	4,503,316.00
ABBVIE INC 3.6% 05-14-2025	1,850,000.00	1,846,763.00	1,774,492.00
ABBVIE INC 4.25% DUE 11-14-2028	3,160,000.00	3,126,196.00	3,067,719.00
ABBVIE INC 4.3% DUE 05-14-2036	895,000.00	922,555.00	798,495.00
ABBVIE INC 4.3% DUE 05-14-2036	850,000.00	845,368.00	758,347.00
ABBVIE INC 4.4% DUE 11-06-2042	3,745,000.00	3,717,680.00	3,293,390.00
ABBVIE INC 4.4% DUE 11-06-2042	910,000.00	963,546.00	800,263.00
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000.00	5,925,400.00	5,248,434.00
ABBVIE INC 4.45% DUE 05-14-2046	640,000.00	616,147.00	559,833.00
ABBVIE INC 4.875% DUE 11-14-2048	915,000.00	896,742.00	853,690.00
ABBVIE INC 4.875% DUE 11-14-2048	880,000.00	870,698.00	821,036.00
ABBVIE INC 4.875% DUE 11-14-2048	100,000.00	98,943.00	93,300.00
ABBVIE INC FIXED 4.5% DUE 05-14-2035	2,780,000.00	2,783,344.00	2,571,797.00
ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,670,000.00	1,658,460.00	1,544,929.00
ABBVIE INC FIXED 4.7% DUE 05-14-2045	1,715,000.00	1,748,254.00	1,559,642.00
ABBVIE INC FIXED 4.7% DUE 05-14-2045	432,000.00	430,928.00	392,866.00
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000.00	598,392.00	596,965.00
ACE CAP TR II 9.7% DUE 04-01-2030	220,000.00	327,250.00	292,600.00
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000.00	268,199.00	263,159.00
ACTAVIS FDG SCS 4.55% DUE 03-15-2035	2,990,000.00	2,995,009.00	2,836,308.00
ACTAVIS FDG SCS 4.75% DUE 03-15-2045	1,321,000.00	1,279,098.00	1,253,996.00
ACTIVISION 2.3% DUE 09-15-2021	2,140,000.00	2,102,657.00	2,084,131.00
ACTIVISION 4.5% DUE 06-15-2047	2,600,000.00	2,562,404.00	2,332,437.00
ADOBE SYS INC COM	12,040.00	2,728,443.00	2,723,930.00
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048	360,000.00	360,000.00	359,813.00
AERCAP IRELAND CAP 3.65% DUE 07-21-2027	985,000.00	980,016.00	856,163.00
AES CORP COM	106,440.00	1,263,098.00	1,539,122.00
AETNA INC 4.125% DUE 11-15-2042	1,440,000.00	1,407,214.00	1,246,589.00
AETNA INC NEW 3.875% DUE 08-15-2047	770,000.00	768,937.00	651,910.00
AETNA INC NEW 4.5% DUE 05-15-2042	225,000.00	205,502.00	208,877.00
AETNA INC NEW 4.75% DUE 03-15-2044	1,075,000.00	1,098,635.00	1,025,674.00
AETNA INC NEW 4.75% DUE 03-15-2044	376,000.00	375,098.00	358,747.00
AETNA INC NEW 6.75% DUE 12-15-2037	220,000.00	275,145.00	265,821.00
AFLAC INC 4.75% DUE 01-15-2049	1,465,000.00	1,453,585.00	1,494,952.00
AGILENT TECHNOLOGIES INC COM	17,940.00	1,209,011.00	1,210,232.00
AGILENT TECHNOLOGIES INC COM	14,300.00	1,016,107.00	964,678.00
AGL CAP CORP 4.4% DUE 06-01-2043	1,750,000.00	1,743,315.00	1,660,470.00
AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000.00	1,228,087.00	1,205,027.00
AHS HOSP CORP 5.024% DUE 07-01-2045	963,000.00	1,148,002.00	1,069,638.00
AKAMAI TECHNOLOGIES INC COM STK	8,000.00	486,853.00	488,640.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
AKELIUS RESDNTL 3.375% 23/09/2020	600,000.00	705,453.00	718,899.00
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000.00	2,021,020.00	1,844,608.00
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,025,000.00	990,211.00	945,362.00
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000.00	4,464,180.00	4,402,526.00
ALABAMA PWR CO 4.15% DUE 08-15-2044	1,090,000.00	1,081,324.00	1,066,390.00
ALABAMA PWR CO 4.3% 07-15-2048	320,000.00	329,686.00	320,516.00
ALABAMA PWR CO 4.3% DUE 01-02-2046	200,000.00	223,066.00	201,932.00
ALABAMA PWR CO 6.125% DUE 05-15-2038	355,000.00	429,365.00	434,661.00
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000.00	2,096,955.00	2,028,302.00
ALEXANDRIA REAL 4.7% DUE 07-01-2030	969,000.00	968,186.00	980,680.00
ALIBABA GROUP HLDG 4.2% DUE 12-06-2047	375,000.00	374,366.00	332,495.00
ALIBABA GROUP HLDG LTD 4.0% 12-06-2037	200,000.00	199,726.00	179,417.00
ALLERGAN FDG SCS 4.85% DUE 06-15-2044	1,243,000.00	1,215,876.00	1,173,618.00
ALLERGAN FDG SCS 4.85% DUE 06-15-2044	1,100,000.00	1,136,050.00	1,038,600.00
ALLERGAN PLC. COM STK	4,900.00	781,543.00	654,934.00
ALLISON TRANSMISSION HOLDING	49,000.00	1,942,510.00	2,151,590.00
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000.00	2,534,209.00	2,471,442.00
ALLSTATE CORP 4.2% DUE 12-15-2046	1,545,000.00	1,564,510.00	1,500,345.00
ALLSTATE CORP COM	53,800.00	5,080,685.00	4,445,494.00
ALLSTATE CORP COM	30,315.00	1,347,330.00	2,504,928.00
ALLSTATE CORP FLTGT RT 5.75% DUE 08-15-2053	2,210,000.00	2,385,625.00	2,154,750.00
ALLY FINL INC 8% DUE 11-01-2031	900,000.00	1,066,594.00	999,000.00
ALLY FINL INC COM	93,398.00	2,525,512.00	2,116,399.00
ALLY FINL INC COM	10,700.00	275,304.00	242,462.00
ALPHABET INC CAP STK USD0.001 CL C	518.00	597,225.00	536,446.00
ALPHABET INC CAPITAL STOCK USD0.001 CL A	1,650.00	1,982,806.00	1,724,184.00
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,380,000.00	2,169,252.00	1,919,615.00
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,000,000.00	1,958,940.00	1,613,122.00
ALTRIA GROUP INC 4.5% DUE 05-02-2043	1,245,000.00	1,217,363.00	1,036,170.00
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	5,000,000.00	5,523,250.00	4,662,335.00
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	595,000.00	656,770.00	554,818.00
ALTRIA GROUP INC COM	17,891.00	981,037.00	883,636.00
AMAZON COM INC 4.05% 08-22-2047	3,175,000.00	3,162,893.00	3,102,289.00
AMAZON COM INC 4.05% 08-22-2047	2,100,000.00	2,110,830.00	2,051,908.00
AMAZON COM INC 4.8% DUE 12-05-2034	675,000.00	729,648.00	723,020.00
AMAZON COM INC COM	2,152.00	3,668,892.00	3,232,239.00
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,315,000.00	2,291,223.00	2,235,723.00
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,310,000.00	2,259,425.00	2,230,894.00
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	6,000,000.00	5,950,920.00	5,829,846.00
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,500,000.00	4,463,190.00	4,372,385.00
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,950,000.00	2,925,869.00	2,866,341.00
AMDOCS ORD GBP0.01	2,865.00	167,582.00	167,832.00
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	265,000.00	304,665.00	307,936.00
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000.00	1,221,048.00	1,318,288.00
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	670,000.00	654,329.00	642,366.00
AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,040,000.00	1,251,966.00	1,224,412.00
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	250,000.00	286,990.00	265,215.00
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000.00	1,422,096.00	1,298,453.00
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000.00	1,413,516.00	1,298,453.00
AMEREN ILL CO 4.15% DUE 03-15-2046	1,055,000.00	1,084,044.00	1,056,152.00
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG	470,000.00	497,054.00	438,436.00
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000.00	824,712.00	879,294.00
AMERIPRISE FINL INC COM	14,000.00	1,912,523.00	1,461,180.00
AMERIPRISE FINL INC COM	8,882.00	1,242,521.00	927,014.00
AMERISOURCEBERGEN 4.3% 12-15-2047	195,000.00	194,052.00	166,819.00
AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000.00	2,185,293.00	2,143,671.00
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000.00	4,276,780.00	3,858,424.00
AMERN INTL GROUP 3.875% DUE 01-15-2035	968,000.00	964,796.00	831,384.00
AMERN INTL GROUP 3.875% DUE 01-15-2035	250,000.00	230,282.00	214,717.00
AMERN INTL GROUP 4.375% DUE 01-15-2055	320,000.00	304,528.00	265,652.00
AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000.00	4,275,934.00	3,837,445.00
AMERN INTL GROUP 4.5% DUE 07-16-2044	1,950,000.00	1,779,988.00	1,740,237.00
AMERN INTL GROUP 4.7% DUE 07-10-2035	875,000.00	869,266.00	830,098.00
AMERN INTL GROUP 4.7% DUE 07-10-2035	500,000.00	496,985.00	474,342.00
AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000.00	1,130,269.00	1,087,353.00
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000.00	1,355,350.00	1,163,087.00
AMERN INTL GROUP 8.175% DUE 05-15-2068	897,000.00	1,098,418.00	1,022,580.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)
As of December 31, 2018
* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
AMERN TOWER CORP 3.125% DUE 01-15-2027	1,825,000.00	1,823,777.00	1,652,058.00
AMERN TOWER CORP 4.4% DUE 02-15-2026	50,000.00	49,857.00	49,961.00
AMERN TOWER CORP FIXED 4% DUE 06-01-2025	3,300,000.00	3,274,524.00	3,237,462.00
AMERN WTR CAP CORP 3.75% DUE 09-01-2047	840,000.00	837,421.00	754,780.00
AMERN WTR CAP CORP 4% DUE 12-01-2046	770,000.00	763,594.00	725,243.00
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	545,000.00	544,706.00	530,153.00
AMGEN INC 4.4% 05-01-2045	1,825,000.00	1,905,438.00	1,706,718.00
AMGEN INC 4.4% 05-01-2045	615,000.00	601,143.00	575,141.00
AMGEN INC 4.563% DUE 06-15-2048	1,503,000.00	1,482,413.00	1,439,366.00
AMGEN INC 4.563% DUE 06-15-2048	1,300,000.00	1,312,194.00	1,244,961.00
AMGEN INC 4.663% DUE 06-15-2051	2,800,000.00	2,833,740.00	2,638,126.00
AMGEN INC 4.663% DUE 06-15-2051	2,308,000.00	2,274,724.00	2,174,570.00
AMGEN INC 4.663% DUE 06-15-2051	1,665,000.00	1,671,885.00	1,568,743.00
AMGEN INC 4.95% DUE 10-01-2041	940,000.00	998,565.00	957,594.00
AMGEN INC 5.15% DUE 11-15-2041	2,035,000.00	2,089,518.00	2,096,357.00
AMGEN INC 5.75% DUE 03-15-2040	325,000.00	373,311.00	370,145.00
AMGEN INC COM	3,360.00	520,244.00	654,091.00
ANADARKO PETE CO 6.2% DUE 03-15-2040	1,630,000.00	1,816,827.00	1,684,188.00
ANADARKO PETE CORP 0% DUE 10-10-2036	7,240,000.00	2,824,100.00	3,019,435.00
ANADARKO PETE CORP 4.5% DUE 07-15-2044	445,000.00	430,021.00	377,093.00
ANADARKO PETE CORP 6.45% DUE 09-15-2036	420,000.00	411,037.00	453,598.00
ANADARKO PETE CORP 6.45% DUE 09-15-2036	163,000.00	190,765.00	176,039.00
ANADARKO PETE CORP 6.6% DUE 03-15-2046	4,000,000.00	5,130,790.00	4,416,716.00
ANADARKO PETE CORP 6.6% DUE 03-15-2046	2,900,000.00	3,004,654.00	3,202,119.00
ANADARKO PETE CORP 7.95% DUE 06-15-2039	370,000.00	482,351.00	435,155.00
ANADARKO PETRO CORP COM	32,593.00	2,131,148.00	1,428,877.00
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	545,000.00	543,191.00	490,654.00
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	395,000.00	373,477.00	355,611.00
ANHEUSER BUSCH 3.75% DUE 07-15-2042	1,310,000.00	1,286,158.00	1,026,916.00
ANHEUSER BUSCH 3.75% DUE 07-15-2042	415,000.00	373,031.00	325,321.00
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	4,000,000.00	4,145,651.00	3,558,388.00
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	385,000.00	375,949.00	342,495.00
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	9,231,000.00	9,790,817.00	7,971,531.00
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,360,000.00	4,468,675.00	3,765,126.00
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000.00	4,223,282.00	3,540,600.00
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	900,000.00	975,785.00	777,205.00
ANHEUSER-BUSCH 4% DUE 01-17-2043	3,409,000.00	3,485,532.00	2,785,371.00
ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000.00	1,172,943.00	939,624.00
ANHEUSER-BUSCH 4% DUE 01-17-2043	500,000.00	463,045.00	408,532.00
ANHEUSER-BUSCH 4% DUE 01-17-2043	390,000.00	359,693.00	318,655.00
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,425,000.00	1,404,409.00	1,271,381.00
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,390,000.00	1,369,290.00	1,240,154.00
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,290,000.00	1,295,616.00	1,156,175.00
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,000,000.00	994,340.00	896,260.00
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	1,742,000.00	1,727,472.00	1,615,527.00
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	335,000.00	301,999.00	310,678.00
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	2,283,000.00	2,300,991.00	1,986,733.00
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	18,492,000.00	21,245,654.00	17,149,202.00
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000.00	1,012,821.00	886,642.00
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	375,000.00	390,225.00	349,990.00
ANTHEM INC 4.375% 12-01-2047	1,150,000.00	1,149,989.00	1,069,549.00
ANTHEM INC 4.375% 12-01-2047	1,000,000.00	925,500.00	930,043.00
ANTHEM INC 4.375% 12-01-2047	780,000.00	779,992.00	725,434.00
ANTHEM INC 4.65% DUE 01-15-2043	620,000.00	625,425.00	602,272.00
ANTHEM INC 4.65% DUE 01-15-2043	115,000.00	117,034.00	111,712.00
ANTHEM INC 4.65% DUE 08-15-2044	600,000.00	599,190.00	577,015.00
ANTHEM INC 4.65% DUE 08-15-2044	410,000.00	425,482.00	394,294.00
AON CORP JR SUB DEFFERABLE INT DEB 8.205DUE 01-01-2027	765,000.00	938,228.00	895,050.00
AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000.00	1,412,617.00	1,264,378.00
AON CORP SR NT 6.25 DUE 09-30-2040	195,000.00	251,596.00	227,238.00
AON PLC 4.45% DUE 05-24-2043	2,250,000.00	2,208,663.00	2,040,064.00
AON PLC 4.45% DUE 05-24-2043	345,000.00	319,746.00	312,810.00
AON PLC 4.6% DUE 06-14-2044	1,425,000.00	1,438,451.00	1,358,755.00
AON PLC 4.6% DUE 06-14-2044	625,000.00	614,193.00	595,945.00
AON PLC 4.75% DUE 05-15-2045	1,000,000.00	1,020,860.00	981,220.00
APACHE CORP 4.75% DUE 04-15-2043	480,000.00	488,213.00	411,725.00
APACHE CORP 5.1% DUE 09-01-2040	1,880,000.00	1,950,260.00	1,702,782.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)
As of December 31, 2018
* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
APACHE CORP 5.1% DUE 09-01-2040	1,190,000.00	909,597.00	1,077,825.00
APACHE CORP FIXED 4.25% DUE 01-15-2044	3,500,000.00	3,297,870.00	2,818,008.00
APACHE CORP FIXED 4.25% DUE 01-15-2044	925,000.00	857,050.00	744,759.00
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000.00	3,971,080.00	3,898,436.00
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000.00	260,341.00	258,271.00
APPLE INC 3.45% DUE 02-09-2045	2,975,000.00	2,948,612.00	2,634,285.00
APPLE INC 3.75% DUE 09-12-2047	3,200,000.00	3,181,728.00	2,939,206.00
APPLE INC 3.75% DUE 09-12-2047	665,000.00	661,203.00	610,804.00
APPLE INC 3.75% DUE 09-12-2047	315,000.00	308,026.00	289,328.00
APPLE INC 3.85% DUE 05-04-2043	9,000,000.00	8,431,452.00	8,522,810.00
APPLE INC 3.85% DUE 05-04-2043	1,875,000.00	1,829,392.00	1,775,586.00
APPLE INC 3.85% DUE 05-04-2043	1,600,000.00	1,536,914.00	1,515,166.00
APPLE INC 3.85% DUE 08-04-2046	3,455,000.00	3,445,844.00	3,213,091.00
APPLE INC 3.85% DUE 08-04-2046	2,740,000.00	2,653,173.00	2,548,153.00
APPLE INC 4.375% DUE 05-13-2045	6,799,000.00	7,263,034.00	6,904,847.00
APPLE INC 4.375% DUE 05-13-2045	2,025,000.00	2,017,609.00	2,056,525.00
APPLE INC 4.375% DUE 05-13-2045	550,000.00	547,993.00	558,562.00
APPLE INC 4.5% DUE 02-23-2036	1,175,000.00	1,169,478.00	1,235,638.00
APPLE INC 4.65% DUE 02-23-2046	4,520,000.00	4,731,232.00	4,784,592.00
APPLE INC 4.65% DUE 02-23-2046	3,585,000.00	3,883,876.00	3,794,859.00
APPLE INC 4.65% DUE 02-23-2046	2,500,000.00	2,507,862.00	2,646,345.00
APPLE INC COM STK	12,750.00	1,920,188.00	2,011,185.00
APPLE INC FIXED 3.75% 11-13-2047	922,000.00	851,528.00	847,258.00
APPLIED MATLS INC 4.35% DUE 04-01-2047	3,000,000.00	2,994,510.00	2,933,067.00
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,960,000.00	1,961,571.00	1,916,270.00
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,110,000.00	1,107,969.00	1,085,235.00
APPLIED MATLS INC 4.35% DUE 04-01-2047	830,000.00	815,951.00	811,482.00
APTIV PLC 4.25% DUE 01-15-2026	400,000.00	399,768.00	389,136.00
ARCHER-DANIELS 4.5% DUE 03-15-2049	760,000.00	751,982.00	778,978.00
ARCHER-DANIELS-MIDLAND CO COM	5,916.00	297,791.00	242,379.00
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046	615,000.00	613,235.00	560,418.00
ARIZONA PUB SVC CO 4.2% DUE 08-15-2048	350,000.00	347,515.00	342,766.00
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	790,000.00	802,079.00	797,022.00
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	515,000.00	539,575.00	524,956.00
ARIZONA PUB SVC CO 5.05 DUE 09-01-2041	430,000.00	501,637.00	465,272.00
ASCENSION HLTH 3.945% DUE 11-15-2046	1,050,000.00	1,062,207.00	1,012,092.00
ASCENSION HLTH 4.847% DUE 11-15-2053	400,000.00	401,411.00	433,174.00
ASPEN TECHNOLOGY INC COM	12,982.00	608,829.00	1,066,861.00
ASSURED GUARANTY LTD COMMON STK	14,600.00	480,975.00	558,888.00
ASTRAZENECA PLC 4% DUE 01-17-2029	780,000.00	777,054.00	767,811.00
ASTRAZENECA PLC 4% DUE 09-18-2042	1,080,000.00	1,101,149.00	962,306.00
ASTRAZENECA PLC 4.375% 08-17-2048	2,200,000.00	2,176,768.00	2,088,211.00
ASTRAZENECA PLC 4.375% 08-17-2048	1,985,000.00	1,907,843.00	1,884,136.00
ASTRAZENECA PLC 4.375% DUE 11-16-2045	920,000.00	907,138.00	870,544.00
AT&T CORP USD SR NT VAR RATE DUE 11-15-2031BEO	1,034,000.00	1,564,294.00	1,370,246.00
AT&T INC 4.35% DUE 06-15-2045	1,002,000.00	934,884.00	846,757.00
AT&T INC 4.5% DUE 03-09-2048	4,154,000.00	3,847,192.00	3,554,607.00
AT&T INC 4.5% DUE 05-15-2035	1,160,000.00	1,156,648.00	1,041,450.00
AT&T INC 4.55% DUE 03-09-2049	4,769,000.00	4,566,177.00	4,105,131.00
AT&T INC 4.55% DUE 03-09-2049	920,000.00	822,161.00	791,931.00
AT&T INC 4.75% DUE 05-15-2046	5,000,000.00	4,786,349.00	4,439,470.00
AT&T INC 4.75% DUE 05-15-2046	3,480,000.00	3,315,810.00	3,089,871.00
AT&T INC 4.75% DUE 05-15-2046	446,000.00	435,789.00	396,001.00
AT&T INC 4.8% DUE 06-15-2044	3,140,000.00	2,968,599.00	2,814,426.00
AT&T INC 4.8% DUE 06-15-2044	1,150,000.00	1,168,371.00	1,030,761.00
AT&T INC 4.8% DUE 06-15-2044	300,000.00	279,165.00	268,894.00
AT&T INC 5.15% DUE 03-15-2042	2,245,000.00	2,265,470.00	2,097,084.00
AT&T INC 5.15% DUE 03-15-2042	1,783,000.00	1,856,863.00	1,665,523.00
AT&T INC 5.25% DUE 03-01-2037	2,625,000.00	2,612,636.00	2,578,349.00
AT&T INC 5.25% DUE 03-01-2037	405,000.00	405,867.00	397,802.00
AT&T INC 5.35% DUE 09-01-2040	2,878,000.00	3,426,083.00	2,795,891.00
AT&T INC 5.35% DUE 09-01-2040	660,000.00	650,888.00	641,170.00
AT&T INC 5.35% DUE 09-01-2040	459,000.00	506,135.00	445,905.00
AT&T INC 5.45% DUE 03-01-2047	1,750,000.00	1,656,649.00	1,709,220.00
AT&T INC 5.45% DUE 03-01-2047	1,200,000.00	1,193,268.00	1,172,036.00
AT&T INC 5.55% DUE 08-15-2041	700,000.00	744,114.00	686,335.00
AT&T INC 5.65% DUE 02-15-2047	300,000.00	299,298.00	299,591.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)
As of December 31, 2018
* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
AT&T INC 5.7% DUE 03-01-2057	7,200,000.00	7,437,046.00	7,084,835.00
AT&T INC 6% DUE 08-15-2040	2,380,000.00	2,554,657.00	2,404,485.00
AT&T INC 6.35% DUE 03-15-2040	230,000.00	273,534.00	246,637.00
AT&T INC 6.375% DUE 03-01-2041	827,000.00	1,006,719.00	895,574.00
AT&T INC 6.375% DUE 03-01-2041	480,000.00	531,182.00	519,801.00
AT&T INC 6.5% DUE 09-01-2037	240,000.00	269,604.00	271,201.00
AT&T INC COM	160,700.00	5,229,424.00	4,586,378.00
AT&T INC FIXED 4.9% DUE 08-15-2037	450,000.00	425,669.00	419,575.00
AT&T INC FIXED 5.15% DUE 02-15-2050	2,280,000.00	2,145,682.00	2,112,213.00
AT&T INC FIXED 5.15% DUE 02-15-2050	500,000.00	501,736.00	463,205.00
AT&T INC FIXED 5.15% DUE 11-15-2046	9,564,000.00	9,771,606.00	8,887,671.00
AT&T INC FIXED 5.15% DUE 11-15-2046	620,000.00	590,609.00	576,156.00
AT&T INC FIXED 5.3% DUE 08-15-2058	8,400,000.00	8,392,212.00	7,783,599.00
AT&T INC FIXED 5.3% DUE 08-15-2058	650,000.00	619,266.00	602,302.00
AT&T INC FIXED 8.75% 11-15-2031	1,102,000.00	1,634,896.00	1,459,454.00
AT&T WIRELESS SVCS 8.75% DUE 03-01-2031	2,185,000.00	3,122,228.00	2,882,845.00
ATHENE HOLDING LTD COM USD0.001 CLA	51,200.00	2,340,704.00	2,039,296.00
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000.00	895,491.00	904,285.00
Australian dollar - Cash	27,226.48	27,226.00	27,226.00
AVNET INC COM	30,413.00	1,386,201.00	1,097,909.00
AVOLON TLB BORROWER 1 (US) LLC TERM B-3 LOAN 01-15-2025	1,282,889.94	1,268,068.00	1,230,510.00
AXA EQUITABLE 3.9% DUE 04-20-2023	2,000,000.00	1,992,280.00	1,975,216.00
AXIS CAPITAL HOLDINGS LTD COM USD0.0125	9,800.00	526,628.00	506,072.00
B A T CAP CORP 4.39% 08-15-2037	3,225,000.00	3,230,939.00	2,639,559.00
B A T CAP CORP 4.39% 08-15-2037	2,200,000.00	1,829,872.00	1,800,630.00
B A T CAP CORP 4.39% 08-15-2037	1,725,000.00	1,725,000.00	1,411,857.00
B A T CAP CORP 4.54% 08-15-2047	2,775,000.00	2,775,000.00	2,209,039.00
B A T CAP CORP 4.54% 08-15-2047	2,200,000.00	1,810,611.00	1,751,310.00
B A T CAP CORP 4.54% 08-15-2047	1,170,000.00	1,110,424.00	931,379.00
B A T CAP CORP 4.54% 08-15-2047	255,000.00	208,488.00	202,993.00
BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,582,000.00	1,552,245.00	1,588,477.00
BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047	2,955,000.00	2,900,722.00	2,435,074.00
BALT GAS & ELEC CO 3.5% DUE 08-15-2046	760,000.00	759,301.00	674,448.00
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047	475,000.00	471,195.00	435,566.00
BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000.00	2,070,411.00	1,911,021.00
BANK AMER CORP 3.248% DUE 10-21-2027	6,100,000.00	5,862,046.00	5,646,435.00
BANK AMER CORP 3.419% 12-20-2028	641,000.00	624,800.00	598,790.00
BANK AMER CORP 3.946% DUE 01-23-2049	3,000,000.00	3,000,000.00	2,672,130.00
BANK AMER CORP 3.95% DUE 04-21-2025	2,375,000.00	2,289,157.00	2,301,221.00
BANK AMER CORP 4% DUE 01-22-2025	2,480,000.00	2,529,020.00	2,415,882.00
BANK AMER CORP 4.75% DUE 04-21-2045	6,200,000.00	6,066,302.00	6,115,544.00
BANK AMER CORP 4.875% DUE 04-01-2044	230,000.00	243,986.00	235,754.00
BANK AMER CORP 5% DUE 01-21-2044	1,178,000.00	1,316,656.00	1,219,077.00
BANK AMER CORP 5.875% DUE 02-07-2042	450,000.00	492,574.00	522,309.00
BANK AMER CORP FIXED 3.824% 01-20-2028	160,000.00	153,051.00	155,216.00
BANK AMER CORP FIXED 3.97% 03-05-2029	730,000.00	705,978.00	709,588.00
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	7,400,000.00	7,583,939.00	7,039,589.00
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	2,230,000.00	2,230,000.00	2,121,390.00
BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038	590,000.00	557,195.00	561,265.00
BANK AMER CORP FLTGT RT 4.271% DUE 07-23-2029	5,830,000.00	5,801,570.00	5,802,640.00
BANK AMER CORP FLTGT RT 4.271% DUE 07-23-2029	2,590,000.00	2,590,000.00	2,577,845.00
BANK AMER CORP SR NT FLTGT VAR RT DUE 07-23-2024/07-23-2023	2,200,000.00	2,157,672.00	2,159,249.00
BANK OF AMERICA CORP	164,080.00	2,803,286.00	4,042,931.00
BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024	1,460,000.00	1,458,934.00	1,448,028.00
BARCLAYS BANK PLC 14%-STP T1 PERP GBP50000	200,000.00	440,659.00	267,125.00
BARCLAYS PLC 3.65% DUE 03-16-2025	6,800,000.00	6,822,780.00	6,267,825.00
BARCLAYS PLC 4.375% DUE 01-12-2026	1,500,000.00	1,543,050.00	1,424,898.00
BARCLAYS PLC 4.836% 05-09-2028	4,655,000.00	4,685,498.00	4,273,616.00
BARCLAYS PLC 4.972% 05-16-2029	1,165,000.00	1,125,783.00	1,123,267.00
BARCLAYS PLC 5.25% DUE 08-17-2045	1,495,000.00	1,626,353.00	1,370,697.00
BARRICK GOLD CORP 5.25% DUE 04-01-2042	470,000.00	487,285.00	469,981.00
BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,734,000.00	2,036,176.00	1,828,061.00
BARRICK N AMER FIN 5.7% DUE 05-30-2041	175,000.00	202,922.00	184,493.00
BARRICK N AMER FIN 5.75% DUE 05-01-2043	795,000.00	814,581.00	835,023.00
BARRICK N AMER FIN 5.75% DUE 05-01-2043	575,000.00	641,186.00	603,948.00
BARRICK PD 5.95% DUE 10-15-2039	2,000,000.00	2,225,420.00	2,132,970.00
BARRICK PD 5.95% DUE 10-15-2039	1,625,000.00	1,743,118.00	1,733,038.00

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
BAXALTA INC 5.25% DUE 06-23-2045	711,000.00	771,449.00	720,682.00
BAXALTA INC 5.25% DUE 06-23-2045	447,000.00	514,546.00	453,087.00
BAXALTA INC 5.25% DUE 06-23-2045	192,000.00	215,655.00	194,615.00
BAXTER INTL INC COM	23,286.00	1,222,746.00	1,532,685.00
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	600,000.00	829,914.00	852,474.00
BAYER US FIN II 4.375% DUE 12-15-2028	655,000.00	650,225.00	625,363.00
BAYER US FIN II 4.875% DUE 06-25-2048	1,700,000.00	1,694,152.00	1,527,861.00
BAYER US FIN II 4.875% DUE 06-25-2048	1,435,000.00	1,432,834.00	1,289,695.00
BAYER US FIN II 4.875% DUE 06-25-2048	1,000,000.00	906,858.00	898,742.00
BECTON DICKINSON & 3.7% DUE 06-06-2027	1,600,000.00	1,544,752.00	1,513,341.00
BECTON DICKINSON & 4.669% DUE 06-06-2047	3,395,000.00	3,400,340.00	3,193,184.00
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000.00	1,100,000.00	1,034,611.00
BECTON DICKINSON & 4.669% DUE 06-06-2047	170,000.00	160,565.00	159,894.00
BECTON DICKINSON & 4.685% DUE 12-15-2044	220,000.00	220,000.00	205,912.00
BELL CANADA 4.464% 04-01-2048	1,535,000.00	1,519,241.00	1,483,823.00
BELL CANADA 4.464% 04-01-2048	1,030,000.00	1,030,000.00	995,660.00
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	1,200,000.00	1,185,763.00	1,218,745.00
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	440,000.00	438,220.00	448,779.00
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000.00	2,365,504.00	2,382,438.00
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000.00	1,572,461.00	1,644,459.00
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000.00	1,703,429.00	1,792,973.00
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	475,000.00	556,817.00	567,775.00
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	4,000,000.00	3,967,080.00	3,590,104.00
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	2,655,000.00	2,646,898.00	2,632,531.00
BERRY GLOBAL GROUP INC COM USD0.01	25,300.00	1,267,451.00	1,202,509.00
BEST BUY INC COM STK	3,032.00	239,578.00	160,575.00
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023	800,000.00	797,712.00	811,653.00
BHP BILLITON FIN 5% DUE 09-30-2043	3,688,000.00	4,201,659.00	4,029,103.00
BHP BILLITON FIN 5% DUE 09-30-2043	1,650,000.00	1,660,762.00	1,802,609.00
BHP BILLITON FIN 5% DUE 09-30-2043	630,000.00	689,299.00	688,269.00
BIOGEN INC COMMON STOCK	8,040.00	2,714,230.00	2,419,397.00
BK OF AMER NA 6 DUE 10-15-2036	810,000.00	963,706.00	934,682.00
BK OF AMER NA 6 DUE 10-15-2036	380,000.00	456,642.00	438,493.00
BLACK HILLS CORP 4.2% DUE 09-15-2046	325,000.00	323,229.00	301,180.00
BLACK HILLS CORP 4.35% DUE 05-01-2033	460,000.00	458,863.00	461,018.00
BLACKSTONE CQP 6.5% DUE 03-20-2021	1,500,000.00	1,500,000.00	1,503,863.00
BLOCK H & R INC COM	82,500.00	2,231,184.00	2,093,025.00
BNP PARIBAS 7.625% DUE 12-29-2049	1,530,000.00	1,530,000.00	1,558,688.00
BOC AVIATION PTE 3.5% DUE 09-18-2027	300,000.00	289,410.00	281,090.00
BOEING CO 3.3% DUE 03-01-2035	485,000.00	435,011.00	441,157.00
BOEING CO 3.3% DUE 03-01-2035	285,000.00	276,598.00	259,237.00
BOEING CO 3.375% DUE 06-15-2046	250,000.00	236,439.00	221,938.00
BOEING CO 3.65% DUE 03-01-2047	2,500,000.00	2,384,800.00	2,314,830.00
BOEING CO 3.65% DUE 03-01-2047	330,000.00	295,980.00	305,558.00
BOEING CO 3.85% DUE 11-01-2048	470,000.00	438,858.00	449,341.00
BOEING CO 6.875% DUE 10-15-2043	425,000.00	599,097.00	584,153.00
BOEING CO COM	20,860.00	5,233,565.00	6,727,350.00
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000.00	144,429.00	136,787.00
BOEING CO FIXED 3.55% DUE 03-01-2038	580,000.00	559,554.00	545,605.00
BOEING CO FIXED 3.55% DUE 03-01-2038	474,000.00	451,594.00	445,891.00
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000.00	243,097.00	241,269.00
BOOKING HLDGS INC COM	1,519.00	2,785,148.00	2,616,356.00
BOOKING HLDGS INC COM	1,016.00	1,830,764.00	1,749,979.00
BORGWARNER INC 4.375% DUE 03-15-2045	845,000.00	824,577.00	775,064.00
BOSTON BEER INC CL A CL A	852.00	254,050.00	205,196.00
BOSTON SCIENTIFIC CORP COM	9,600.00	299,309.00	339,264.00
BP CAP MKTS AMER 3.937% DUE 09-21-2028	810,000.00	810,000.00	812,790.00
BP CAP MKTS AMER FIXED 3.588% DUE 04-14-2027	5,000,000.00	5,124,376.00	4,864,145.00
BP CAP MKTS P L C 3.279% 09-19-2027	745,000.00	745,000.00	709,096.00
BRANDYWINE OPER 4.55% DUE 10-01-2029	3,000,000.00	2,975,730.00	2,954,250.00
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	1,855,000.00	1,792,372.00	1,381,322.00
BRISTOL MYERS SQUIBB CO COM	56,900.00	3,043,876.00	2,957,662.00
BRISTOL MYERS SQUIBB CO COM	30,428.00	1,718,401.00	1,581,647.00
British pound sterling - Cash	423,213.40	423,213.00	423,213.00
British pound sterling - Cash Collateral Due to/from CCP Broker	378,647.97	378,648.00	378,648.00
BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO	1,900,000.00	1,892,210.00	1,910,697.00
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	950,000.00	1,343,908.00	1,284,850.00

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

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BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022	400,000.00	400,000.00	398,495.00
BROADCOM CORP / 3% DUE 01-15-2022	3,000,000.00	2,987,760.00	2,885,109.00
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	755,000.00	705,527.00	677,314.00
BROOKFIELD FIN LLC 4% DUE 04-01-2024	2,100,000.00	2,094,582.00	2,076,075.00
BRUKER CORP	27,657.00	824,228.00	823,349.00
BRUNSWICK CORP COM	21,781.00	1,421,646.00	1,011,727.00
BSTN PPTYS LTD 4.5% DUE 12-01-2028	612,000.00	610,453.00	625,738.00
BSTN SCIENTIFIC 3.85% DUE 05-15-2025	650,000.00	649,090.00	639,441.00
BUCKEYE PARTNERS L 5.6% DUE 10-15-2044	295,000.00	307,235.00	262,841.00
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043	1,350,000.00	1,330,844.00	1,237,095.00
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000.00	1,296,568.00	1,156,087.00
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	180,000.00	191,617.00	188,213.00
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000.00	4,617,835.00	4,530,938.00
BURL NORTHN DEB 5.05 DUE 03-01-2041	450,000.00	521,847.00	492,365.00
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000.00	4,463,955.00	4,242,483.00
BURL NORTHN SANTA 3.9% DUE 08-01-2046	235,000.00	224,331.00	221,552.00
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000.00	712,662.00	693,209.00
BURL NORTHN SANTA 4.375% DUE 09-01-2042	515,000.00	528,371.00	513,873.00
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,675,000.00	3,572,057.00	3,742,936.00
BURL NORTHN SANTA 4.45% DUE 03-15-2043	335,000.00	350,413.00	341,193.00
BURL NORTHN SANTA 4.95% DUE 09-15-2041	2,275,000.00	2,375,465.00	2,476,590.00
BURL NORTHN SANTA 5.75% DUE 05-01-2040	1,590,000.00	1,964,644.00	1,861,997.00
BURL NORTHN SANTA 5.75% DUE 05-01-2040	160,000.00	192,219.00	187,371.00
BURL RES FIN CO 7.4% DUE 12-01-2031	755,000.00	1,121,460.00	997,224.00
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	670,000.00	661,915.00	645,695.00
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	2,500,000.00	2,481,300.00	2,434,638.00
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	705,000.00	699,727.00	686,568.00
BURLINGTON NORTHN SANTA 4.55 09-01-2044	1,220,000.00	1,272,392.00	1,272,038.00
BURLINGTON NORTHN SANTA 4.55 09-01-2044	115,000.00	114,363.00	119,905.00
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	800,000.00	798,336.00	862,528.00
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	330,000.00	372,521.00	355,793.00
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000.00	1,100,177.00	1,231,662.00
CA INC 4.7% DUE 03-15-2027	2,000,000.00	2,000,000.00	1,896,516.00
CA INST TECH 4.321% DUE 08-01-2045	1,800,000.00	1,800,000.00	1,904,571.00
CABOT CORP COM	17,163.00	929,517.00	736,979.00
CADENCE DESIGN SYS INC COM	77,500.00	3,230,985.00	3,369,700.00
CADENCE DESIGN SYS INC COM	22,665.00	838,200.00	985,474.00
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	3,000,000.00	3,764,015.00	4,088,190.00
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000.00	657,664.00	754,609.00
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	4,715,000.00	6,691,444.00	6,509,010.00
CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.94% European 317U765P2 02-18-2020	19,950,000.00	146,300.00	223,171.00
CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.24% European 317U552R5 11/04/2019	329,200,000.00	1,622,762.00	4,794,930.00
CAMPBELL SOUP CO 3.8% DUE 08-02-2042	220,000.00	193,605.00	164,425.00
Canadian dollar - Cash	50,895.18	50,895.00	50,895.00
CANADIAN NATL RY CO 3.65% 02-03-2048	335,000.00	331,563.00	309,830.00
CAP 1 FINL CORP 3.75% DUE 03-09-2027	1,010,000.00	1,004,621.00	938,082.00
CAP 1 FINL CORP 3.8% DUE 01-31-2028	2,110,000.00	1,956,326.00	1,949,984.00
CAP 1 FINL CORP 3.8% DUE 01-31-2028	714,000.00	712,586.00	659,852.00
CAPITAL ONE FINL CORP COM	31,944.00	2,997,884.00	2,414,647.00
CAPITAL ONE FINL CORP COM	11,100.00	940,416.00	839,049.00
CARDINAL HLTH INC 4.9% DUE 09-15-2045	925,000.00	986,716.00	834,198.00
CARNIVAL CORP COM PAIRED	30,700.00	1,810,925.00	1,513,510.00
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,725,000.00	1,707,678.00	1,673,352.00
CAROLINA PWR & LT 4.1 DUE 05-15-2042	800,000.00	894,328.00	776,047.00
CASEYS GEN STORES INC COM	4,578.00	599,892.00	586,625.00
CATERPILLAR INC 3.803% DUE 08-15-2042	611,000.00	637,844.00	568,432.00
CATERPILLAR INC 4.75% DUE 05-15-2064	730,000.00	723,966.00	740,315.00
CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	1,160,000.00	1,367,827.00	1,395,870.00
CBRE GROUP INC CL A CL A	58,798.00	2,188,036.00	2,354,272.00
CBS CORP NEW 2.9% DUE 01-15-2027	300,000.00	295,050.00	265,999.00
CBS CORP NEW 4.6% DUE 01-15-2045	551,000.00	538,090.00	489,457.00
CBS CORP NEW FIXED 3.7% DUE 06-01-2028	155,000.00	145,757.00	143,809.00
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	25,307,000.00	25,306,999.00	25,306,999.00
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	691,000.00	691,000.00	691,000.00
CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000.00	398,173.00	356,096.00
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000.00	390,490.00	406,056.00
CDN NAT RES LTD 6.25% DUE 03-15-2038	1,105,000.00	1,294,303.00	1,201,829.00

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CDN NAT RES LTD 6.45% DUE 06-30-2033	610,000.00	729,530.00	682,433.00
CDN NAT RES LTD 6.75% DUE 02-01-2039	485,000.00	587,754.00	566,982.00
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	2,200,000.00	2,198,284.00	2,120,455.00
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,906,000.00	1,998,437.00	1,837,085.00
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,500,000.00	1,560,185.00	1,445,765.00
CDN NATL RY CO 3.2% DUE 08-02-2046	270,000.00	234,746.00	231,559.00
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000.00	2,946,660.00	3,101,277.00
CDN NATL RY CO 6.375% DUE 11-15-2037	610,000.00	785,552.00	766,461.00
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	1,225,000.00	1,220,370.00	1,280,232.00
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	990,000.00	1,166,940.00	1,151,200.00
CDN PAC RY LTD 4.8% DUE 09-15-2035	405,000.00	418,393.00	420,765.00
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75	2,200,000.00	220,733.00	264,095.00
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75	250,000.00	25,764.00	30,011.00
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 SWPCDX027	3,500,000.00	567,681.00	435,227.00
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67	2,000,000.00	208,111.00	240,087.00
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67	1,950,000.00	197,329.00	234,085.00
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAIGS23V1 5Y 12-20-2019 SWPC31J10	15,400,000.00	174,533.00	147,383.00
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS26V1 5Y 06-20-2021 SWPC0CHQ6	700,000.00	13,443.00	8,389.00
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20-2021 SWPC0DTU2	14,800,000.00	279,989.00	174,143.00
CDS / STS ICE_SBSIUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52	80,700,000.00	1,666,685.00	847,277.00
CDS BARCB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FY98	2,800,000.00	-	16,838.00
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPC0CYV6	400,000.00	-	6,347.00
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPC0CYV6	400,000.00	-	6,347.00
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPC0CYV6	900,000.00	-	14,281.00
CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPC0DYR3	1,400,000.00	-	22,447.00
CDS ICE_SBSIUS SELL PROTECTION ON ALLY FINL INC 06-20-2022 SWPC0F2A0	1,100,000.00	151,239.00	126,810.00
CDS ICE_SBSIUS SELL PROTECTION ON CBS CORP 09-20-2020 SWPC0E6H4	1,300,000.00	29,090.00	16,646.00
CDS ICE_SBSIUS SELL PROTECTION ON CONOCOPHILLIPS 06-20-2021 SWPC0E6K7	1,500,000.00	7,008.00	27,666.00
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 06-20-2022 SWPC0F954	600,000.00	108,333.00	64,851.00
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 12-20-2021 SWPC0E8M1	800,000.00	134,073.00	82,104.00
CDS ICE_SBSIUS SELL PROTECTION ON FORD MTR CO DEL 12-20-2021 SWPC0E924	200,000.00	33,211.00	20,338.00
CDS ICE_SBSIUS SELL PROTECTION ON GENERAL MTRS CO 06-20-2022 SWPC0F152	4,400,000.00	762,251.00	533,694.00
CDS ICE_SBSIUS SELL PROTECTION ON NEWELLBRANDS INC 12-20-2022 SWPC0GL90	600,000.00	3,597.00	-
CDS ICE_SBSIUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2022 SWPC0F962	4,900,000.00	15,084.00	84,358.00
CDS ICE_SBSIUS SELL PROTECTION ON TARGETCORP 12-20-2021 SWPC0EIQ1	2,100,000.00	48,728.00	42,150.00
CDS ICE_SBSIUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPC0EB88	400,000.00	6,032.00	4,768.00
CDS MSCUS33 SELL PROTECTION ON CHES ENERGY CO 09-20-2020 SWPC0AJE5	200,000.00	-	3,206.00
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6	950,000.00	7,458.00	5,713.00
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6	550,000.00	3,852.00	3,307.00
CDS/STS GSILGB2X SELL PROTECTION ON CDX HY29 5Y 25-35% SP 12-20-2022 SWPCDX050	300,000.00	44,042.00	37,305.00
CDW CORP COM	4,103.00	362,934.00	332,548.00
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01	900,000.00	112,867.00	76,886.00
CDX MSCUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043	200,000.00	24,871.00	17,086.00
CELANESE CORP DEL COM SER A STK	10,900.00	1,255,955.00	980,673.00
CELGENE CORP 3.45% DUE 11-15-2027	925,000.00	923,594.00	841,744.00
CELGENE CORP 4.625% DUE 05-15-2044	2,445,000.00	2,371,227.00	2,147,791.00
CELGENE CORP 5% DUE 08-15-2045	700,000.00	647,654.00	647,278.00
CELGENE CORP 5.7% DUE 10-15-2040	290,000.00	337,288.00	309,791.00
CELGENE CORP COM	27,300.00	2,149,070.00	1,749,657.00
CELGENE CORP FIXED 4.35% DUE 11-15-2047	1,145,000.00	1,121,501.00	964,210.00
CELGENE CORP FIXED 4.35% DUE 11-15-2047	700,000.00	619,108.00	589,474.00
CENOVUS ENERGY INC 5.2% DUE 09-15-2043	964,000.00	953,849.00	852,339.00
CENOVUS ENERGY INC 5.4% 06-15-2047	2,563,000.00	2,530,679.00	2,206,889.00
CENOVUS ENERGY INC 5.4% 06-15-2047	540,000.00	539,422.00	464,971.00
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	1,100,000.00	1,077,681.00	969,089.00
CENTENE CORP DEL COM	39,500.00	5,025,791.00	4,554,350.00
CENTERPOINT ENERGY 3.95% 03-01-2048	375,000.00	373,365.00	364,348.00
CENTERPOINT ENERGY 4.1% DUE 09-01-2047	325,000.00	323,105.00	300,828.00
CENTERPOINT ENERGY 5.85 DUE 01-15-2041	1,015,000.00	1,304,532.00	1,191,180.00
CENTERPOINT ENERGY INC COM	143,000.00	3,890,835.00	4,036,890.00
CF BLACKROCK RUSSELL 3000 INDEX FD	8,125,592.49	128,319,802.00	235,211,500.00
CF DFA US SMALL CAP TR	38,208.59	17,954,947.00	102,612,988.00
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	15,423,678.69	154,236,786.00	169,043,517.00
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,437,537.64	35,800,928.00	294,701,371.00
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	191,491.40	15,934,809.00	15,943,381.00
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	328,281.13	3,289,389.00	2,678,774.00
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	1,950,417.98	136,925,332.00	169,288,478.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)
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CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	2,014,842.52	20,266,812.00	28,437,486.00
CHARLES RIV LABORATORIES INTL INC COM	4,800.00	528,858.00	543,264.00
CHARTER 4.908% DUE 07-23-2025	2,500,000.00	2,500,000.00	2,485,900.00
CHARTER 5.375% 05-01-2047	1,000,000.00	1,064,260.00	906,169.00
CHARTER 5.375% 05-01-2047	515,000.00	514,835.00	466,677.00
CHARTER 5.375% DUE 04-01-2038	1,885,000.00	1,859,724.00	1,754,978.00
CHARTER 6.384% DUE 10-23-2035	2,132,000.00	2,295,173.00	2,188,385.00
CHARTER 6.484% DUE 10-23-2045	6,573,000.00	6,694,137.00	6,756,643.00
CHARTER 6.834% DUE 10-23-2055	2,090,000.00	2,099,774.00	2,125,453.00
CHARTER COMMUNICATIONS OPER LLC FRNS 02-01-2024	2,100,000.00	2,131,059.00	2,064,710.00
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO	1,360,000.00	1,358,321.00	1,281,121.00
CHARTER FIXED 5.75% DUE 04-01-2048	1,570,000.00	1,552,382.00	1,470,178.00
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	1,300,000.00	1,300,000.00	1,227,265.00
CHEVRON CORP COM	41,000.00	4,976,198.00	4,460,390.00
CHEVRON CORP COM	16,034.00	1,648,270.00	1,744,339.00
CHICAGO ILL 7.045% DUE 01-01-2029 REG	500,000.00	513,175.00	538,085.00
CHUBB CORP 6.5% DUE 05-15-2038	1,509,000.00	2,001,628.00	1,923,648.00
CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	1,000,000.00	1,030,553.00	1,029,497.00
CIGNA CORP 3.875% 10-15-2047	3,300,000.00	3,294,621.00	2,755,414.00
CIGNA CORP 3.875% 10-15-2047	1,625,000.00	1,600,061.00	1,356,833.00
CIGNA CORP NEW COM	9,600.00	1,740,480.00	1,823,232.00
CIMAREX ENERGY CO 3.9% 05-15-2027	2,100,000.00	2,094,708.00	1,948,674.00
CIMAREX ENERGY CO COM	10,600.00	782,772.00	653,490.00
CINEMARK HLDGS INC COM	20,478.00	820,540.00	733,112.00
CINGULAR WIRELESS 7.125% DUE 12-15-2031	1,665,000.00	2,381,679.00	1,824,770.00
CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000.00	8,680,222.00	8,259,502.00
CISCO SYS INC 5.5% DUE 01-15-2040	2,480,000.00	3,195,870.00	2,926,224.00
CISCO SYSTEMS INC	124,800.00	5,555,576.00	5,407,584.00
CISCO SYSTEMS INC	11,446.00	483,203.00	495,955.00
CIT GROUP INC 5% DUE 08-01-2023	1,200,000.00	1,220,250.00	1,176,000.00
CITIGROUP INC 3.52% 10-27-2028	245,000.00	229,986.00	228,485.00
CITIGROUP INC 3.887% 01-10-2028	15,600,000.00	15,891,719.00	15,052,579.00
CITIGROUP INC 4.65% DUE 07-23-2048	7,380,000.00	7,402,452.00	7,212,591.00
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000.00	1,599,232.00	1,563,706.00
CITIGROUP INC 4.65% DUE 07-23-2048	1,535,000.00	1,579,484.00	1,500,180.00
CITIGROUP INC 4.65% DUE 07-30-2045	1,460,000.00	1,462,674.00	1,422,088.00
CITIGROUP INC 4.75% DUE 05-18-2046	2,600,000.00	2,675,801.00	2,403,593.00
CITIGROUP INC 4.75% DUE 05-18-2046	1,200,000.00	1,196,904.00	1,109,351.00
CITIGROUP INC 5.3 DUE 05-06-2044	530,000.00	580,452.00	528,190.00
CITIGROUP INC 5.875 DUE 01-30-2042	600,000.00	692,938.00	678,122.00
CITIGROUP INC 5.875 DUE 01-30-2042	205,000.00	240,385.00	231,692.00
CITIGROUP INC 6% DUE 10-31-2033	175,000.00	212,494.00	192,022.00
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,280,000.00	3,696,312.00	3,817,536.00
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	970,000.00	1,129,363.00	1,128,967.00
CITIGROUP INC 6.675% DUE 09-13-2043	665,000.00	811,516.00	784,487.00
CITIGROUP INC 6.875% DUE 02-15-2098	195,000.00	260,657.00	244,188.00
CITIGROUP INC 8.125% DUE 07-15-2039	2,600,000.00	3,702,918.00	3,607,113.00
CITIGROUP INC COM NEW COM NEW	61,600.00	3,812,814.00	3,206,896.00
CITIGROUP INC COM NEW COM NEW	51,823.00	3,106,599.00	2,697,905.00
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	2,280,000.00	2,280,000.00	2,036,646.00
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	1,470,000.00	1,470,000.00	1,313,101.00
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	1,315,000.00	1,284,383.00	1,174,645.00
CITIZENS FINL GROUP INC COM	96,200.00	4,103,982.00	2,860,026.00
CITIZENS FINL GROUP INC COM	74,384.00	2,087,257.00	2,211,436.00
CITRIX SYS INC COM	25,700.00	2,654,470.00	2,633,222.00
CITRIX SYS INC COM	19,086.00	1,600,782.00	1,955,552.00
CITY OF HOPE 4.378% DUE 08-15-2048	685,000.00	685,000.00	675,131.00
CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026	2,000,000.00	2,008,080.00	1,907,890.00
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	525,000.00	525,000.00	538,434.00
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,100,000.00	1,297,073.00	1,233,154.00
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000.00	591,560.00	560,525.00
CME GROUP INC 4.15% DUE 06-15-2048	215,000.00	214,013.00	217,752.00
CME GROUP INC 5.3 09-15-2043	800,000.00	798,560.00	933,692.00
CME_IRS SBSIUS33 05/08/2023 USD P 3MLIBOR / R 2.86% SWU00P960	2,200,000.00	-	27,002.00
CME_IRS SBSIUS33 05/21/2023 USD P 3MLIBOR / R 2.94% SWU00PGJ4	18,100,000.00	-	282,885.00
CME_IRS SBSIUS33 09/19/2023 USD P 3MLIBOR / R 3% SWU00QWA3	2,300,000.00	-	60,168.00
CME_IRS SBSIUS33 09/24/2023 USD P 3MLIBOR / R 3% SWU00QYL7	200,000.00	-	5,228.00

NTES RETIREMENT INCOME PLAN
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CME_IRS SBSIUS33 09/26/2023 USD P 3MLIBOR / R 2.96% SWU00QZC6	2,500,000.00	-	60,842.00
CME_IRS SBSIUS33 09/26/2023 USD P 3MLIBOR / R 3% SWU00QZD4	3,100,000.00	-	81,301.00
CME_IRS SBSIUS33 10/02/2023 USD P 3MLIBOR / R 3% SWU00R1B3	2,300,000.00	-	46,421.00
CME_IRS SBSIUS33 10/09/2023 USD P 3MLIBOR / R 3.04% SWU00R3G0	2,600,000.00	-	57,364.00
CME_IRS SBSIUS33 10/11/2023 USD P 3MLIBOR / R 3.05% SWU00R4Q7	2,500,000.00	-	56,256.00
CME_IRS SBSIUS33 10/12/2023 USD P 3MLIBOR / R 3.085% SWU00R5W3	800,000.00	-	19,340.00
CME_IRS SBSIUS33 10/15/2028 USD P 3MLIBOR / R 3.18% SWU00R6Q5	1,200,000.00	-	49,607.00
CME_IRS SBSIUS33 10/16/2023 USD P 3MLIBOR / R 3.11% SWU00R750	4,400,000.00	-	111,398.00
CME_IRS SBSIUS33 10/19/2023 USD P 3MLIBOR / R 3.14% SWU00R9K5	9,000,000.00	-	240,696.00
CME_IRS SBSIUS33 10/19/2048 USD P 2.605% / R 3MLIBOR SWU00R9E9	5,000,000.00	-	268,372.00
CME_IRS SBSIUS33 10/22/2023 USD P 3MLIBOR / R 3.17% SWU00RA64	2,500,000.00	-	70,254.00
CME_IRS SBSIUS33 11/21/2048 USD P 2.56% / R 3MLIBOR SWU00RNA1	9,400,000.00	-	596,829.00
CME_IRS SBSIUS33 12/19/2020 USD P 2.75% / R 3MLIBOR SWU00PUU3	9,200,000.00	60,430.00	-
CN LT & PWR CO 4.3% DUE 04-15-2044	200,000.00	200,020.00	203,800.00
CNO FINL GROUP INC COM	54,634.00	1,201,146.00	812,954.00
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	395,000.00	426,304.00	424,867.00
COGNIZANT TECH SOLUTIONS CORP CL A	63,400.00	4,650,797.00	4,024,632.00
COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000.00	2,808,808.00	2,622,898.00
COLTV SHORT TERM INVT FD	6,589,918.83	6,589,919.00	6,589,919.00
COLTV SHORT TERM INVT FD	2,164,276.33	2,164,276.00	2,164,276.00
COLTV SHORT TERM INVT FD	1,425,761.32	1,425,761.00	1,425,761.00
COLTV SHORT TERM INVT FD	649,826.59	649,827.00	649,827.00
COLTV SHORT TERM INVT FD	27,769.98	27,770.00	27,770.00
COLTV SHORT TERM INVT FD	3,654.10	3,654.00	3,654.00
COLTV SHORT TERM INVT FD	1,531.32	1,531.00	1,531.00
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000.00	1,999,721.00	1,891,106.00
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	3,500,000.00	3,542,260.00	3,378,183.00
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	1,825,000.00	1,916,618.00	1,761,481.00
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	575,000.00	527,304.00	554,987.00
COMCAST CORP 4.7% GTD SNR 15/10/2048 USD	5,310,000.00	5,305,646.00	5,367,778.00
COMCAST CORP 4.7% GTD SNR 15/10/2048 USD	3,195,000.00	3,173,316.00	3,229,765.00
COMCAST CORP 4.7% GTD SNR 15/10/2048 USD	495,000.00	488,154.00	500,386.00
COMCAST CORP NEW 3.2% DUE 07-15-2036	370,000.00	308,221.00	318,276.00
COMCAST CORP NEW 3.4% DUE 07-15-2046	3,000,000.00	2,973,780.00	2,485,728.00
COMCAST CORP NEW 3.4% DUE 07-15-2046	270,000.00	224,124.00	223,716.00
COMCAST CORP NEW 3.9% DUE 03-01-2038	710,000.00	701,196.00	657,251.00
COMCAST CORP NEW 3.9% DUE 03-01-2038	740,000.00	668,161.00	685,022.00
COMCAST CORP NEW 4% DUE 03-01-2048	870,000.00	783,821.00	792,767.00
COMCAST CORP NEW 4.049% DUE 11-01-2052	4,608,000.00	4,332,499.00	4,135,625.00
COMCAST CORP NEW 4.25% DUE 01-15-2033	1,125,000.00	1,052,744.00	1,117,322.00
COMCAST CORP NEW 4.25% DUE 10-15-2030	665,000.00	664,621.00	672,520.00
COMCAST CORP NEW 4.4% DUE 08-15-2035	220,000.00	227,337.00	212,827.00
COMCAST CORP NEW 4.6% 10-15-2038	5,000,000.00	5,009,800.00	5,048,890.00
COMCAST CORP NEW 4.6% 10-15-2038	3,320,000.00	3,317,809.00	3,352,463.00
COMCAST CORP NEW 4.6% 10-15-2038	1,845,000.00	1,837,176.00	1,863,040.00
COMCAST CORP NEW 4.6% DUE 08-15-2045	2,321,000.00	2,402,279.00	2,261,448.00
COMCAST CORP NEW 4.6% DUE 08-15-2045	1,545,000.00	1,694,817.00	1,505,358.00
COMCAST CORP NEW 4.6% DUE 08-15-2045	230,000.00	223,336.00	224,099.00
COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000.00	15,325,682.00	14,150,078.00
COMCAST CORP NEW 4.65% DUE 07-15-2042	660,000.00	642,299.00	653,081.00
COMCAST CORP NEW 4.65% DUE 07-15-2042	320,000.00	309,859.00	316,645.00
COMCAST CORP NEW 4.75% DUE 03-01-2044	6,150,000.00	6,541,079.00	6,159,852.00
COMCAST CORP NEW 4.95% DUE 10-15-2058	2,400,000.00	2,397,888.00	2,439,962.00
COMCAST CORP NEW 4.95% DUE 10-15-2058	1,950,000.00	1,941,050.00	1,982,469.00
COMCAST CORP NEW 4.95% DUE 10-15-2058	1,590,000.00	1,603,890.00	1,616,475.00
COMCAST CORP NEW 4.95% DUE 10-15-2058	970,000.00	969,146.00	986,151.00
COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000.00	1,003,202.00	1,182,980.00
COMCAST CORP NEW 6.4% DUE 05-15-2038	575,000.00	682,067.00	674,549.00
COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000.00	392,188.00	586,799.00
COMCAST CORP NEW 6.45% DUE 03-15-2037	325,000.00	389,376.00	387,621.00
COMCAST CORP NEW 6.95% DUE 08-15-2037	3,530,000.00	4,822,631.00	4,340,742.00
COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000.00	1,241,755.00	1,242,317.00
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000.00	2,942,941.00	2,977,424.00
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	2,207,000.00	2,108,678.00	1,972,734.00
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	4,114,000.00	3,867,119.00	3,686,395.00
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	290,000.00	360,050.00	355,120.00
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	1,110,000.00	1,098,643.00	1,041,381.00

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COMMONWEALTH EDISON CO 3.75% 08-15-2047	2,030,000.00	2,034,443.00	1,860,970.00
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	850,000.00	849,839.00	819,953.00
COMWLTH EDISON CO 3.65% DUE 06-15-2046	1,500,000.00	1,490,265.00	1,357,896.00
COMWLTH EDISON CO 4.6% DUE 08-15-2043	605,000.00	620,934.00	639,514.00
COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000.00	5,279,156.00	4,716,064.00
CONAGRA BRANDS INC 5.4% 11-01-2048	2,195,000.00	2,136,662.00	2,021,531.00
CONAGRA BRANDS INC FORMERLY CONAGRA 5.3% 11-01-2038	855,000.00	849,252.00	807,924.00
CONAGRA INC NT 8.25 DUE 09-15-2030 BEO	750,000.00	997,223.00	951,137.00
CONCHO RES INC 3.75% DUE 10-01-2027	810,000.00	782,906.00	762,505.00
CONCHO RES INC 4.85% DUE 08-15-2048	795,000.00	798,158.00	760,679.00
CONCHO RES INC 4.875% DUE 10-01-2047	2,745,000.00	2,804,834.00	2,604,538.00
CONCHO RES INC 4.875% DUE 10-01-2047	380,000.00	357,360.00	360,555.00
CONCHO RESOURCES INC 4.3% 06-18-2028	1,170,000.00	1,158,373.00	1,144,495.00
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,700,000.00	2,234,405.00	2,026,978.00
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	118,000.00	117,919.00	112,370.00
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	215,000.00	206,224.00	211,479.00
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	6,600,000.00	8,362,953.00	8,041,802.00
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	886,000.00	879,443.00	1,079,551.00
CONOCOPHILLIPS COM	49,246.00	2,672,757.00	3,070,488.00
CONOCOPHILLIPS COM	30,400.00	1,642,688.00	1,895,440.00
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,395,000.00	1,806,508.00	1,726,437.00
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	1,000,000.00	1,253,923.00	1,237,589.00
CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO	400,000.00	476,812.00	470,846.00
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,742,500.00	1,742,540.00	1,597,650.00
CONS EDISON CO N Y 3.85% DUE 06-15-2046	1,130,000.00	1,189,856.00	1,034,582.00
CONS EDISON CO N Y 3.875% DUE 06-15-2047	705,000.00	702,392.00	650,183.00
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000.00	2,799,320.00	2,810,523.00
CONS EDISON CO N Y 3.95% DUE 03-01-2043	405,000.00	400,838.00	379,421.00
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000.00	1,242,852.00	1,169,180.00
CONS EDISON CO N Y 4.3% DUE 12-01-2056	590,000.00	584,861.00	548,968.00
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000.00	2,090,319.00	2,023,365.00
CONS EDISON CO N Y 4.5% DUE 05-15-2058	520,000.00	517,603.00	501,024.00
CONS EDISON CO N Y 4.5% DUE 12-01-2045	1,165,000.00	1,163,835.00	1,175,011.00
CONS EDISON CO N Y 4.625% DUE 12-01-2054	1,235,000.00	1,241,007.00	1,207,516.00
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,200,000.00	2,191,530.00	2,284,443.00
CONS EDISON CO N Y 4.65% DUE 12-01-2048	535,000.00	532,940.00	555,535.00
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000.00	1,851,446.00	1,849,804.00
CONS EDISON CO N Y 5.5% DUE 12-01-2039	315,000.00	354,013.00	356,269.00
CONSTELLATION 4.5% DUE 05-09-2047	1,000,000.00	985,379.00	912,722.00
CONSTELLATION 4.5% DUE 05-09-2047	820,000.00	816,384.00	748,432.00
CONSTELLATION 5.25% DUE 11-15-2048	1,050,000.00	1,046,788.00	1,053,647.00
CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG	1,700,000.00	1,696,022.00	1,574,139.00
CONSTELLATION BRANDS INC CL A CL A	15,100.00	3,169,977.00	2,428,382.00
CONSUMERS ENERGY 3.95% DUE 07-15-2047	300,000.00	279,033.00	292,438.00
CONSUMERS ENERGY 4.05% DUE 05-15-2048	780,000.00	771,974.00	769,140.00
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000.00	996,180.00	1,038,579.00
CONTL RES INC 4.375% DUE 01-15-2028	515,000.00	509,423.00	484,492.00
CONTL RES INC 4.9% DUE 06-01-2044	3,525,000.00	3,511,189.00	3,119,875.00
CONTL RES INC 4.9% DUE 06-01-2044	730,000.00	708,896.00	646,102.00
COOPERATIEVE 5.25% DUE 05-24-2041	465,000.00	516,716.00	512,203.00
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,040,000.00	1,022,622.00	1,132,367.00
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	350,000.00	396,284.00	381,085.00
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000.00	5,490,528.00	4,949,376.00
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	1,960,000.00	2,213,021.00	2,020,995.00
CORNING INC 4.375% 11-15-2057	865,000.00	814,214.00	725,995.00
COUNTRY GARDEN HLDG CO 7.5% 09/03/2020	400,000.00	407,900.00	405,719.00
CR SUISSE GROUP AG 4.282% DUE 01-09-2028	665,000.00	665,000.00	641,529.00
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	800,000.00	800,000.00	744,249.00
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	647,000.00	647,000.00	601,911.00
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	2,100,000.00	2,093,133.00	2,072,511.00
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	1,125,000.00	1,271,621.00	1,110,274.00
CRED AGRICOLE SA 6.5% 23/12/2049	200,000.00	293,698.00	233,635.00
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000.00	2,286,706.00	1,990,634.00
CROWN CASTLE INTL 3.65% DUE 09-01-2027	655,000.00	605,803.00	607,212.00
CROWN CASTLE INTL 3.7% DUE 06-15-2026	230,000.00	229,299.00	221,088.00
CROWN CASTLE INTL 3.8% DUE 02-15-2028	1,405,000.00	1,399,591.00	1,329,539.00
CROWN CASTLE INTL 4% DUE 03-01-2027	270,000.00	268,861.00	262,971.00

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)
As of December 31, 2018
* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	2,700,000.00	2,678,589.00	2,502,746.00
CSC HOLDINGS INC TERM LOAN B SENIOR SECURED DUE 01-12-2026	1,293,500.00	1,287,033.00	1,237,983.00
CSX CORP 3.8% DUE 11-01-2046	1,900,000.00	1,740,837.00	1,673,478.00
CSX CORP 3.95% DUE 05-01-2050	1,245,000.00	1,159,142.00	1,092,458.00
CSX CORP 3.95% DUE 05-01-2050	500,000.00	495,490.00	438,738.00
CSX CORP 4.1 DUE 03-15-2044	825,000.00	701,638.00	765,047.00
CSX CORP 4.25% DUE 11-01-2066	850,000.00	847,884.00	734,851.00
CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000.00	1,150,397.00	1,075,214.00
CSX CORP 4.5% DUE 08-01-2054	725,000.00	717,581.00	680,405.00
CSX CORP 4.75% DUE 11-15-2048	660,000.00	652,148.00	667,162.00
CSX CORP 4.75% DUE 11-15-2048	550,000.00	544,874.00	555,969.00
CSX CORP 5.5% DUE 04-15-2041	755,000.00	863,662.00	837,059.00
CSX CORP FIXED 4.3% DUE 03-01-2048	2,490,000.00	2,450,832.00	2,370,739.00
CSX CORP FIXED 4.65% DUE 03-01-2068	1,150,000.00	1,145,550.00	1,039,110.00
CSX CORP FIXED 4.65% DUE 03-01-2068	245,000.00	240,825.00	221,376.00
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,375,000.00	1,440,140.00	1,389,234.00
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,035,000.00	1,121,758.00	1,045,714.00
CVS HEALTH CORP 4.3% DUE 03-25-2028	530,000.00	519,898.00	518,133.00
CVS HEALTH CORP 4.78% DUE 03-25-2038	8,500,000.00	8,422,988.00	8,145,175.00
CVS HEALTH CORP 4.78% DUE 03-25-2038	2,425,000.00	2,389,829.00	2,323,771.00
CVS HEALTH CORP 4.78% DUE 03-25-2038	1,350,000.00	1,341,860.00	1,293,646.00
CVS HEALTH CORP 4.875% DUE 07-20-2035	280,000.00	283,799.00	270,607.00
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,130,000.00	4,181,826.00	4,016,879.00
CVS HEALTH CORP 5.05% DUE 03-25-2048	3,360,000.00	3,393,344.00	3,267,970.00
CVS HEALTH CORP 5.05% DUE 03-25-2048	2,200,000.00	2,165,208.00	2,139,742.00
CVS HEALTH CORP 5.125% DUE 07-20-2045	4,135,000.00	4,374,525.00	4,025,046.00
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,160,000.00	1,190,984.00	1,129,154.00
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,000,000.00	1,029,580.00	973,409.00
CVS HEALTH CORP COM	9,300.00	608,598.00	609,336.00
DANA INC COM	55,072.00	1,309,937.00	750,631.00
DANSKE BANK A/S 7% BDS 26/06/49 USD1000	885,000.00	850,131.00	802,635.00
DARDEN RESTAURANTS INC 4.55% 02-15-2048	1,100,000.00	1,029,092.00	1,010,929.00
DARTMOUTH-HITCHCOC 4.178% 08-01-2048	1,600,000.00	1,600,000.00	1,548,587.00
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000.00	1,845,894.00	1,491,260.00
DECKERS OUTDOOR CORP COM	8,719.00	1,027,609.00	1,115,596.00
DECKERS OUTDOOR CORP COM	1,000.00	122,976.00	127,950.00
DEFAULTED PAC GAS & ELEC CO 4.45 DUE 04-15-2042	3,941,000.00	4,276,933.00	3,160,134.00
DEFAULTED PAC GAS & ELEC CO 4.45 DUE 04-15-2042	1,220,000.00	1,162,177.00	978,270.00
DEFAULTED PAC GAS & ELEC CO 4.45 DUE 04-15-2042	500,000.00	403,750.00	400,931.00
DEFAULTED PAC GAS & ELEC CO FIXED 3.95% DUE 12-01-2047	430,000.00	428,125.00	322,974.00
DEFAULTED PACIFIC GAS & ELEC CO 0.0% 12-31-2040	1,300,000.00	1,298,947.00	1,072,118.00
DEFAULTED PACIFIC GAS & ELEC CO 0.0% 12-31-2040	405,000.00	346,574.00	305,446.00
DEFAULTED PACIFIC GAS & ELEC CO 0.0% 12-31-2040	200,000.00	164,250.00	164,941.00
DEFAULTED PACIFIC GAS & ELEC CO 0.0% 12-31-2040	149,000.00	133,900.00	112,374.00
DEFAULTED PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	1,775,000.00	1,769,959.00	1,627,263.00
DEFAULTED PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	565,000.00	556,692.00	444,535.00
DEFAULTED PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	250,000.00	249,138.00	196,697.00
DELTA AIR LINES INC DEL COM NEW COM NEW	46,332.00	2,612,689.00	2,311,967.00
DELTA AIR LINES INC DEL COM NEW COM NEW	23,800.00	1,383,074.00	1,187,620.00
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000.00	4,225,253.00	3,759,656.00
DEUTSCHE BK AG N Y 4.875% DUE 12-01-2032	915,000.00	860,621.00	711,449.00
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000.00	1,986,980.00	1,939,096.00
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	2,805,000.00	4,393,381.00	3,986,275.00
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000.00	2,067,086.00	1,878,160.00
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,225,000.00	1,174,254.00	1,059,463.00
DEVON ENERGY CORP 5.6 DUE 07-15-2041	175,000.00	174,872.00	165,936.00
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	2,412,000.00	2,316,201.00	2,124,733.00
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	595,000.00	632,713.00	524,136.00
DEVON ENERGY CORP NEW COM	12,600.00	303,640.00	284,004.00
DIAGEO CAP PLC 3.875% DUE 04-29-2043	1,050,000.00	1,034,597.00	1,026,279.00
DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023	400,000.00	399,828.00	407,056.00
DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	3,400,000.00	3,397,518.00	3,695,287.00
DIGITAL RLTY TR LP 3.625 DUE 10-01-2022	1,900,000.00	1,874,996.00	1,881,996.00
DISCOVER FINL SVCS 4.1% DUE 02-09-2027	600,000.00	599,466.00	560,141.00
DISCOVERY 3.95% DUE 03-20-2028	5,100,000.00	5,041,311.00	4,728,919.00
DISCOVERY 4.875% DUE 04-01-2043	1,095,000.00	1,094,587.00	968,831.00
DISCOVERY 4.875% DUE 04-01-2043	995,000.00	916,126.00	880,353.00

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

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EIN: 85-0097942

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DISCOVERY 4.9% DUE 03-11-2026	2,200,000.00	2,310,836.00	2,216,214.00
DISCOVERY 6.35% DUE 06-01-2040	150,000.00	194,614.00	157,167.00
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	705,000.00	654,184.00	653,939.00
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	2,435,000.00	2,432,054.00	2,237,858.00
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	1,045,000.00	956,444.00	960,395.00
DISCOVERY INC COM USD0.01 SERIES C	30,200.00	762,432.00	697,016.00
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000.00	2,348,788.00	1,986,564.00
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000.00	992,820.00	924,396.00
DOLLAR TREE INC FIXED 4.2% DUE 05-15-2028	1,095,000.00	1,065,088.00	1,037,182.00
DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044	890,000.00	895,437.00	877,462.00
DOMINION RES INC 4.05% DUE 09-15-2042	450,000.00	410,999.00	406,791.00
DOMINION RES INC 4.7% DUE 12-01-2044	2,000,000.00	2,147,680.00	1,992,738.00
DOMINION RES INC 5.25% DUE 08-01-2033	1,760,000.00	2,036,080.00	1,885,032.00
DOMINION RES INC 5.25% DUE 08-01-2033	750,000.00	859,170.00	803,281.00
DOMINION RESOURCES INC 4.9% 08-01-2041	380,000.00	380,141.00	377,186.00
DOMTAR CORP COM NEW COM NEW	24,818.00	1,203,786.00	871,856.00
DOW CHEM CO 5.55% DUE 11-30-2048	900,000.00	899,343.00	912,556.00
DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000.00	1,660,883.00	1,468,101.00
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,665,000.00	1,597,347.00	1,461,114.00
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,000,000.00	1,028,710.00	877,546.00
DOWDUPONT INC 5.319% DUE 11-15-2038	2,845,000.00	2,845,000.00	2,929,451.00
DOWDUPONT INC 5.319% DUE 11-15-2038	2,075,000.00	2,080,901.00	2,136,594.00
DOWDUPONT INC 5.419% DUE 11-15-2048	2,965,000.00	2,965,000.00	3,080,466.00
DOWDUPONT INC 5.419% DUE 11-15-2048	1,170,000.00	1,170,000.00	1,215,563.00
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	830,000.00	865,673.00	722,845.00
DR PEPPER SNAPPLE 7.45% DUE 05-01-2038	315,000.00	453,697.00	376,246.00
DTE ELEC CO 4.3% DUE 07-01-2044	3,000,000.00	2,995,470.00	3,086,535.00
DUKE ENERGY 3.95% DUE 11-15-2028	2,000,000.00	1,992,620.00	2,051,838.00
DUKE ENERGY 4 DUE 09-30-2042	425,000.00	392,921.00	408,318.00
DUKE ENERGY 4 DUE 09-30-2042	360,000.00	357,134.00	345,869.00
DUKE ENERGY 4.2% DUE 08-15-2045	1,030,000.00	1,076,225.00	1,022,053.00
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000.00	6,779,931.00	6,078,582.00
DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000.00	1,402,497.00	1,278,277.00
DUKE ENERGY 4.25% DUE 12-15-2041	1,145,000.00	1,238,895.00	1,147,943.00
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000.00	1,040,792.00	1,060,108.00
DUKE ENERGY 4.375% DUE 03-30-2044	800,000.00	799,840.00	814,684.00
DUKE ENERGY 6% DUE 01-15-2038	6,630,000.00	8,346,180.00	8,041,712.00
DUKE ENERGY 6% DUE 01-15-2038	2,030,000.00	2,722,143.00	2,462,244.00
DUKE ENERGY 6.1% DUE 06-01-2037	650,000.00	893,922.00	779,753.00
DUKE ENERGY CORP 3.75% DUE 09-01-2046	950,000.00	918,358.00	821,326.00
DUKE ENERGY CORP 4.8% DUE 12-15-2045	433,000.00	431,545.00	441,012.00
DUKE ENERGY CORP 6.45% DUE 10-15-2032	620,000.00	809,102.00	772,987.00
DUKE ENERGY FLA 2.858% DUE 03-01-2035	515,000.00	514,974.00	477,724.00
DUKE ENERGY FLA 3.112% DUE 09-01-2038	660,000.00	659,960.00	568,360.00
DUKE ENERGY FLA 4.2% DUE 07-15-2048	2,000,000.00	1,997,220.00	1,991,364.00
DUKE ENERGY FLA 4.2% DUE 07-15-2048	1,495,000.00	1,493,361.00	1,488,545.00
DUKE ENERGY FLA 4.2% DUE 07-15-2048	780,000.00	778,916.00	776,632.00
DUKE ENERGY IND 3.75% DUE 05-15-2046	1,475,000.00	1,471,032.00	1,359,555.00
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000.00	1,692,299.00	1,840,055.00
DUKE ENERGY IND 4.9 DUE 07-15-2043	300,000.00	298,641.00	324,716.00
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	1,795,000.00	1,693,044.00	1,615,940.00
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	865,000.00	865,000.00	844,329.00
DXC TECHNOLOGY CO COM	62,900.00	5,373,213.00	3,344,393.00
DXC TECHNOLOGY CO FIXED 4.75% DUE 04-15-2027	2,000,000.00	1,997,880.00	2,007,038.00
E TRADE FINL CORP 3.8% DUE 08-24-2027	1,384,000.00	1,381,952.00	1,306,627.00
E TRADE FINL CORP 4.5% DUE 06-20-2028	1,800,000.00	1,798,416.00	1,773,774.00
EASTMAN CHEM CO 4.8% DUE 09-01-2042	1,055,000.00	1,045,780.00	972,217.00
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000.00	523,558.00	506,940.00
EBAY INC COM USD0.001	145,800.00	5,549,262.00	4,092,606.00
EBAY INC COM USD0.001	46,110.00	1,423,241.00	1,294,308.00
EBAY INC FIXED 3.6% DUE 06-05-2027	2,500,000.00	2,497,925.00	2,332,940.00
EDF S A 4.95% DUE 10-13-2045	2,000,000.00	1,995,040.00	1,809,242.00
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000.00	1,175,122.00	995,957.00
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	790,000.00	1,092,157.00	953,704.00
EL PASO PIPELN 4.7% DUE 11-01-2042	1,110,000.00	1,082,185.00	966,085.00
EL PASO PIPELN 7.5% DUE 11-15-2040	1,485,000.00	1,892,644.00	1,713,126.00
ELI LILLY & CO 3.95% 05-15-2047	2,500,000.00	2,486,475.00	2,444,215.00

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ELI LILLY & CO 3.95% 05-15-2047	185,000.00	183,999.00	180,872.00
ELI LILLY & CO COM	16,601.00	1,378,705.00	1,921,068.00
EMCOR GROUP INC COM	17,488.00	1,388,294.00	1,043,859.00
EMCOR GROUP INC COM	7,000.00	535,683.00	417,830.00
EMERA INC FLTG RT 6.75% DUE 06-15-2076	2,000,000.00	2,000,000.00	2,003,840.00
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000.00	863,806.00	836,501.00
ENABLE MIDSTREAM 3.9% DUE 05-15-2024	400,000.00	388,164.00	383,694.00
ENABLE MIDSTREAM 5% DUE 05-15-2044	445,000.00	448,590.00	365,745.00
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	485,000.00	624,379.00	611,430.00
ENBRIDGE INC 3.7% 07-15-2027	685,000.00	684,822.00	648,794.00
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000.00	1,890,367.00	1,815,610.00
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	500,000.00	480,500.00	477,792.00
ENCANA CORP 6.5% DUE 02-01-2038	715,000.00	856,995.00	775,197.00
ENCANA CORP 6.5% DUE 08-15-2034	2,025,000.00	2,024,353.00	2,142,565.00
ENCANA CORP 6.5% DUE 08-15-2034	395,000.00	476,212.00	417,933.00
ENCANA CORP 6.5% DUE 08-15-2034	400,000.00	457,132.00	423,223.00
ENCANA CORP 6.625% DUE 08-15-2037	513,000.00	582,917.00	547,234.00
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000.00	1,786,950.00	1,748,988.00
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,440,000.00	1,428,415.00	1,247,875.00
ENERGY TRANSFER 5.15% DUE 02-01-2043	435,000.00	401,205.00	376,962.00
ENERGY TRANSFER 5.8% DUE 06-15-2038	623,000.00	618,752.00	606,406.00
ENERGY TRANSFER 5.95 DUE 10-01-2043	2,630,000.00	2,521,055.00	2,500,583.00
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000.00	1,399,551.00	1,345,371.00
ENERGY TRANSFER 6% DUE 06-15-2048	224,000.00	221,536.00	218,134.00
ENERGY TRANSFER 6.05% DUE 06-01-2041	1,275,000.00	1,403,418.00	1,218,316.00
ENERGY TRANSFER 6.5% DUE 02-01-2042	2,308,000.00	2,631,925.00	2,303,442.00
ENERGY TRANSFER 7.5% DUE 07-01-2038	955,000.00	1,124,712.00	1,066,013.00
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000.00	2,089,143.00	1,850,892.00
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,152,000.00	2,093,703.00	2,104,650.00
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	370,000.00	399,230.00	361,859.00
ENERGY TRANSFER PARTNERS 5.2 2-1-2022	300,000.00	259,686.00	308,088.00
ENERSYS COM	7,091.00	555,259.00	550,333.00
ENTERGY CORP DISC COML PAPER 02-12-2019	2,200,000.00	2,183,164.00	2,192,203.00
ENTERGY LA LLC 3.12% 09-01-2027	1,600,000.00	1,599,216.00	1,526,944.00
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,000,000.00	998,110.00	986,970.00
ENTERPRISE PRODS 4.45 DUE 02-15-2043	1,040,000.00	1,002,009.00	943,749.00
ENTERPRISE PRODS 4.85% DUE 03-15-2044	850,000.00	851,724.00	824,185.00
ENTERPRISE PRODS 4.85% DUE 03-15-2044	305,000.00	317,883.00	295,737.00
ENTERPRISE PRODS 5.7% DUE 02-15-2042	370,000.00	393,632.00	393,535.00
ENTERPRISE PRODS 6.125% DUE 10-15-2039	1,625,000.00	1,883,862.00	1,833,585.00
ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000.00	2,719,960.00	2,576,120.00
ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000.00	2,374,376.00	2,310,366.00
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000.00	1,282,659.00	1,253,294.00
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000.00	5,214,950.00	4,842,885.00
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	2,600,000.00	2,842,372.00	2,518,300.00
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	820,000.00	813,426.00	794,233.00
ENTERPRISE PRODS FIXED 5.25% DUE 08-16-2077	1,775,000.00	1,775,000.00	1,477,198.00
ENTERPRISE PRODS FLTG RT 5.40363% DUE 06-01-2067	1,200,000.00	1,233,000.00	1,068,000.00
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026	700,000.00	697,445.00	689,705.00
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	505,000.00	492,612.00	447,622.00
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,400,000.00	1,391,460.00	1,360,033.00
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,220,000.00	1,194,661.00	1,185,171.00
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	780,000.00	775,242.00	757,733.00
EOG RES INC 5.1% DUE 01-15-2036	1,475,000.00	1,559,189.00	1,602,352.00
EOG RES INC FIXED 3.9% DUE 04-01-2035	1,275,000.00	1,255,134.00	1,203,735.00
EPR PPTYS 4.5% DUE 06-01-2027	2,100,000.00	2,087,253.00	2,024,035.00
EQT CORP 3.9% DUE 10-01-2027	1,100,000.00	1,099,098.00	948,290.00
EQT CORP 4.875% DUE 11-15-2021	1,500,000.00	1,605,015.00	1,528,676.00
EQUINIX INC COM PAR \$0.001	16,115.00	7,076,758.00	5,681,504.00
ERAC USA FIN LLC 4.5% DUE 02-15-2045	1,700,000.00	1,629,059.00	1,599,324.00
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000.00	1,499,385.00	1,521,722.00
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,000,000.00	947,300.00	930,017.00
ESSENT GROUP LTD COM STK	13,000.00	539,691.00	444,340.00
ESTEE LAUDER COMPANIES INC CL A USD0.01	11,895.00	1,582,538.00	1,547,540.00
Euro - Cash	65,842.73	65,843.00	65,843.00
Euro - Cash	(78.61)	(79.00)	(79.00)
Euro - Cash Collateral Due to/from CCP Broker	329,195.84	329,196.00	329,196.00

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
Euro - Variation Margin	(17.20)	(17.00)	(17.00)
EVEREST RE GROUP COM	15,800.00	3,438,704.00	3,440,608.00
EXELON CORP 4.45% DUE 04-15-2046	2,680,000.00	2,649,261.00	2,520,837.00
EXELON CORP 4.45% DUE 04-15-2046	1,012,000.00	1,006,839.00	951,898.00
EXELON CORP 4.45% DUE 04-15-2046	475,000.00	474,624.00	446,790.00
EXELON CORP 5.1% DUE 06-15-2045	1,575,000.00	1,565,940.00	1,621,285.00
EXELON CORP 5.625% DUE 06-15-2035	910,000.00	1,037,513.00	981,660.00
EXELON CORP 5.625% DUE 06-15-2035	227,000.00	194,169.00	244,876.00
EXELON CORP COM	81,100.00	3,491,737.00	3,657,610.00
EXELON CORP COM	64,067.00	2,733,281.00	2,889,422.00
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000.00	702,100.00	729,994.00
EXPEDIA GROUP INC COM USD0.001	20,800.00	2,385,595.00	2,343,120.00
EXPRESS SCRIPTS 3.4% DUE 03-01-2027	1,600,000.00	1,599,344.00	1,484,248.00
EXPRESS SCRIPTS 4.5% DUE 02-25-2026	1,200,000.00	1,216,923.00	1,216,240.00
EXPRESS SCRIPTS 4.8% DUE 07-15-2046	1,550,000.00	1,592,304.00	1,485,940.00
EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM	4,300.00	87,490.00	66,650.00
EXXON MOBIL CORP 3.567% DUE 03-06-2045	1,330,000.00	1,274,765.00	1,254,750.00
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000.00	3,367,175.00	3,361,162.00
EXXON MOBIL CORP COM	11,800.00	910,128.00	804,642.00
EXXON MOBIL CORP COM	8,763.00	751,655.00	597,549.00
F5 NETWORKS INC COM STK	3,900.00	646,458.00	631,917.00
FACEBOOK INC COM USD0.000006 CL 'A'	27,200.00	4,031,204.00	3,565,648.00
FED EXPRESS CORP 7.6% DUE 07-01-2097	1,000,000.00	1,334,279.00	1,172,969.00
FED RLTY INVT TR 3.625% DUE 08-01-2046	800,000.00	782,048.00	679,438.00
FEDEX CORP 4.05% DUE 02-15-2048	3,000,000.00	2,987,520.00	2,512,956.00
FEDEX CORP 4.05% DUE 02-15-2048	810,000.00	683,097.00	678,498.00
FEDEX CORP 4.1% DUE 02-01-2045	2,176,000.00	2,052,442.00	1,863,156.00
FEDEX CORP 4.1% DUE 02-01-2045	590,000.00	558,882.00	505,176.00
FEDEX CORP 4.1% DUE 04-15-2043	1,090,000.00	1,043,139.00	944,513.00
FEDEX CORP 4.1% DUE 04-15-2043	1,025,000.00	1,022,356.00	888,189.00
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000.00	3,921,567.00	3,503,581.00
FEDEX CORP 4.4% DUE 01-15-2047	1,249,000.00	1,233,912.00	1,122,044.00
FEDEX CORP 4.4% DUE 01-15-2047	720,000.00	717,896.00	646,815.00
FEDEX CORP 4.5% DUE 02-01-2065	515,000.00	494,895.00	425,791.00
FEDEX CORP 4.55% DUE 04-01-2046	3,581,000.00	3,633,806.00	3,254,667.00
FEDEX CORP 4.55% DUE 04-01-2046	360,000.00	331,567.00	327,194.00
FEDEX CORP 4.95% 10-17-2048	2,200,000.00	2,184,006.00	2,126,021.00
FEDEX CORP BOND 5.1 DUE 01-15-2044	410,000.00	447,243.00	403,629.00
FID NATL 4.5% DUE 08-15-2046	1,195,000.00	1,176,239.00	1,086,784.00
FID NATL 5% DUE 10-15-2025	283,000.00	285,483.00	294,383.00
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	1,000,000.00	979,630.00	929,556.00
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000.00	4,635,326.00	4,990,573.00
FIRSTENERGY CORP 4.85% 07-15-2047	820,000.00	814,826.00	818,697.00
FIRSTENERGY CORP 4.85% 07-15-2047	365,000.00	375,278.00	364,420.00
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000.00	496,264.00	492,784.00
FL PWR & LT CO 3.7% 12-01-2047	2,600,000.00	2,579,434.00	2,431,265.00
FL PWR & LT CO 3.7% 12-01-2047	1,785,000.00	1,776,073.00	1,669,157.00
FL PWR & LT CO 3.7% 12-01-2047	1,400,000.00	1,388,926.00	1,309,143.00
FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000.00	1,513,006.00	1,617,751.00
FL PWR & LT CO 3.95% 03-01-2048	3,100,000.00	3,083,260.00	3,027,590.00
FL PWR & LT CO 3.95% 03-01-2048	250,000.00	248,650.00	244,161.00
FL PWR & LT CO 4.05% DUE 10-01-2044	240,000.00	239,208.00	238,377.00
FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000.00	1,858,659.00	1,730,881.00
FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000.00	2,694,914.00	2,409,056.00
FLORIDA PWR CORP 3.85% DUE 11-15-2042	730,000.00	718,807.00	682,891.00
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,005,000.00	2,772,718.00	2,507,269.00
FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	885,660.52	886,768.00	904,135.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY	8,300,000.00	7,967,351.00	8,090,042.00
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	10,000,000.00	9,871,874.00	9,990,689.00
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY	15,900,000.00	15,479,180.00	15,873,907.00
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY	1,100,000.00	1,108,250.00	1,120,282.00
FOMENTO ECONOMICO 4.375% DUE 05-10-2043	1,294,000.00	1,278,893.00	1,237,778.00
FOOT LOCKER INC COM	14,400.00	781,552.00	766,080.00
FOOT LOCKER INC COM	12,857.00	690,692.00	683,992.00
FORD MTR CO DEL 5.291% DUE 12-08-2046	2,085,000.00	2,056,713.00	1,711,745.00
FORD MTR CO DEL 5.291% DUE 12-08-2046	1,100,000.00	1,100,000.00	903,079.00
FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000.00	788,535.00	695,184.00

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
FORD MTR CO DEL 7.4% DUE 11-01-2046	588,000.00	718,086.00	605,582.00
FORD MTR CO DEL 7.45% DUE 07-16-2031	1,450,000.00	1,754,774.00	1,494,985.00
FORD MTR CO DEL 7.7% DUE 05-15-2097	470,000.00	563,582.00	481,413.00
FORD MTR CO DEL NT 4.75 01-15-2043	2,572,000.00	2,171,800.00	1,983,488.00
FORD MTR CO DEL NT 4.75 01-15-2043	1,418,000.00	1,359,610.00	1,093,540.00
FORD MTR CR CO LLC 3.2% DUE 01-15-2021	900,000.00	889,317.00	872,780.00
FORTUNE BRANDS 4% DUE 06-15-2025	2,000,000.00	1,987,140.00	1,992,604.00
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	480,000.00	512,132.00	442,164.00
GATX CORP 3.25% DUE 09-15-2026	1,600,000.00	1,589,040.00	1,466,848.00
GATX CORP 3.85% DUE 03-30-2027	2,000,000.00	1,994,880.00	1,900,308.00
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	9,719,000.00	8,985,791.00	8,140,413.00
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	7,697,000.00	7,317,091.00	6,446,753.00
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	3,654,000.00	3,168,551.00	3,060,470.00
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	1,368,000.00	1,661,797.00	1,334,403.00
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	609,000.00	718,142.00	594,044.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	495,000.00	638,357.00	517,524.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	323,000.00	388,718.00	337,698.00
GEN MTRS FINL CO FIXED 4.35% DUE 01-17-2027	418,000.00	417,394.00	384,742.00
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	1,265,000.00	1,644,694.00	1,318,473.00
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	670,000.00	740,374.00	698,322.00
GENERAL ELEC CO 4.125% DUE 10-09-2042	1,965,000.00	1,746,453.00	1,535,337.00
GENERAL ELEC CO 4.125% DUE 10-09-2042	1,245,000.00	964,611.00	972,771.00
GENERAL ELEC CO 4.5% DUE 03-11-2044	1,400,000.00	1,526,728.00	1,141,811.00
GENERAL ELEC CO 4.5% DUE 03-11-2044	165,000.00	131,523.00	134,571.00
GENERAL ELECTRIC CO	191,200.00	1,534,289.00	1,447,384.00
GENERAL MLS INC 4.7% DUE 04-17-2048	492,000.00	487,928.00	450,273.00
GENERAL MLS INC FIXED 4.55% DUE 04-17-2038	1,010,000.00	970,842.00	937,067.00
GENERAL MLS INC FIXED 4.55% DUE 04-17-2038	730,000.00	728,861.00	677,286.00
GENERAL MTRS CO 5% DUE 04-01-2035	500,000.00	493,795.00	425,136.00
GENERAL MTRS CO 5.15% DUE 04-01-2038	580,000.00	501,208.00	495,531.00
GENERAL MTRS CO 5.2% DUE 04-01-2045	3,250,000.00	3,171,291.00	2,693,454.00
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000.00	1,201,119.00	1,002,794.00
GENERAL MTRS CO 5.4% 04-01-2048	1,220,000.00	1,208,123.00	1,039,011.00
GENERAL MTRS CO 5.95% DUE 04-01-2049	2,360,000.00	2,269,995.00	2,128,045.00
GENERAL MTRS CO 5.95% DUE 04-01-2049	2,235,000.00	2,094,890.00	2,015,331.00
GENERAL MTRS CO 6.25% DUE 10-02-2043	1,995,000.00	2,008,770.00	1,869,999.00
GENERAL MTRS CO 6.6% DUE 04-01-2036	2,625,000.00	2,846,647.00	2,555,445.00
GENERAL MTRS CO 6.6% DUE 04-01-2036	1,400,000.00	1,398,880.00	1,362,904.00
GENERAL MTRS CO 6.75% DUE 04-01-2046	1,555,000.00	1,858,043.00	1,505,402.00
GENERAL MTRS CO 6.75% DUE 04-01-2046	680,000.00	754,725.00	658,311.00
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000.00	1,150,000.00	1,172,346.00
GEORGE WASH UNIV 4.3% DUE 09-15-2044	510,000.00	510,000.00	519,910.00
GILEAD SCIENCES 4% DUE 09-01-2036	940,000.00	934,642.00	856,923.00
GILEAD SCIENCES 4.15% DUE 03-01-2047	2,800,000.00	2,638,104.00	2,579,195.00
GILEAD SCIENCES 4.15% DUE 03-01-2047	1,270,000.00	1,212,896.00	1,169,849.00
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,432,000.00	1,427,140.00	1,377,162.00
GILEAD SCIENCES 4.5% DUE 02-01-2045	165,000.00	168,382.00	158,681.00
GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000.00	388,694.00	393,761.00
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000.00	5,953,188.00	5,481,308.00
GILEAD SCIENCES 4.75% DUE 03-01-2046	3,047,000.00	3,117,424.00	3,022,904.00
GILEAD SCIENCES 4.8% DUE 04-01-2044	3,170,000.00	3,282,629.00	3,179,399.00
GILEAD SCIENCES INC	92,100.00	7,313,803.00	5,760,855.00
GLAXOSMITHKLINE 3.875% DUE 05-15-2028	2,770,000.00	2,783,602.00	2,814,918.00
GLAXOSMITHKLINE 5.375% DUE 04-15-2034	1,540,000.00	1,746,037.00	1,762,559.00
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	2,000,000.00	2,965,858.00	2,513,896.00
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	590,000.00	805,440.00	741,599.00
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	2,000,000.00	2,014,128.00	2,006,800.00
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000.00	1,269,348.00	1,204,080.00
GOLDCORP INC NEW 3.7% DUE 03-15-2023	1,000,000.00	994,310.00	990,716.00
GOLDCORP INC NEW 5.45% DUE 06-09-2044	200,000.00	199,034.00	197,999.00
GOLDMAN SACHS 3.85% DUE 01-26-2027	11,600,000.00	11,803,287.00	10,911,504.00
GOLDMAN SACHS 3.85% DUE 01-26-2027	1,680,000.00	1,669,836.00	1,580,287.00
GOLDMAN SACHS 4.411% DUE 04-23-2039	4,980,000.00	4,909,539.00	4,564,703.00
GOLDMAN SACHS 4.411% DUE 04-23-2039	2,000,000.00	1,954,480.00	1,833,214.00
GOLDMAN SACHS 4.75% DUE 10-21-2045	2,100,000.00	2,137,338.00	1,998,079.00
GOLDMAN SACHS 4.8% DUE 07-08-2044	3,600,000.00	3,840,380.00	3,428,381.00
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000.00	3,576,600.00	3,366,504.00

NTSS RETIREMENT INCOME PLAN
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GOLDMAN SACHS 5.15% DUE 05-22-2045	2,050,000.00	2,226,525.00	1,917,037.00
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000.00	1,102,062.00	1,140,557.00
GOLDMAN SACHS 6.25% DUE 02-01-2041	480,000.00	571,433.00	547,467.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000.00	4,365,748.00	4,680,882.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	3,275,000.00	4,108,183.00	3,698,405.00
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000.00	230,386.00	245,055.00
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000.00	1,169,252.00	1,222,112.00
GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	1,400,000.00	1,400,000.00	1,301,118.00
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	6,725,000.00	6,624,585.00	5,918,040.00
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	3,000,000.00	3,067,200.00	2,640,018.00
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	2,825,000.00	2,825,000.00	2,486,017.00
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	1,400,000.00	1,400,000.00	1,307,075.00
GOLDMAN SACHS GROUP INC COM	4,040.00	965,884.00	674,882.00
GOLDMAN SACHS GROUP INC SR NT FLTG VAR RT DUE 02-23-2023	1,400,000.00	1,400,000.00	1,353,038.00
GRAINGER W W INC 3.75% DUE 05-15-2046	1,030,000.00	1,006,910.00	931,278.00
GRAINGER W W INC 4.2% DUE 05-15-2047	175,000.00	169,551.00	165,403.00
GRUPO TELEvisa S A 5% DUE 05-13-2045	466,000.00	411,936.00	406,940.00
GRUPO TELEvisa S A 6.125% DUE 01-31-2046	485,000.00	504,206.00	495,974.00
GRUPO TELEvisa S A 6.625% DUE 01-15-2040	1,805,000.00	2,203,060.00	1,933,929.00
GRUPO TELEvisa S A 8.5% DUE 03-11-2032	1,025,000.00	1,268,296.00	1,279,866.00
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000.00	1,980,700.00	1,968,182.00
GULF PWR CO 3.3% DUE 05-30-2027	2,100,000.00	2,096,430.00	2,036,591.00
HACKENSACK 4.211% 07-01-2048	235,000.00	235,000.00	234,152.00
HACKENSACK 4.5% DUE 07-01-2057	1,930,000.00	1,912,707.00	2,013,013.00
HAEMONETICS CORP MASS COM	5,800.00	549,792.00	580,290.00
HALLIBURTON CO 4.75% DUE 08-01-2043	1,480,000.00	1,475,550.00	1,411,321.00
HALLIBURTON CO 4.75% DUE 08-01-2043	1,000,000.00	985,596.00	953,595.00
HALLIBURTON CO 4.85% DUE 11-15-2035	965,000.00	1,022,473.00	947,506.00
HALLIBURTON CO 4.85% DUE 11-15-2035	660,000.00	659,828.00	648,036.00
HALLIBURTON CO 5% DUE 11-15-2045	3,095,000.00	3,259,350.00	3,038,786.00
HALLIBURTON CO 6.7% DUE 09-15-2038	755,000.00	931,650.00	886,683.00
HALLIBURTON CO 7.45% DUE 09-15-2039	305,000.00	405,664.00	379,117.00
HANOVER INS GROUP INC COM	10,331.00	1,145,735.00	1,206,351.00
HARRIS CORP DEL 5.054% DUE 04-27-2045	395,000.00	401,869.00	406,326.00
HARRIS CORP DEL 6.15% DUE 12-15-2040	325,000.00	383,770.00	376,163.00
HARRIS CORP. COMMON STOCK 1 PAR	5,800.00	876,529.00	780,970.00
HARTFORD FINL SVCS 4.3 DUE 04-15-2043	185,000.00	177,907.00	171,863.00
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	1,055,000.00	1,244,218.00	1,215,581.00
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000.00	1,159,133.00	1,094,599.00
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000.00	2,700,885.00	2,527,761.00
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	920,000.00	902,354.00	858,054.00
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	820,000.00	811,775.00	764,787.00
HARTFORD FINL SVCS GROUP INC COM	51,952.00	2,454,557.00	2,309,266.00
HARTFORD FINL SVCS GROUP INC COM	16,400.00	827,558.00	728,980.00
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	510,000.00	605,885.00	601,516.00
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000.00	498,695.00	589,722.00
HCA HEALTHCARE INC COM	36,700.00	4,841,325.00	4,567,315.00
HCA INC 5.25% DUE 06-15-2026	875,000.00	911,405.00	868,438.00
HCA INC 5.5% DUE 06-15-2047	1,590,000.00	1,599,965.00	1,506,525.00
HCA INC 5.625% DUE 09-01-2028	400,000.00	400,000.00	386,000.00
HD SUPPLY HLDGS INC. COM	58,400.00	2,310,189.00	2,191,168.00
HD SUPPLY HLDGS INC. COM	50,091.00	2,172,751.00	1,879,414.00
HERBALIFE NUTRITION LTD COM STK	12,570.00	681,146.00	741,002.00
HESS CORP 5.6% DUE 02-15-2041	2,200,000.00	2,060,498.00	1,935,848.00
HESS CORP 5.6% DUE 02-15-2041	1,040,000.00	1,061,604.00	915,128.00
HESS CORP 5.8% DUE 04-01-2047	1,520,000.00	1,597,112.00	1,364,273.00
HESS CORP 5.8% DUE 04-01-2047	1,000,000.00	1,138,860.00	897,548.00
HESS CORP 6% DUE 01-15-2040	375,000.00	382,165.00	343,730.00
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000.00	340,950.00	297,374.00
HEWLETT PACKARD ENTERPRISE CO COM	25,739.00	475,645.00	340,012.00
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000.00	199,864.00	186,687.00
HILLENBRAND INC COM STK	11,850.00	605,092.00	449,471.00
HOLLYFRONTIER CORP COM	12,892.00	679,395.00	659,039.00
HOME DEPOT INC 3.5% DUE 09-15-2056	515,000.00	435,450.00	433,028.00
HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000.00	2,597,832.00	2,481,891.00
HOME DEPOT INC 4.2% DUE 04-01-2043	685,000.00	699,742.00	673,305.00
HOME DEPOT INC 4.25% DUE 04-01-2046	1,775,000.00	1,785,686.00	1,768,967.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)
As of December 31, 2018
* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000.00	1,513,626.00	1,534,766.00
HOME DEPOT INC 4.25% DUE 04-01-2046	270,000.00	276,712.00	269,082.00
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	210,000.00	227,662.00	211,507.00
HOME DEPOT INC 4.5% DUE 12-06-2048	4,000,000.00	3,932,080.00	4,129,560.00
HOME DEPOT INC 4.5% DUE 12-06-2048	3,405,000.00	3,433,257.00	3,515,288.00
HOME DEPOT INC 4.5% DUE 12-06-2048	2,200,000.00	2,162,644.00	2,271,258.00
HOME DEPOT INC 4.875 DUE 02-15-2044	3,300,000.00	3,250,698.00	3,522,159.00
HOME DEPOT INC 4.875 DUE 02-15-2044	460,000.00	453,128.00	490,968.00
HOME DEPOT INC 5.4% DUE 09-15-2040	920,000.00	1,168,650.00	1,053,614.00
HOME DEPOT INC 5.4% DUE 09-15-2040	920,000.00	1,147,976.00	1,053,614.00
HOME DEPOT INC 5.875% DUE 12-16-2036	3,846,000.00	5,140,135.00	4,620,784.00
HOME DEPOT INC 5.875% DUE 12-16-2036	812,000.00	980,871.00	975,579.00
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000.00	4,168,472.00	4,234,757.00
HOME DEPOT INC 5.95% DUE 04-01-2041	455,000.00	577,004.00	558,335.00
HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT	5,815.00	169,744.00	138,862.00
HOST HOTELS & 3.875% DUE 04-01-2024	2,000,000.00	1,991,500.00	1,973,026.00
HOST HOTELS & RESORTS INC REIT	119,900.00	2,235,680.00	1,998,733.00
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE	1,330,000.00	1,330,000.00	1,311,939.00
HP INC COM	125,413.00	2,974,000.00	2,565,950.00
HSBC BK USA 5.875 11-01-2034	540,000.00	615,749.00	605,015.00
HSBC BK USA N A 7 DUE 01-15-2039	2,000,000.00	2,486,739.00	2,510,092.00
HSBC BK USA N A 7 DUE 01-15-2039	1,015,000.00	1,324,819.00	1,273,872.00
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	605,000.00	682,523.00	661,087.00
HSBC HLDGS PLC 4.041% 03-13-2028	345,000.00	326,787.00	330,080.00
HSBC HLDGS PLC 4.375% DUE 11-23-2026	2,615,000.00	2,635,836.00	2,531,634.00
HSBC HLDGS PLC 4.583% 06-19-2029	2,605,000.00	2,607,557.00	2,582,175.00
HSBC HLDGS PLC 5.25% DUE 03-14-2044	13,500,000.00	14,526,102.00	13,380,983.00
HSBC HLDGS PLC 6% 12-31-2049	670,000.00	676,407.00	603,322.00
HSBC HLDGS PLC 6.375% DUE 03-29-2049	730,000.00	785,663.00	700,800.00
HSBC HLDGS PLC 6.5% DUE 05-02-2036	275,000.00	327,575.00	312,905.00
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,240,000.00	1,604,585.00	1,405,371.00
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,050,000.00	1,296,582.00	1,190,032.00
HSBC HLDGS PLC 6.5% DUE 09-15-2037	320,000.00	389,406.00	362,676.00
HSBC HLDGS PLC 6.5% DUE 12-29-2999	200,000.00	200,000.00	181,750.00
HSBC HLDGS PLC 6.8% DUE 06-01-2038	6,981,000.00	9,045,341.00	8,244,162.00
HSBC HLDGS PLC 6.8% DUE 06-01-2038	360,000.00	470,214.00	425,139.00
HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000.00	886,931.00	913,622.00
HUMANA INC 4.8% DUE 03-15-2047	2,100,000.00	2,098,005.00	2,101,655.00
HUMANA INC COM	7,250.00	2,141,924.00	2,076,980.00
HUMANA INC COM	7,262.00	1,899,496.00	2,080,418.00
HUNTSMAN CORP COM STK	59,900.00	1,650,384.00	1,155,471.00
HYATT HOTELS CORP 4.375% 09-15-2028	100,000.00	99,866.00	97,320.00
HYATT HOTELS CORP COM CL A COM CL A	25,700.00	1,933,797.00	1,737,320.00
IAC / INTERACTIVECORP COM PAR \$.001 STK	2,996.00	647,365.00	548,388.00
IBERIABANK CORP COM	3,866.00	276,164.00	248,506.00
ICAHN ENTERPRISES 6% DUE 08-01-2020	918,000.00	936,360.00	916,853.00
ICE_CDS SBSIUS33 06/20/2023 SELL F 4.346 12/08/26 SWPC0GXR7	600,000.00	97,920.00	64,636.00
ICE_CDS SBSIUS33 12/20/2023 SELL INTL LEASE FINANCE COR SWPC0HOE4	1,300,000.00	213,881.00	183,169.00
ICE_CDS SBSIUS33 20/06/2019 BUY DEUTSCHE BANK AG 5.125 SWPC0H216	400,000.00	-	189.00
ICE_CD_X SBSIUS33 06/20/2023 SELL CDX.NA.IG.30 SWPC0GPJ4	154,200,000.00	2,691,572.00	1,301,571.00
ICE_CD_X SBSIUS33 12/20/2023 SELL CDX.NA.IG.31 SWPC0HCN7	752,000,000.00	13,663,443.00	4,478,309.00
ICON PLC COM	4,235.00	616,621.00	547,204.00
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,085,000.00	1,095,403.00	1,162,111.00
IN DEFAULT PAC GAS & ELEC CO NO-INCOME 0% DUE 12-31-2040	2,000,000.00	2,261,036.00	1,853,114.00
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	990,000.00	937,376.00	784,050.00
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	355,000.00	331,608.00	281,149.00
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	150,000.00	137,587.00	116,544.00
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO	2,300,000.00	2,558,865.00	2,131,546.00
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO	945,000.00	1,113,746.00	875,787.00
IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 REG	1,200,000.00	1,141,553.00	1,143,458.00
IN MICH PWR CO 3.75% DUE 07-01-2047	395,000.00	374,326.00	360,467.00
IN MICH PWR CO 4.55% DUE 03-15-2046	1,022,000.00	1,018,495.00	1,029,540.00
INDIANA MICH PWR CO 4.25% 08-15-2048	210,000.00	208,799.00	206,404.00
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048	385,000.00	385,000.00	382,705.00
ING GROEP N V 4.1% DUE 10-02-2023	1,300,000.00	1,299,714.00	1,299,210.00
ING U S INC 5.7% DUE 07-15-2043	1,741,000.00	1,723,733.00	1,880,064.00
INGERSOLL-RAND 4.3% DUE 02-21-2048	1,564,000.00	1,558,510.00	1,459,528.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)
As of December 31, 2018
* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
INGERSOLL-RAND 4.65% DUE 11-01-2044	441,000.00	438,385.00	430,336.00
INGERSOLL-RAND 5.75% DUE 06-15-2043	132,000.00	131,459.00	151,471.00
INGREDION INC COM	12,087.00	1,304,885.00	1,104,752.00
INGREDION INC COM	1,700.00	163,774.00	155,380.00
INSPERITY INC COM	1,400.00	137,771.00	130,704.00
INTEL CORP 3.7% DUE 07-29-2025	4,100,000.00	4,093,891.00	4,135,805.00
INTEL CORP 3.734% 12-08-2047 BEO	2,575,000.00	2,443,426.00	2,384,241.00
INTEL CORP 4.1% DUE 05-19-2046	670,000.00	680,894.00	651,038.00
INTEL CORP COM	49,200.00	2,396,512.00	2,308,956.00
INTEL CORP COM	18,299.00	867,275.00	858,772.00
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO	165,000.00	163,421.00	195,035.00
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000.00	893,592.00	880,974.00
INTERCONTINENTAL 4.25% DUE 09-21-2048	770,000.00	764,518.00	753,722.00
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	295,000.00	264,842.00	265,049.00
INTERNATIONAL BUSINESS MACHS CORP COM	2,100.00	259,627.00	238,707.00
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,830,000.00	1,820,295.00	1,733,014.00
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,400,000.00	1,392,146.00	1,325,803.00
INTERSTATE PWR & LT CO 4.1% 09-26-2028	4,200,000.00	4,189,416.00	4,292,005.00
INTL BUSINESS 4.7% DUE 02-19-2046	850,000.00	843,506.00	848,648.00
INTL BUSINESS 5.6% DUE 11-30-2039	1,090,000.00	1,291,417.00	1,208,187.00
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000.00	2,491,250.00	2,283,960.00
INTL FLAVORS & 5% DUE 09-26-2048	1,550,000.00	1,550,985.00	1,543,864.00
INTL PAPER CO 4.4% DUE 08-15-2047	2,155,000.00	2,152,823.00	1,812,502.00
INTL PAPER CO 4.4% DUE 08-15-2047	2,000,000.00	1,893,472.00	1,682,136.00
INTL PAPER CO 4.8% DUE 06-15-2044	535,000.00	568,475.00	479,686.00
INTL PAPER CO 6 DUE 11-15-2041	1,800,000.00	2,142,302.00	1,896,158.00
INTL PAPER CO 6 DUE 11-15-2041	310,000.00	364,902.00	326,561.00
INTL PAPER CO 7.3% DUE 11-15-2039	530,000.00	683,177.00	624,727.00
INTUIT COM	11,530.00	1,686,946.00	2,269,681.00
INTUIT COM	6,600.00	1,468,929.00	1,299,210.00
J2 GLOBAL INC COM	7,627.00	611,535.00	529,161.00
JABIL INC	39,072.00	1,099,953.00	968,595.00
Japanese yen - Cash	(6.50)	(7.00)	(7.00)
Japanese yen - Cash Collateral Due to/from CCP Broker	(267.78)	(268.00)	(268.00)
JETBLUE AWYS CORP COM	121,300.00	2,180,853.00	1,948,078.00
JETBLUE AWYS CORP COM	49,971.00	821,807.00	802,534.00
JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,582,009.28	1,771,111.00	1,679,572.00
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000.00	567,000.00	547,555.00
JOHNSON & JOHNSON 3.4% 01-15-2038	2,090,000.00	2,064,088.00	1,945,445.00
JOHNSON & JOHNSON 3.5% 01-15-2048	7,000,000.00	6,973,610.00	6,403,719.00
JOHNSON & JOHNSON 3.5% 01-15-2048	1,095,000.00	1,093,771.00	1,001,725.00
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	5,310,000.00	5,333,396.00	5,034,422.00
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	3,130,000.00	3,113,834.00	3,010,753.00
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	1,250,000.00	1,246,825.00	1,202,378.00
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	885,000.00	881,284.00	840,579.00
JOHNSON & JOHNSON 3.7% DUE 03-01-2046	230,000.00	216,575.00	218,456.00
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	400,000.00	387,576.00	379,828.00
JOHNSON & JOHNSON 4.95% DUE 05-15-2033	755,000.00	844,921.00	849,934.00
JOHNSON & JOHNSON COM USD1	30,751.00	3,129,500.00	3,968,417.00
JOHNSON & JOHNSON COM USD1	7,400.00	999,311.00	954,970.00
JOHNSON CTLIS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	1,470,000.00	1,421,049.00	1,366,262.00
JONES LANG LASALLE INC COM STK	11,595.00	1,484,467.00	1,467,927.00
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,825,000.00	3,825,000.00	3,473,819.00
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,580,000.00	3,572,760.00	3,251,313.00
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,300,000.00	3,090,701.00	2,997,020.00
JPMORGAN CHASE & 4.125% DUE 12-15-2026	1,273,000.00	1,269,767.00	1,242,042.00
JPMORGAN CHASE & 4.203% DUE 07-23-2029	4,310,000.00	4,310,000.00	4,296,898.00
JPMORGAN CHASE & 4.95% DUE 06-01-2045	3,874,000.00	3,994,608.00	3,928,767.00
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000.00	936,200.00	901,296.00
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	12,000,000.00	12,147,899.00	11,648,639.00
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	1,395,000.00	1,360,951.00	1,234,801.00
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000.00	2,484,355.00	2,444,016.00
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	280,000.00	285,233.00	285,135.00
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000.00	3,682,531.00	3,844,292.00
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000.00	736,992.00	686,481.00
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000.00	2,497,041.00	2,353,771.00
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,385,000.00	1,633,214.00	1,534,105.00

NTES RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	1,620,000.00	1,613,374.00	1,780,855.00
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000.00	1,028,043.00	989,364.00
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	3,250,000.00	3,250,000.00	2,850,471.00
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	1,425,000.00	1,425,000.00	1,249,822.00
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	715,000.00	636,356.00	627,104.00
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,500,000.00	2,536,125.00	2,237,398.00
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,510,000.00	2,445,586.00	2,246,347.00
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,700,000.00	1,700,000.00	1,521,430.00
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	4,315,000.00	4,293,922.00	4,013,312.00
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	2,100,000.00	2,100,000.00	1,953,176.00
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	1,725,000.00	1,814,252.00	1,604,395.00
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO	2,132,000.00	2,390,944.00	2,102,685.00
JPMORGAN CHASE & CO COM	18,590.00	1,029,427.00	1,814,756.00
JPMORGAN CHASE & FLTGT 4.452% DUE 12-05-2029	5,300,000.00	5,300,000.00	5,390,869.00
JUNIPER NETWORKS INC COM	6,271.00	175,776.00	168,753.00
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,061,000.00	1,050,931.00	1,047,918.00
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	475,000.00	461,888.00	469,143.00
KANSAS CITY SOUTHN 3.125% DUE 06-01-2026	2,100,000.00	1,983,807.00	1,957,171.00
KANSAS CITY SOUTHN 4.3% DUE 05-15-2043	1,575,000.00	1,538,961.00	1,465,109.00
KIMBERLY CLARK 3.9% DUE 05-04-2047	2,500,000.00	2,482,050.00	2,405,668.00
KIMCO RLTY CORP 4.125% DUE 12-01-2046	935,000.00	916,430.00	806,904.00
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000.00	272,517.00	265,525.00
KINDER MORGAN 5.4% DUE 09-01-2044	815,000.00	821,099.00	779,058.00
KINDER MORGAN 5.5 DUE 03-01-2044	215,000.00	209,593.00	207,190.00
KINDER MORGAN 5.625% DUE 09-01-2041	875,000.00	840,945.00	852,985.00
KINDER MORGAN 6.375% DUE 03-01-2041	2,855,000.00	3,471,136.00	3,030,049.00
KINDER MORGAN 6.375% DUE 03-01-2041	525,000.00	563,127.00	557,189.00
KINDER MORGAN 6.5% DUE 02-01-2037	180,000.00	199,237.00	193,913.00
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000.00	2,243,880.00	2,133,032.00
KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000.00	1,456,394.00	1,322,480.00
KINDER MORGAN 6.55% DUE 09-15-2040	575,000.00	605,674.00	620,646.00
KINDER MORGAN 6.95% DUE 01-15-2038	715,000.00	828,421.00	797,475.00
KINDER MORGAN 6.95% DUE 01-15-2038	736,000.00	764,071.00	820,897.00
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	550,000.00	534,479.00	503,311.00
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	375,000.00	359,678.00	343,167.00
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	500,000.00	449,660.00	453,707.00
KINDER MORGAN INC 5.05% DUE 02-15-2046	290,000.00	276,799.00	264,810.00
KINDER MORGAN INC 5.3% DUE 12-01-2034	985,000.00	994,724.00	965,459.00
KINDER MORGAN INC 5.3% DUE 12-01-2034	734,000.00	611,708.00	719,438.00
KINDER MORGAN INC FLTGT RT 4.06731% DUE 01-15-2023	100,000.00	100,000.00	97,767.00
KRAFT FOODS GROUP 5% DUE 06-04-2042	1,520,000.00	1,618,563.00	1,359,295.00
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000.00	1,947,608.00	1,593,786.00
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,050,000.00	1,232,324.00	1,115,650.00
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	1,195,000.00	1,191,224.00	984,472.00
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	450,000.00	441,392.00	370,722.00
KRAFT HEINZ FOODS 5% DUE 07-15-2035	775,000.00	767,630.00	727,320.00
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	2,375,000.00	2,429,195.00	2,170,235.00
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	1,400,000.00	1,467,438.00	1,279,296.00
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	1,060,000.00	1,062,003.00	968,610.00
KROGER CO 3.875% DUE 10-15-2046	2,325,000.00	2,185,802.00	1,891,125.00
KROGER CO 4.45% DUE 02-01-2047	2,125,000.00	2,026,934.00	1,861,804.00
KROGER CO 4.65% 01-15-2048	360,000.00	338,494.00	330,291.00
KROGER CO 5 DUE 04-15-2042 REG	705,000.00	733,347.00	671,037.00
KROGER CO 5.4% DUE 07-15-2040	295,000.00	291,967.00	299,738.00
KROGER CO COM	36,489.00	1,049,967.00	1,003,448.00
KS CY PWR & LT CO 4.2% DUE 06-15-2047	625,000.00	623,306.00	602,214.00
KY UTILS CO 4.65 DUE 11-14-2043	815,000.00	920,453.00	857,245.00
LAMB WESTON HLDGS INC COM USD5	16,299.00	1,016,613.00	1,198,954.00
LCH_IRS SBSIUS33 20/03/2049 EUR P 1.5% / R 6MEURIB SWU00QRP6	400,000.00	9,573.00	-
LCH_IRS SBSIUS33 20/03/2049 GBP P 1.75% / R 6MLIBOR SWU00QRT8	2,900,000.00	8,651.00	-
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.695% SWU0SD181	800,000.00	-	18,823.00
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.717% SWU0SD199	800,000.00	-	21,656.00
LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK	3,736.00	619,350.00	506,975.00
LINCOLN NATL CORP 4.35% 03-01-2048	1,005,000.00	975,375.00	927,232.00
LINCOLN NATL CORP 6.15 DUE 04-07-2036 BEO	23,000.00	26,564.00	26,543.00
LINCOLN NATL CORP COM	48,600.00	3,001,370.00	2,493,666.00
LINCOLN NATL CORP COM	12,449.00	652,074.00	638,758.00

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD	800,000.00	612,000.00	642,925.00
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049	1,890,000.00	1,890,000.00	1,824,228.00
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000.00	1,588,928.00	1,469,915.00
LLOYDS BKG GROUP 4.344% DUE 01-09-2048	1,355,000.00	1,355,000.00	1,069,247.00
LLOYDS BKG GROUP 4.344% DUE 01-09-2048	820,000.00	643,076.00	647,072.00
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG	800,000.00	797,584.00	768,650.00
LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000.00	619,613.00	581,974.00
LOCKHEED MARTIN 3.8% DUE 03-01-2045	895,000.00	885,334.00	815,483.00
LOCKHEED MARTIN 4.07% DUE 12-15-2042	2,305,000.00	2,136,975.00	2,199,399.00
LOCKHEED MARTIN 4.5% DUE 05-15-2036	365,000.00	387,342.00	376,617.00
LOCKHEED MARTIN 4.5% DUE 05-15-2036	170,000.00	166,811.00	175,411.00
LOCKHEED MARTIN 4.85 DUE 09-15-2041	360,000.00	384,574.00	382,887.00
LOCKHEED MARTIN CORP 4.09% 09-15-2052	4,655,000.00	4,474,151.00	4,345,028.00
LOCKHEED MARTIN CORP 4.09% 09-15-2052	2,367,000.00	2,230,638.00	2,209,384.00
LOGMEIN INC COM	13,200.00	1,141,795.00	1,076,724.00
LOUISIANA-PACIFIC CORP COM	42,400.00	1,147,414.00	942,128.00
LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000.00	1,476,356.00	1,275,806.00
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000.00	1,591,104.00	1,304,861.00
LOWES COS INC 3.7% DUE 04-15-2046	1,683,000.00	1,590,310.00	1,372,550.00
LOWES COS INC 3.7% DUE 04-15-2046	1,385,000.00	1,242,359.00	1,129,520.00
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000.00	2,484,100.00	2,155,728.00
LOWES COS INC 4.05% DUE 05-03-2047	1,040,000.00	1,015,150.00	896,783.00
LOWES COS INC 4.05% DUE 05-03-2047	900,000.00	894,276.00	776,062.00
LOWES COS INC 4.25% DUE 09-15-2044	190,000.00	185,862.00	168,063.00
LOWES COS INC 4.375% DUE 09-15-2045	80,000.00	78,106.00	71,838.00
LOWES COS INC 4.65 DUE 04-15-2042	711,000.00	732,366.00	671,317.00
LOWES COS INC 4.65 DUE 04-15-2042	485,000.00	463,745.00	457,931.00
LOWES COS INC 6.65% DUE 09-15-2037	425,000.00	566,062.00	513,962.00
LPL FINL HLDGS INC COM	6,207.00	287,518.00	379,124.00
LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000.00	1,365,100.00	1,446,272.00
LULULEMON ATHLETICA INC COM	6,728.00	980,723.00	818,192.00
LYB INTL FIN B V 4.875% DUE 03-15-2044	2,601,000.00	2,646,012.00	2,361,971.00
LYB INTL FIN B V 5.25% DUE 07-15-2043	237,000.00	256,981.00	225,942.00
LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000.00	1,204,824.00	1,031,716.00
LYONDELLBASELL IND N V COM USD0.01 CL 'A'	18,303.00	1,532,131.00	1,522,077.00
MA ELEC CO 5.9% DUE 11-15-2039	460,000.00	602,390.00	547,500.00
MA INST TECH 3.885% DUE 07-01-2116	3,251,000.00	3,128,350.00	2,960,995.00
MA INST TECH 3.885% DUE 07-01-2116	1,046,000.00	1,046,000.00	952,692.00
MA INST TECH 3.885% DUE 07-01-2116	1,030,000.00	1,030,000.00	938,119.00
MA INST TECH 4.678% DUE 07-01-2114	810,000.00	810,000.00	888,934.00
MACYS RETAIL HLDGS 4.3 DUE 02-15-2043	660,000.00	494,923.00	489,224.00
MACYS RETAIL HLDGS 5.125% DUE 01-15-2042	165,000.00	154,310.00	133,879.00
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	1,000,000.00	1,003,970.00	889,191.00
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	1,000,000.00	987,620.00	909,880.00
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	1,080,000.00	1,119,570.00	1,083,765.00
MARATHON OIL CORP 4.4% DUE 07-15-2027	485,000.00	496,616.00	460,848.00
MARATHON OIL CORP 5.2% DUE 06-01-2045	2,500,000.00	2,811,334.00	2,310,090.00
MARATHON OIL CORP 5.2% DUE 06-01-2045	1,602,000.00	1,707,132.00	1,480,306.00
MARATHON OIL CORP 5.2% DUE 06-01-2045	1,300,000.00	1,137,357.00	1,201,247.00
MARATHON OIL CORP 6.6% DUE 10-01-2037	405,000.00	461,829.00	453,922.00
MARATHON OIL CORP 6.8% DUE 03-15-2032	1,040,000.00	1,194,162.00	1,139,445.00
MARATHON PETE CORP 4.75% DUE 09-15-2044	1,224,000.00	1,213,327.00	1,079,392.00
MARATHON PETE CORP 5% DUE 09-15-2054	620,000.00	562,985.00	563,103.00
MARATHON PETE CORP 5.85% DUE 12-15-2045	830,000.00	816,259.00	819,461.00
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,810,000.00	2,219,458.00	1,952,518.00
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,305,000.00	1,539,511.00	1,407,754.00
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000.00	652,770.00	539,370.00
MARATHON PETE CORP COM	24,800.00	2,063,896.00	1,463,448.00
MARATHON PETE CORP COM	35,166.00	2,002,438.00	2,075,146.00
MARKEL CORP 4.3% 11-01-2047	620,000.00	570,682.00	538,267.00
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	900,000.00	894,294.00	839,298.00
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	460,000.00	440,878.00	428,974.00
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	305,000.00	303,066.00	284,429.00
MASCO CORP COM	58,623.00	2,100,787.00	1,714,137.00
MASIMO CORP COM STK	5,800.00	697,223.00	622,746.00
MASTERCARD INC 3.95% DUE 02-26-2048	615,000.00	614,465.00	610,776.00
MAXIMUS INC COM	7,700.00	534,104.00	501,193.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
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MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000.00	1,260,000.00	1,267,833.00
MCDONALD'S CORP 3.625 DUE 05-01-2043	1,400,000.00	1,230,338.00	1,191,438.00
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	1,495,000.00	1,488,608.00	1,429,371.00
MCDONALDS CORP 4.7% DUE 12-09-2035	1,115,000.00	1,170,755.00	1,119,917.00
MCDONALDS CORP 4.7% DUE 12-09-2035	260,000.00	261,303.00	261,147.00
MCDONALDS CORP 4.7% DUE 12-09-2035	212,000.00	211,319.00	212,935.00
MCDONALDS CORP 4.875% DUE 07-15-2040	1,480,000.00	1,652,365.00	1,515,995.00
MCDONALDS CORP 4.875% DUE 12-09-2045	405,000.00	406,492.00	407,691.00
MCDONALDS CORP 4.875% DUE 12-09-2045	333,000.00	333,000.00	335,213.00
MCDONALDS CORP 6.3% DUE 10-15-2037	4,300,000.00	6,223,528.00	5,023,712.00
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	2,125,000.00	2,114,821.00	2,021,476.00
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	180,000.00	176,585.00	171,231.00
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,320,000.00	1,319,578.00	1,284,009.00
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000.00	24,992.00	24,318.00
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	580,000.00	573,373.00	501,379.00
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104 5.7 01 FEB 2039	210,000.00	255,656.00	235,213.00
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	1,519,000.00	1,950,912.00	1,814,227.00
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	315,000.00	380,385.00	376,222.00
MCKESSON CORP	13,559.00	1,957,879.00	1,497,863.00
MCKESSON CORP	2,200.00	278,679.00	243,034.00
MCKESSON CORP NEW FIXED 3.95% DUE 02-16-2028	245,000.00	244,939.00	234,997.00
MEDTRONIC INC 4.375% DUE 03-15-2035	2,331,000.00	2,310,417.00	2,386,571.00
MEDTRONIC INC 4.375% DUE 03-15-2035	280,000.00	277,528.00	286,675.00
MEDTRONIC INC 4.5 DUE 03-15-2042 REG	435,000.00	414,316.00	444,894.00
MEDTRONIC INC 4.625 DUE 03-15-2044	730,000.00	797,886.00	757,441.00
MEDTRONIC INC 4.625% DUE 03-15-2045	3,200,000.00	3,247,619.00	3,355,014.00
MEDTRONIC INC 4.625% DUE 03-15-2045	2,395,000.00	2,655,052.00	2,511,019.00
MEDTRONIC INC 5.55% DUE 03-15-2040	2,000,000.00	2,283,360.00	2,328,908.00
MEDTRONIC INC 6.5% DUE 03-15-2039	600,000.00	915,579.00	761,414.00
MEDTRONIC PLC COMMON STOCK STOCK	49,900.00	4,403,181.00	4,538,904.00
MEM 4.2% DUE 07-01-2055	750,000.00	742,839.00	753,939.00
MEM 4.2% DUE 07-01-2055	678,000.00	675,539.00	681,561.00
MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52	830,000.00	744,748.00	828,487.00
MERCK & CO INC 4.15% DUE 05-18-2043	800,000.00	892,619.00	812,222.00
MERCK & CO INC NEW 3.7% DUE 02-10-2045	2,185,000.00	2,132,361.00	2,098,533.00
MERCK & CO INC NEW COM	64,793.00	4,018,272.00	4,950,833.00
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000.00	2,096,787.00	2,030,977.00
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,205,000.00	1,397,743.00	1,324,340.00
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	933,000.00	1,105,288.00	1,025,402.00
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000.00	1,011,518.00	1,333,132.00
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000.00	4,675,380.00	4,617,013.00
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	190,000.00	260,534.00	245,723.00
METHANEX CORP 5.65% DUE 12-01-2044	900,000.00	913,903.00	807,353.00
METHANEX CORP COM STK	9,928.00	624,154.00	478,232.00
METLIFE INC 4.125% DUE 08-13-2042	7,000,000.00	6,779,498.00	6,554,135.00
METLIFE INC 4.125% DUE 08-13-2042	1,005,000.00	962,832.00	940,987.00
METLIFE INC 4.875% DUE 11-13-2043	685,000.00	761,089.00	714,755.00
METLIFE INC 5.875% DUE 02-06-2041	865,000.00	1,053,629.00	1,018,591.00
METLIFE INC COM STK USD0.01	15,200.00	698,878.00	624,112.00
METLIFE INC FIXED 10.75% DUE 08-01-2069	860,000.00	1,332,845.00	1,255,600.00
METLIFE INC FLTGT RT 9.25% DUE 04-08-2068	750,000.00	1,046,250.00	945,000.00
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,640,000.00	1,728,276.00	1,672,259.00
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,020,000.00	1,029,570.00	1,040,063.00
Mexican peso - Cash	830.20	830.00	830.00
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	7,649,983.45	78,346,344.00	78,565,329.00
MGIC INVT CORP WIS COM	44,300.00	640,412.00	463,378.00
MICRON TECH INC COM	15,966.00	477,062.00	506,601.00
MICROSOFT CORP 3.45% DUE 08-08-2036	3,200,000.00	3,187,616.00	3,013,952.00
MICROSOFT CORP 3.5% DUE 02-12-2035	1,170,000.00	1,111,338.00	1,116,655.00
MICROSOFT CORP 3.5% DUE 02-12-2035	1,080,000.00	1,067,580.00	1,030,758.00
MICROSOFT CORP 3.5% DUE 11-15-2042	210,000.00	187,765.00	195,347.00
MICROSOFT CORP 3.7% DUE 08-08-2046	22,250,000.00	22,355,787.00	21,315,121.00
MICROSOFT CORP 3.7% DUE 08-08-2046	4,333,000.00	4,307,510.00	4,150,940.00
MICROSOFT CORP 3.7% DUE 08-08-2046	1,805,000.00	1,796,246.00	1,729,159.00
MICROSOFT CORP 3.75% DUE 02-12-2045	2,150,000.00	2,055,959.00	2,079,985.00
MICROSOFT CORP 3.75% DUE 02-12-2045	1,500,000.00	1,491,705.00	1,451,153.00
MICROSOFT CORP 3.75% DUE 02-12-2045	1,411,000.00	1,412,029.00	1,365,051.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
MICROSOFT CORP 3.95% DUE 08-08-2056	4,400,000.00	4,161,564.00	4,292,970.00
MICROSOFT CORP 3.95% DUE 08-08-2056	2,725,000.00	2,657,011.00	2,658,714.00
MICROSOFT CORP 4% DUE 02-12-2055	4,885,000.00	4,824,826.00	4,797,256.00
MICROSOFT CORP 4% DUE 02-12-2055	1,250,000.00	1,257,625.00	1,227,548.00
MICROSOFT CORP 4% DUE 02-12-2055	1,200,000.00	1,078,416.00	1,178,446.00
MICROSOFT CORP 4.1% DUE 02-06-2037	2,730,000.00	2,835,533.00	2,801,420.00
MICROSOFT CORP 4.1% DUE 02-06-2037	2,070,000.00	2,126,413.00	2,124,153.00
MICROSOFT CORP 4.2% DUE 11-03-2035	1,115,000.00	1,150,948.00	1,155,877.00
MICROSOFT CORP 4.45% DUE 11-03-2045	2,984,000.00	3,101,409.00	3,164,953.00
MICROSOFT CORP 4.45% DUE 11-03-2045	1,750,000.00	1,743,963.00	1,856,122.00
MICROSOFT CORP 4.45% DUE 11-03-2045	1,360,000.00	1,430,843.00	1,442,472.00
MICROSOFT CORP 4.5 DUE 10-01-2040	1,500,000.00	1,546,948.00	1,610,979.00
MICROSOFT CORP 4.75% DUE 11-03-2055	850,000.00	846,830.00	951,682.00
MICROSOFT CORP 4.875 12-15-2043	2,000,000.00	1,993,080.00	2,247,210.00
MICROSOFT CORP 5.3% DUE 02-08-2041	260,000.00	309,408.00	309,706.00
MICROSOFT CORP COM	74,000.00	6,810,535.00	7,516,180.00
MICROSOFT CORP COM	11,261.00	643,327.00	1,143,780.00
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	2,960,000.00	3,048,600.00	3,107,307.00
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	7,300,000.00	7,278,465.00	7,777,887.00
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057	1,450,000.00	1,445,723.00	1,544,923.00
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000.00	993,990.00	1,030,256.00
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000.00	3,976,360.00	4,268,832.00
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	1,855,000.00	1,844,037.00	1,979,671.00
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	3,620,000.00	4,404,959.00	4,233,923.00
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	335,000.00	429,506.00	391,813.00
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	1,681,000.00	2,196,913.00	2,012,182.00
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	945,000.00	937,063.00	869,823.00
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	320,000.00	332,528.00	309,783.00
MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000.00	869,719.00	864,408.00
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE	605,000.00	605,000.00	582,869.00
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE	425,000.00	418,812.00	401,243.00
MITSUBISHI UFJ 4.286% DUE 07-26-2038	550,000.00	547,026.00	549,847.00
MITSUBISHI UFJ FINL GROUP INC SR NT FLTGDUE 07-26-2023 REG	600,000.00	601,494.00	593,214.00
MLP LAZARD LTD CL A	37,173.00	1,655,296.00	1,372,055.00
MOLSON COORS 4.2% DUE 07-15-2046	1,020,000.00	1,041,253.00	847,419.00
MOLSON COORS 4.2% DUE 07-15-2046	250,000.00	207,260.00	207,701.00
MOLSON COORS 5 DUE 05-01-2042	400,000.00	419,264.00	376,510.00
MOLSON COORS BREWING COM CL B	74,000.00	4,992,504.00	4,155,840.00
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	1,066,000.00	1,066,000.00	1,032,072.00
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	375,000.00	375,000.00	363,065.00
MOODYS CORP 5.25% DUE 07-15-2044	2,480,000.00	2,521,242.00	2,673,465.00
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	860,000.00	845,621.00	880,130.00
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	800,000.00	786,624.00	818,726.00
MOOG INC CL A	7,121.00	558,728.00	551,735.00
MORGAN STANLEY 3.625% DUE 01-20-2027	9,000,000.00	9,003,329.00	8,553,581.00
MORGAN STANLEY 3.772% DUE 01-24-2029	2,000,000.00	2,000,000.00	1,913,550.00
MORGAN STANLEY 3.971% 07-22-2038	3,715,000.00	3,648,779.00	3,385,331.00
MORGAN STANLEY 3.971% 07-22-2038	2,000,000.00	1,857,940.00	1,822,520.00
MORGAN STANLEY 3.971% 07-22-2038	1,400,000.00	1,400,000.00	1,275,764.00
MORGAN STANLEY 4.3% DUE 01-27-2045	1,700,000.00	1,645,039.00	1,590,087.00
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000.00	719,563.00	678,125.00
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000.00	526,165.00	473,220.00
MORGAN STANLEY 4.457% DUE 04-22-2039	2,790,000.00	2,777,207.00	2,701,245.00
MORGAN STANLEY 4.457% DUE 04-22-2039	1,300,000.00	1,301,105.00	1,258,644.00
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000.00	6,792,410.00	7,342,782.00
MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000.00	2,995,409.00	3,322,609.00
MORGAN STANLEY COM STK USD0.01	83,500.00	4,167,606.00	3,310,775.00
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	3,863,000.00	4,045,516.00	3,923,954.00
MOUNT SINAI HOSP 3.981% BNDS 07-01-2048	590,000.00	590,000.00	551,879.00
MPLX LP 4.5% 04-15-2038	1,425,000.00	1,408,057.00	1,244,519.00
MPLX LP 4.5% 04-15-2038	850,000.00	836,817.00	742,345.00
MPLX LP 4.7% 04-15-2048	1,965,000.00	1,952,188.00	1,706,612.00
MPLX LP 4.7% 04-15-2048	1,955,000.00	1,931,343.00	1,697,927.00
MPLX LP 5.5% DUE 02-15-2049	1,095,000.00	1,068,428.00	1,065,121.00
MPLX LP 5.5% DUE 02-15-2049	980,000.00	960,704.00	953,259.00
MPLX LP FIXED 4.9% DUE 04-15-2058	800,000.00	726,144.00	668,246.00
MPLX LP FIXED 5.2% DUE 03-01-2047	220,000.00	216,696.00	202,509.00

NTSS RETIREMENT INCOME PLAN
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MPLX LP FIXED 5.2% DUE 03-01-2047	170,000.00	168,817.00	156,484.00
MYLAN INC FORMERLY 5.2% DUE 04-15-2048	1,100,000.00	1,096,502.00	907,001.00
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000.00	1,960,380.00	1,822,826.00
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000.00	2,733,534.00	2,275,150.00
MYLAN NV	28,600.00	782,024.00	783,640.00
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	300,000.00	295,761.00	290,988.00
NATIONWIDE BLDG FLTGT 4.363% DUE 08-01-2024	200,000.00	200,650.00	195,946.00
NAVIENT CORP 6.5% DUE 06-15-2022	1,500,000.00	1,499,370.00	1,398,750.00
NAVIENT CORP COM	61,582.00	886,246.00	542,537.00
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	5,027,000.00	4,803,810.00	4,845,676.00
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000.00	2,283,699.00	2,409,825.00
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	290,000.00	350,868.00	340,980.00
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000.00	207,693.00	241,038.00
NESTLE HLDGS INC 4% DUE 09-24-2048	2,110,000.00	2,081,663.00	2,069,328.00
NESTLE HLDGS INC 4% DUE 09-24-2048	1,300,000.00	1,282,541.00	1,274,941.00
NETAPP INC COM STK	3,800.00	212,870.00	226,746.00
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000.00	1,885,912.00	1,782,876.00
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000.00	534,792.00	518,543.00
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	930,000.00	923,732.00	856,774.00
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	240,000.00	324,139.00	327,857.00
NEW YORK & 4.024% DUE 08-01-2045	315,000.00	315,000.00	306,281.00
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000.00	6,161,195.00	5,968,267.00
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000.00	195,228.00	189,539.00
NEWELL BRANDS INC 5.375% DUE 04-01-2036	1,594,000.00	1,750,561.00	1,516,594.00
NEWELL BRANDS INC 5.375% DUE 04-01-2036	112,000.00	112,000.00	106,561.00
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,025,000.00	1,050,810.00	969,221.00
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	380,000.00	369,383.00	359,321.00
NEWMONT MNG CORP 6.25% DUE 10-01-2039	2,010,000.00	2,300,453.00	2,201,016.00
NEWS CORP COM CL A	30,674.00	450,816.00	348,150.00
NISOURCE FIN CORP 3.95% DUE 03-30-2048	1,145,000.00	1,127,637.00	1,018,156.00
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000.00	3,611,955.00	3,256,029.00
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000.00	2,497,950.00	2,325,735.00
NISOURCE FIN CORP 4.375% 05-15-2047	1,360,000.00	1,280,646.00	1,265,200.00
NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,054,000.00	1,065,111.00	1,020,441.00
NISOURCE FIN CORP 5.25% DUE 02-15-2043	325,000.00	359,997.00	333,700.00
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,327,000.00	1,578,391.00	1,444,712.00
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000.00	1,851,296.00	1,772,752.00
NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,000,000.00	1,049,062.00	1,108,049.00
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,500,000.00	1,554,235.00	1,292,051.00
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,725,000.00	1,465,658.00	1,485,858.00
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,070,000.00	1,059,480.00	921,663.00
NOBLE ENERGY INC 5.25% DUE 11-15-2043	1,510,000.00	1,604,779.00	1,340,323.00
NOBLE ENERGY INC 5.25% DUE 11-15-2043	450,000.00	447,435.00	399,434.00
NOBLE ENERGY INC 6% DUE 03-01-2041	695,000.00	775,593.00	678,387.00
NORDSTROM INC 5% DUE 01-15-2044	2,470,000.00	2,446,320.00	2,129,068.00
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,630,000.00	1,596,703.00	1,520,927.00
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	1,786,000.00	1,720,540.00	1,595,052.00
NORTHERN STS PWR CO MINN 3.6% 09-15-2047	1,000,000.00	971,560.00	915,394.00
NORTHROP GRUMMAN 3.25% DUE 01-15-2028	1,625,000.00	1,564,064.00	1,516,127.00
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	1,810,000.00	1,807,176.00	1,646,213.00
NORTHROP GRUMMAN 7.75% DUE 02-15-2031	575,000.00	767,919.00	757,075.00
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000.00	479,000.00	455,231.00
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000.00	1,200,000.00	1,339,590.00
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	100,000.00	100,000.00	111,633.00
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000.00	340,000.00	327,182.00
NORTHWESTN MUT 6.063% DUE 03-30-2040	3,000,000.00	3,589,517.00	3,647,463.00
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001	40,200.00	1,882,360.00	1,704,078.00
NOVARTIS CAP CORP 4% DUE 11-20-2045	225,000.00	227,139.00	225,570.00
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000.00	1,487,940.00	1,602,386.00
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,425,000.00	1,413,543.00	1,522,266.00
NRG ENERGY INC COM NEW	48,800.00	1,624,155.00	1,932,480.00
NTT FINANCE CORP 1.9% SNR EMTN 21/07/21 USD	2,000,000.00	1,959,300.00	1,929,478.00
NU SKIN ENTERPRISES INC CL A CL A	15,208.00	815,688.00	932,707.00
NUANCE COMMUNICATIONS INC COM	20,000.00	263,415.00	264,600.00
NUCOR CORP 4.4% DUE 05-01-2048	1,315,000.00	1,306,212.00	1,270,295.00
NUCOR CORP 4.4% DUE 05-01-2048	890,000.00	883,681.00	859,744.00
NUCOR CORP 5.2% DUE 08-01-2043	480,000.00	560,093.00	509,047.00

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NUTRIEN LTD 6.125% DUE 01-15-2041	840,000.00	921,541.00	919,877.00
NV PWR CO 5.45 DUE 05-15-2041	550,000.00	710,163.00	633,333.00
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000.00	251,478.00	239,749.00
NVENT ELECTRIC PLC COM USD0.01 WI	15,200.00	425,579.00	341,392.00
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000.00	2,325,000.00	2,314,310.00
NYU HOSPS CTR 4.368% DUE 07-01-2047	185,000.00	185,000.00	184,149.00
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000.00	1,934,000.00	2,041,784.00
NYU HOSPS CTR 4.784% DUE 07-01-2044	155,000.00	155,000.00	163,638.00
NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000.00	475,000.00	573,008.00
OCCIDENTAL PETE 4.1% DUE 02-15-2047	2,225,000.00	2,220,016.00	2,075,600.00
OCCIDENTAL PETE 4.4% DUE 04-15-2046	1,100,000.00	1,091,464.00	1,070,244.00
OCCIDENTAL PETE 4.4% DUE 04-15-2046	750,000.00	766,014.00	729,712.00
OCCIDENTAL PETE 4.625% DUE 06-15-2045	300,000.00	311,469.00	297,849.00
OCCIDENTAL PETROLEUM CORP	38,740.00	3,157,111.00	2,377,861.00
OCHSNER CLINIC 5.897% DUE 05-15-2045	395,000.00	395,000.00	478,247.00
OGLETHORPE PWR 5.05% DUE 10-01-2048	1,070,000.00	1,062,531.00	1,077,252.00
OHIO PWR CO 4.15% DUE 04-01-2048	1,175,000.00	1,166,399.00	1,159,478.00
OKLAHOMA GAS & ELEC CO 3.8% 08-15-2028	465,000.00	464,121.00	469,196.00
OLD REP INTL CORP COM	29,000.00	594,762.00	596,530.00
OLD REP INTL CORP COM	27,125.00	574,988.00	557,961.00
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,500,000.00	2,505,353.00	2,449,245.00
ONCOR ELEC 5.25% DUE 09-30-2040	390,000.00	440,642.00	445,130.00
ONCOR ELEC 5.3 DUE 06-01-2042	600,000.00	657,497.00	681,824.00
ONCOR ELEC 7.25% DUE 01-15-2033	290,000.00	376,836.00	385,183.00
ONCOR ELEC 7.5% DUE 09-01-2038	740,000.00	995,581.00	1,034,650.00
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,335,000.00	1,416,795.00	1,391,952.00
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000.00	2,199,978.00	2,334,473.00
ONEOK INC NEW 5.2% DUE 07-15-2048	1,340,000.00	1,333,916.00	1,281,981.00
ONT TEACHERS 3.875% DUE 03-20-2027	1,100,000.00	1,129,678.00	1,094,806.00
ORACLE CORP 3.8% 11-15-2037	2,235,000.00	2,222,601.00	2,090,087.00
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000.00	2,399,640.00	2,266,762.00
ORACLE CORP 3.85% DUE 07-15-2036	1,600,000.00	1,599,760.00	1,511,174.00
ORACLE CORP 3.85% DUE 07-15-2036	490,000.00	505,033.00	462,797.00
ORACLE CORP 3.9% DUE 05-15-2035	975,000.00	996,362.00	933,293.00
ORACLE CORP 4% 11-15-2047	3,960,000.00	3,763,722.00	3,689,532.00
ORACLE CORP 4% 11-15-2047	360,000.00	342,421.00	335,412.00
ORACLE CORP 4% DUE 07-15-2046	3,805,000.00	3,778,927.00	3,550,388.00
ORACLE CORP 4% DUE 07-15-2046	2,000,000.00	1,999,640.00	1,866,170.00
ORACLE CORP 4.125% DUE 05-15-2045	8,500,000.00	8,465,064.00	8,042,767.00
ORACLE CORP 4.125% DUE 05-15-2045	4,315,000.00	4,266,369.00	4,082,888.00
ORACLE CORP 4.125% DUE 05-15-2045	665,000.00	664,178.00	629,228.00
ORACLE CORP 4.3% DUE 07-08-2034	1,150,000.00	1,149,540.00	1,154,361.00
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000.00	2,488,725.00	2,450,730.00
ORACLE CORP 4.5% DUE 07-08-2044	400,000.00	399,804.00	400,497.00
ORACLE CORP 5.375 DUE 07-15-2040	7,400,000.00	9,047,093.00	8,176,703.00
ORACLE CORP 5.375 DUE 07-15-2040	2,115,000.00	2,567,730.00	2,336,990.00
ORACLE CORP COM	105,000.00	5,032,984.00	4,740,750.00
ORANGE 5.375% DUE 01-13-2042	1,960,000.00	2,209,121.00	2,053,549.00
ORANGE NT STEP UP 03-01-2031 02-28-2031	1,880,000.00	2,737,775.00	2,597,555.00
ORANGE S A 5.5% DUE 02-06-2044	4,100,000.00	4,887,077.00	4,384,175.00
ORLANDO HEALTH INC 4.089% DUE 10-01-2048	225,000.00	225,000.00	214,436.00
OTC CASH COLLATERAL RECEIVABLE FROM SOCI ETE GENERALE	50,000.00	50,000.00	50,000.00
OTC DER CASH COLL PAY TO DEUTSCHE	(40,000.00)	(40,000.00)	(40,000.00)
OTC DERICASH COLL RECEI FROM CITIBANK	234,000.00	234,000.00	234,000.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(530,000.00)	(530,000.00)	(530,000.00)
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(280,000.00)	(280,000.00)	(280,000.00)
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	20,000.00	20,000.00	20,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(1,020,000.00)	(1,020,000.00)	(1,020,000.00)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(388,000.00)	(388,000.00)	(388,000.00)
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS	270,000.00	270,000.00	270,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED	80,000.00	80,000.00	80,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS	260,000.00	260,000.00	260,000.00
OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024	200,000.00	199,310.00	198,410.00
PA ELEC CO 6.15% DUE 10-01-2038	300,000.00	299,355.00	348,154.00
PACIFIC GAS & ELEC CO INDEFAULTED 0.0% 12-31-2040	2,000,000.00	1,928,077.00	1,483,654.00
PACIFIC GAS & ELEC CO INDEFAULTED 0.0% 12-31-2040	1,220,000.00	1,223,955.00	905,029.00
PACIFIC GAS & ELEC CO INDEFAULTED 0.0% 12-31-2040	1,150,000.00	1,148,241.00	991,272.00

NTES RETIREMENT INCOME PLAN
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PACIFIC GAS & ELEC CO INDEFAULTED 0.0% 12-31-2040	585,000.00	597,489.00	504,256.00
PACIFIC GAS & ELEC CO INDEFAULTED 0.0% 12-31-2040	450,000.00	440,303.00	369,984.00
PACIFIC GAS & ELEC CO INDEFAULTED 0.0% 12-31-2040	325,000.00	309,966.00	266,846.00
PACIFIC GAS & ELEC CO INDEFAULTED 0.0% 12-31-2040	295,000.00	269,308.00	242,214.00
PACIFICORP 4.125% DUE 01-15-2049	3,000,000.00	2,993,280.00	2,952,261.00
PACIFICORP 4.125% DUE 01-15-2049	705,000.00	703,421.00	693,781.00
PACIFICORP 5.75% DUE 04-01-2037	780,000.00	995,748.00	931,146.00
PACIFICORP 6% DUE 01-15-2039	280,000.00	351,940.00	336,163.00
PACIFICORP 6.1% DUE 08-01-2036	775,000.00	907,455.00	935,826.00
PACIFICORP 6.25% DUE 10-15-2037	2,100,000.00	2,921,313.00	2,619,173.00
PACIFICORP 6.25% DUE 10-15-2037	825,000.00	1,071,647.00	1,028,961.00
PACKAGING CORP AMER COM ISIN US6951561090	2,176.00	209,878.00	181,609.00
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000.00	1,317,371.00	1,244,047.00
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000.00	469,096.00	452,381.00
PARK HOTELS & RESORTS INC COM	27,114.00	829,424.00	704,422.00
PBF ENERGY INC CL A CL A	29,900.00	1,441,053.00	976,833.00
PBF ENERGY INC CL A CL A	19,886.00	674,197.00	649,676.00
PEABODY ENERGY CORP NEW	14,355.00	622,450.00	437,540.00
PEABODY ENERGY CORP NEW	14,400.00	597,750.00	438,912.00
PEACEHEALTH 4.787% DUE 11-15-2048	375,000.00	375,000.00	396,434.00
PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000.00	1,121,141.00	1,133,001.00
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	550,000.00	506,809.00	525,511.00
PEPSICO INC 3.45% DUE 10-06-2046	1,415,000.00	1,392,851.00	1,255,842.00
PEPSICO INC 4.25% DUE 10-22-2044	450,000.00	490,060.00	454,540.00
PEPSICO INC 4.45% DUE 04-14-2046	2,000,000.00	2,115,820.00	2,088,678.00
PEPSICO INC COM	22,805.00	2,332,055.00	2,519,496.00
PEPSICO INC COM	19,700.00	2,161,781.00	2,176,456.00
PERFORMANCE FOOD GROUP CO COM	6,196.00	190,959.00	199,945.00
PERRIGO FIN PLC 4.9% DUE 12-15-2044	1,738,000.00	1,682,405.00	1,437,747.00
PERRIGO FIN UNLTD 4.375% DUE 03-15-2026	1,000,000.00	997,510.00	907,536.00
PERSPECTA INC COM	22,900.00	582,704.00	394,338.00
PETROBRAS GLOBAL 5.75% DUE 02-01-2029	1,400,000.00	1,377,628.00	1,295,000.00
PETROBRAS GLOBAL 7.25% DUE 03-17-2044	1,700,000.00	1,756,100.00	1,675,367.00
PETROBRAS GLOBAL 8.75% DUE 05-23-2026	3,700,000.00	4,183,750.00	4,144,000.00
PETRO-CDA 5.95% DUE 05-15-2035	1,855,000.00	2,229,928.00	2,080,386.00
PETRO-CDA 6.8% DUE 05-15-2038	470,000.00	582,138.00	546,764.00
PETROLEOS MEXICANOS 6.5% 03-13-2027	2,163,000.00	2,143,403.00	2,033,220.00
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	1,300,000.00	1,357,200.00	1,074,957.00
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048	1,391,000.00	1,372,253.00	1,112,800.00
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048	695,000.00	695,000.00	556,000.00
PFIZER INC 4% DUE 12-15-2036	325,000.00	311,782.00	321,745.00
PFIZER INC 4.1% 09-15-2038	2,160,000.00	2,157,836.00	2,164,596.00
PFIZER INC 4.2% 09-15-2048	900,000.00	901,257.00	913,155.00
PFIZER INC 4.3% DUE 06-15-2043	675,000.00	720,704.00	688,182.00
PFIZER INC 4.3% DUE 06-15-2043	320,000.00	323,104.00	326,249.00
PFIZER INC 5.6% DUE 09-15-2040	1,300,000.00	1,419,850.00	1,578,181.00
PFIZER INC 5.6% DUE 09-15-2040	865,000.00	1,058,131.00	1,050,097.00
PFIZER INC COM	137,028.00	4,726,972.00	5,981,272.00
PFIZER INC NT 7.2 DUE 03-15-2039	1,705,000.00	2,386,944.00	2,354,443.00
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	660,000.00	602,958.00	567,770.00
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000.00	590,650.00	551,543.00
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000.00	2,779,267.00	2,416,776.00
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,400,000.00	2,355,456.00	2,188,778.00
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000.00	3,552,294.00	3,455,811.00
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	985,000.00	1,076,207.00	895,783.00
PHILIP MORRIS INTL 6.375% DUE 05-16-2038	1,800,000.00	2,501,591.00	2,085,642.00
PHILIP MORRIS INTL COM STK NPV	11,200.00	744,646.00	747,712.00
PHILIP MORRIS INTL COM STK NPV	6,536.00	454,038.00	436,343.00
PHILLIPS 66 3.75% DUE 03-01-2028	350,000.00	348,670.00	323,244.00
PHILLIPS 66 3.9% DUE 03-15-2028	405,000.00	383,409.00	391,225.00
PHILLIPS 66 4.65% DUE 11-15-2034	685,000.00	713,908.00	667,198.00
PHILLIPS 66 4.65% DUE 11-15-2034	500,000.00	493,720.00	487,006.00
PHILLIPS 66 4.875% DUE 11-15-2044	375,000.00	359,648.00	365,932.00
PHILLIPS 66 4.9% DUE 10-01-2046	180,000.00	176,378.00	165,013.00
PHILLIPS 66 COM	27,515.00	2,843,244.00	2,370,417.00
PLAINS ALL AMERN 3.6% DUE 11-01-2024	2,200,000.00	2,162,666.00	2,093,654.00
PLAINS ALL AMERN 4.3% DUE 01-31-2043	1,015,000.00	1,004,254.00	801,459.00

NTSS RETIREMENT INCOME PLAN
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PLAINS ALL AMERN 4.3% DUE 01-31-2043	320,000.00	212,573.00	252,677.00
PLAINS ALL AMERN 4.5% DUE 12-15-2026	3,000,000.00	3,110,040.00	2,889,603.00
PLAINS ALL AMERN 4.7 DUE 06-15-2044	1,050,000.00	928,137.00	900,975.00
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000.00	2,041,362.00	1,896,640.00
PLAINS ALL AMERN 6.65% DUE 01-15-2037	680,000.00	777,920.00	716,509.00
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	5,700,000.00	5,620,764.00	4,870,975.00
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,500,000.00	2,335,025.00	2,136,393.00
POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	36,056.00	1,646,204.00	1,702,564.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	600,000.00	600,000.00	610,446.00
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000.00	670,152.00	686,760.00
PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	29,561.00	1,382,522.00	1,355,372.00
PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	7,400.00	339,906.00	339,290.00
POST HLDGS INC COM STK	13,700.00	1,280,123.00	1,221,081.00
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	1,549,000.00	1,537,540.00	1,531,397.00
PPL CAP FDG INC 4% DUE 09-15-2047	1,700,000.00	1,679,464.00	1,515,015.00
PPL CAP FDG INC 5% DUE 03-15-2044	780,000.00	838,032.00	795,080.00
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000.00	1,987,320.00	2,173,870.00
PPL ELEC UTILS 4.75 DUE 07-15-2043	350,000.00	347,781.00	380,427.00
PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000.00	1,038,146.00	1,064,536.00
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	600,000.00	596,634.00	598,409.00
PREMIER INC CL A CL A	5,968.00	234,823.00	222,905.00
PRESIDENT & 5.625% DUE 10-01-2038	130,000.00	149,595.00	162,437.00
PRIN FINL GROUP 4.35% DUE 05-15-2043	330,000.00	306,590.00	306,133.00
PROGRESS ENERGY 6% DUE 12-01-2039	1,420,000.00	1,802,844.00	1,667,338.00
PROGRESS ENERGY 6% DUE 12-01-2039	775,000.00	1,012,843.00	909,991.00
PROGRESS ENERGY 7% DUE 10-30-2031	1,200,000.00	1,472,604.00	1,528,782.00
PROGRESS ENERGY 7% DUE 10-30-2031	250,000.00	334,355.00	318,496.00
PROGRESSIVE CORP 4.35 DUE 04-25-2044	235,000.00	252,569.00	239,558.00
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	1,700,000.00	1,722,899.00	1,654,248.00
PROGRESSIVE CORP OH 5.375% 12-31-2040	2,750,000.00	2,750,000.00	2,576,888.00
PROLOGIS L P 4.375% DUE 09-15-2048	175,000.00	172,869.00	177,566.00
* PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	2,440,000.00	2,446,443.00	2,356,149.00
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	615,000.00	545,304.00	549,552.00
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000.00	44,024.00	83,997.00
* PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000.00	1,950,000.00	1,827,345.00
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000.00	4,329,640.00	4,524,428.00
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	2,718,000.00	2,523,147.00	2,429,835.00
* PRUDENTIAL FINL INC COM	31,478.00	3,081,684.00	2,567,031.00
* PRUDENTIAL FINL INC COM	21,300.00	2,082,950.00	1,737,015.00
* PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037	600,000.00	758,683.00	724,880.00
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000.00	336,000.00	678,665.00
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE #00008 5.4 06-13-2035 REG	200,000.00	220,082.00	213,293.00
* PRUDENTIAL INSURANCE, SHORT TERM FUND, INTEREST-BEARING CASH ACCT, VARIABLE INTEREST	2,047,779.00	28,279,755.00	28,279,755.00
* PRUDENTIAL INSURANCE, CONSERVATIVE STOCK FUND, COMMON STOCK ACCT	19,052.00	633,275.00	2,598,665.00
* PRUDENTIAL INSURANCE, UNALLOCATED INSURANCE CONTRACT, VARIABLE RATE, 7.56% at 12/31/18		\$ 15,161,322.00	\$ 15,161,322.00
PSEG PWR LLC 8.625% DUE 04-15-2031	529,000.00	768,324.00	686,836.00
PUB SERVICE ENTERPRISE GROUP INC COM	27,589.00	1,116,774.00	1,436,007.00
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	325,000.00	329,030.00	296,375.00
PUB SVC ELEC GAS 3.8% DUE 03-01-2046	820,000.00	817,734.00	775,496.00
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	1,225,000.00	1,359,279.00	1,194,041.00
PUB SVC ENTERPRISE 2% DUE 11-15-2021	200,000.00	194,494.00	192,061.00
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	900,000.00	896,886.00	828,405.00
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	571,000.00	567,466.00	557,156.00
PUBLIC SVC CO COLO 3.55% DUE 06-15-2046	485,000.00	479,956.00	427,840.00
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000.00	897,543.00	885,095.00
PUBLIC SVC CO COLO 4.3% DUE 03-15-2044	650,000.00	647,602.00	662,695.00
PUBLIC SVC CO COLO 4.75% DUE 08-15-2041	1,775,000.00	2,101,849.00	1,843,217.00
PUBLIC SVC COLORADO 3.8% 06-15-2047	1,160,000.00	1,155,267.00	1,093,187.00
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	555,000.00	570,339.00	563,535.00
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000.00	798,750.00	697,461.00
PUGET SOUND ENERGY 6.274% DUE 03-15-2037	510,000.00	657,706.00	640,858.00
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	535,000.00	535,000.00	535,037.00
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	325,000.00	325,000.00	325,022.00
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040	300,000.00	365,310.00	356,951.00
PUT SWAPTION USD GSCMUS33 6M 2.9425%/3M LIBOR EUROPEAN 317U312P0 12-12-2019	3,500,000.00	168,000.00	139,700.00
PUT SWO GBP BARCGB33 P 2.08% / R 6MLIBOR European 317U399R2 16/10/2019	10,700,000.00	68,195.00	34,957.00
PUT SWO GBP GSCMUS33 P 2.07% / R 6MLIBOR European 317U413R4 17/10/2019	38,400,000.00	230,814.00	129,254.00

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PUT SWO USD DEUTGB2L P 3.44% / R 3MLIBOR European 317U617Q0 06/20/2019	4,400,000.00	87,560.00	19,800.00
PUT SWPTN USD BOFAUS6S 6M 2.45%/3MLIBOR European 317U888L3 06-28-2019	100,000.00	7,576.00	8,742.00
PUT SWPTN USD BOFAUS6S 6M 2.7%/3MLIBOR European 317U395L9 05-13-2019	4,000,000.00	346,667.00	183,898.00
PUT SWPTN USD DEUTGB2L 6M 3.23%/3MLIBOR European 317U129L2 02-19-2019	9,500,000.00	449,667.00	12,613.00
PUT SWPTN USD GSCMUS33 6M 2.955%/3MLIBOR European 317U049Q8 04-03-2020	16,000,000.00	1,120,000.00	744,064.00
PUT SWPTN USD GSCMUS33 6M 3.2%/3MLIBOR European 317U131L8 03-18-2019	5,600,000.00	280,000.00	19,328.00
PUT SWPTN USD MSCSUS33 6M 2.45%/3MLIBOR European 317U891L8 06-28-2019	12,700,000.00	987,778.00	1,110,296.00
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	1,200,000.00	1,181,232.00	1,089,769.00
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	400,000.00	369,580.00	363,256.00
PVPTL BNP PARIBAS SUB 4.375% 03-01-2033	2,635,000.00	2,622,202.00	2,466,631.00
PVPTL HALFMOON PARENT INC 4.9% 12-15-2048	2,105,000.00	2,089,746.00	2,059,526.00
PVPTL HALFMOON PARENT INC 4.9% 12-15-2048	1,200,000.00	1,197,300.00	1,174,076.00
PVPTL HALFMOON PARENT INC 4.9% 12-15-2048	592,000.00	590,668.00	579,211.00
PVTPL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042	1,900,832.61	1,900,823.00	1,897,561.00
PVTPL AIR LIQUIDE FIN S A NT 144A 3.5% DUE 09-27-2046/09-27-2016 BEO	460,000.00	459,066.00	410,594.00
PVTPL AIRBUS GROUP 3.95% 04-10-2047	3,000,000.00	2,963,070.00	2,848,860.00
PVTPL AIRBUS GROUP 3.95% 04-10-2047	1,725,000.00	1,703,765.00	1,638,095.00
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	2,200,000.00	2,198,922.00	2,014,078.00
PVTPL AMBAC LSNI LLC FLTG 02-12-2023	270,190.96	271,880.00	270,529.00
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	480,000.00	553,296.00	512,692.00
PVTPL ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH 4.7% 02-01-2036	9,560,000.00	9,829,376.00	8,865,924.00
PVTPL ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH 4.7% 02-01-2036	2,815,000.00	2,792,857.00	2,610,625.00
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046	7,930,000.00	8,364,877.00	7,354,162.00
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046	5,534,000.00	5,808,810.00	5,132,149.00
PVTPL APT PIPELINES LTD SR GTD NT 144A 4.25% DUE 07-15-2027/03-23-2017 BEO	3,000,000.00	2,979,150.00	2,919,102.00
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000.00	2,262,464.00	2,077,634.00
PVTPL AXA EQUITABLE 4.35% DUE 04-20-2028	900,000.00	868,743.00	850,507.00
PVTPL AXA EQUITABLE 5% DUE 04-20-2048	3,522,000.00	3,423,402.00	3,124,127.00
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038	3,500,000.00	3,487,330.00	3,215,062.00
PVTPL BAYER US FIN II LLC 3.875% 12-15-2023	400,000.00	402,360.00	392,743.00
PVTPL BAYER US FIN II LLC 4.2% DUE 07-15-2034 BEO	260,000.00	258,048.00	227,327.00
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO	1,825,000.00	1,818,831.00	1,561,986.00
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064	1,825,000.00	1,749,051.00	1,503,086.00
PVTPL BELLSOUTH CORP 144A 4.333% DUE 04-26-2021	1,700,000.00	1,723,817.00	1,705,338.00
PVTPL BERKSHIRE HATHAWAY ENERGY CO 4.45% 01-15-2049	2,200,000.00	2,236,278.00	2,175,725.00
PVTPL BERKSHIRE HATHAWAY ENERGY CO 4.45% 01-15-2049	1,215,000.00	1,204,195.00	1,201,594.00
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	1,400,000.00	1,383,073.00	1,366,457.00
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,250,000.00	1,414,659.00	1,261,243.00
PVTPL BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO	705,000.00	705,000.00	695,555.00
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028	7,600,000.00	7,513,967.00	6,875,081.00
PVTPL COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047	2,016,000.00	2,017,548.00	1,813,549.00
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO	1,300,000.00	1,297,803.00	1,199,381.00
PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049	800,000.00	800,000.00	780,000.00
PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO	3,000,000.00	3,000,000.00	2,992,236.00
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO	900,000.00	900,000.00	827,712.00
PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTF5 5-15-19 BEO	2,418,719.24	3,109,791.00	2,925,185.00
PVTPL DAE FDG LLC 5.25% DUE 11-15-2021	100,000.00	99,875.00	98,375.00
PVTPL DAE FDG LLC SR 4.0% 08-01-2020	100,000.00	98,125.00	97,500.00
PVTPL DAIMLER FINANCE NA LLC NT 144A 1.5% DUE 07-05-2019 BEO	2,100,000.00	2,096,871.00	2,079,317.00
PVTPL DCP MIDSTREAM LLC 144A 4.75% DUE 09-30-2021/09-19-2011 BEO	127,000.00	126,938.00	125,413.00
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	4,849,000.00	5,635,280.00	5,250,449.00
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,900,000.00	2,448,188.00	2,057,301.00
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,925,000.00	1,960,526.00	2,084,371.00
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,590,000.00	1,895,798.00	1,721,636.00
PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000.00	918,897.00	854,312.00
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,680,000.00	1,814,637.00	1,639,075.00
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000.00	1,163,436.00	1,170,768.00
PVTPL ELANCO ANIMAL HEALTH INC 4.9% 08-28-2028	300,000.00	300,000.00	305,273.00
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000.00	2,196,502.00	1,867,930.00
PVTPL ERAC USA FIN LLC GTD NT 144A 2.7% DUE 11-01-2023/10-18-2016 BEO	2,400,000.00	2,322,192.00	2,267,328.00
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	2,100,000.00	1,927,044.00	1,872,501.00
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	835,000.00	821,347.00	744,542.00
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	925,000.00	1,051,921.00	1,131,942.00
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000.00	996,310.00	951,732.00
PVTPL GREENKO DUTCH B V 4.875% DUE 07-24-2022	200,000.00	182,250.00	187,760.00
PVTPL HALFMOON PARENT INC 4.375% 10-15-2028	1,260,000.00	1,256,540.00	1,267,032.00
PVTPL HALFMOON PARENT INC NT 144A 4.8% DUE 08-15-2038/09-17-2018 BEO	2,030,000.00	2,025,015.00	1,993,693.00

NTES RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
PVTPL HALFMOON PARENT INC NT 144A 4.8% DUE 08-15-2038/09-17-2018 BEO	592,000.00	591,047.00	581,412.00
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	1,475,000.00	2,121,260.00	1,889,164.00
PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000.00	72,706.00	67,391.00
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	1,565,000.00	2,081,493.00	1,792,812.00
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO	475,000.00	451,108.00	357,660.00
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000.00	1,800,000.00	1,650,019.00
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,130,000.00	1,133,786.00	1,035,845.00
PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000.00	8,660,292.00	8,041,463.00
PVTPL LIBERTY MUT GROUP INC SR NT 6.5 DUE 05-01-2042 BEO	390,000.00	451,250.00	462,506.00
PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.985 DUE 05-25-2038/05-25-2018 BEO	1,675,000.00	1,677,956.00	1,629,812.00
PVTPL MARATHON PETE CORP 3.8% DUE 04-01-2028 BEO	905,000.00	891,984.00	849,285.00
PVTPL MASONITE INTL CORP NEW SR NT 5.75% DUE 09-15-2026	300,000.00	300,000.00	282,750.00
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	420,000.00	629,982.00	629,553.00
PVTPL MASS MUT LIFE INS CO SURP NT 144A 8.875 DUE 06-01-2039 BEO	301,000.00	435,400.00	451,179.00
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000.00	2,081,079.00	2,094,149.00
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000.00	881,981.00	887,520.00
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 144A 4.5% DUE 04-15-2065 BEO	1,553,000.00	1,527,267.00	1,447,666.00
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000.00	470,275.00	453,000.00
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	1,295,000.00	1,292,656.00	1,508,744.00
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000.00	375,319.00	438,060.00
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,375,000.00	1,705,479.00	1,435,499.00
PVTPL N.W. FLA TIMBER FIN LLC N.W. FL 4.75DUE 03-04-2029	1,105,000.00	1,088,237.00	1,019,009.00
PVTPL NATIONWIDE BLDG SOC 4.125% 10-18-2032	940,000.00	939,163.00	831,880.00
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000.00	2,454,810.00	2,272,451.00
PVTPL NESTLE HLDGS INC 3.9% 09-24-2038	2,400,000.00	2,350,625.00	2,327,789.00
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	1,500,000.00	1,499,985.00	1,507,247.00
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000.00	4,791,648.00	4,587,216.00
PVTPL NXP B V / NXP FDG LLC SR NT 144A 4.625% DUE 06-01-2023 BEO	1,650,000.00	1,757,006.00	1,617,000.00
PVTPL NXP BV/NXP FUNDING LLC 5.35% 03-01-2026 BEO	800,000.00	799,976.00	813,600.00
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000.00	500,000.00	622,635.00
PVTPL ONCOR ELEC DELIVERY CO LLC 4.1% DUE 11-15-2048	1,335,000.00	1,333,692.00	1,333,220.00
PVTPL ONCOR ELEC DELIVERY CO LLC 4.1% DUE 11-15-2048	930,000.00	931,527.00	928,760.00
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000.00	600,865.00	627,909.00
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022	100,000.00	97,750.00	96,750.00
PVTPL PARK AEROSPACE HLDGS LTD SR NT 3.625% DUE 03-15-2021 BEO	600,000.00	573,000.00	577,500.00
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,550,000.00	2,546,456.00	2,493,732.00
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000.00	1,997,220.00	1,955,868.00
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000.00	1,682,830.00	1,572,356.00
PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO	1,479,000.00	1,053,788.00	1,094,460.00
PVTPL QUICKEN LNS INC 5.25% 01-15-2028	700,000.00	637,125.00	619,500.00
PVTPL QUICKEN LOANS INC 5.75% DUE 05-01-2025 BEO	200,000.00	189,500.00	187,000.00
PVTPL ROCHE HLDGS INC GTD NT 144A 4.0% DUE 11-28-2044	725,000.00	713,661.00	733,768.00
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	980,000.00	978,829.00	925,017.00
PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO	2,075,000.00	2,017,481.00	1,950,923.00
PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO	498,000.00	521,755.00	486,292.00
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000.00	2,483,725.00	2,413,528.00
PVTPL SIEMENS FINANCIERINGSMATTSCHAPPIJ N V 4.2% 03-16-2047	1,575,000.00	1,569,409.00	1,553,470.00
PVTPL SIEMENS FINANCIERINGSMATTSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000.00	1,737,015.00	1,784,720.00
PVTPL STD INDS INC DEL 4.75% 01-15-2028	600,000.00	600,000.00	504,000.00
PVTPL SWISS RE TREAS US CORP SR NT 144A 4.25% DUE 12-06-2042 BEO	2,320,000.00	2,163,159.00	2,260,659.00
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,000,000.00	999,070.00	1,036,921.00
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000.00	961,105.00	997,518.00
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	695,000.00	658,788.00	618,573.00
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044	2,100,000.00	2,080,125.00	1,984,500.00
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	775,000.00	771,714.00	800,611.00
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000.00	1,700,000.00	1,676,266.00
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	300,000.00	301,512.00	298,891.00
PVTPL UNICREDIT SPA 5.861% 06-19-2032	1,790,000.00	1,825,547.00	1,571,198.00
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025	4,800,000.00	4,788,384.00	4,745,030.00
PVTPL WESTROCK CO 144A 4.9% 4.9% DUE 03-15-2029	1,170,000.00	1,169,427.00	1,202,561.00
PVTPL WESTROCK CO 4.65% DUE 03-15-2026 BEO	1,200,000.00	1,198,248.00	1,218,337.00
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000.00	599,586.00	554,964.00
QUALCOMM INC 4.3% DUE 05-20-2047	2,600,000.00	2,599,584.00	2,309,198.00
QUALCOMM INC 4.3% DUE 05-20-2047	1,230,000.00	1,135,595.00	1,092,428.00
QUALCOMM INC 4.3% DUE 05-20-2047	830,000.00	793,658.00	737,167.00
QUALCOMM INC 4.8% DUE 05-20-2045	2,000,000.00	1,978,795.00	1,905,002.00
QUALCOMM INC 4.8% DUE 05-20-2045	1,295,000.00	1,320,317.00	1,233,489.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)
As of December 31, 2018
* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
QUANTA SVCS INC COM	44,452.00	1,494,468.00	1,338,005.00
QUANTA SVCS INC COM	18,400.00	630,498.00	553,840.00
QVC INC 4.375% DUE 03-15-2023	1,580,000.00	1,589,340.00	1,516,062.00
RABOBANK NEDERLAND 5.25% SUB 14/09/2027 GBP	1,200,000.00	1,762,101.00	1,719,385.00
RAC BOND CO PLC 4.87% SNR EMTN 06/05/26 GBP	1,000,000.00	1,394,566.00	1,219,741.00
RADIAN GROUP INC COM	42,026.00	852,906.00	687,545.00
RADIAN GROUP INC COM	27,900.00	550,253.00	456,444.00
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000.00	1,027,010.00	960,752.00
RAYTHEON CO USD0.01	2,500.00	509,434.00	383,375.00
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000.00	192,566.00	186,936.00
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000.00	2,351,795.00	2,371,119.00
REGIONS FINL CORP 7.375% DUE 12-10-2037	285,000.00	372,606.00	359,723.00
REINSURANCE GROUP AMER INC COM NEW STK	15,001.00	1,861,984.00	2,103,590.00
REINSURANCE GROUP AMER INC COM NEW STK	12,200.00	1,696,666.00	1,710,806.00
RELIANCE STL & ALUM CO COM	8,177.00	728,661.00	581,957.00
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	390,000.00	522,262.00	470,067.00
REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023	300,000.00	296,751.00	307,960.00
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	615,000.00	744,384.00	599,383.00
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000.00	271,780.00	266,068.00
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000.00	1,638,843.00	1,525,587.00
REYNOLDS AMERN INC 7% DUE 08-04-2041	390,000.00	520,896.00	418,999.00
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000.00	524,996.00	458,401.00
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000.00	835,075.00	733,574.00
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	1,425,000.00	1,521,757.00	1,391,411.00
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000.00	197,125.00	193,333.00
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	3,705,000.00	4,302,098.00	3,442,056.00
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	745,000.00	812,074.00	692,127.00
RIO TINTO FIN USA 5.2 DUE 11-02-2040	3,000,000.00	3,243,030.00	3,306,444.00
ROBERT HALF INTL INC COM	20,971.00	1,186,923.00	1,199,541.00
ROCKWELL COLLINS 4.35% DUE 04-15-2047	2,500,000.00	2,489,175.00	2,299,853.00
ROCKWELL COLLINS 4.35% DUE 04-15-2047	1,255,000.00	1,214,080.00	1,154,526.00
ROCKWELL COLLINS 4.35% DUE 04-15-2047	935,000.00	930,951.00	860,145.00
ROCKWELL COLLINS INC DEL 4.8 DUE 12-15-2043	195,000.00	197,100.00	192,090.00
ROGERS 5% DUE 03-15-2044	1,500,000.00	1,488,465.00	1,559,837.00
ROYAL BK SCOTLAND 3.875% DUE 09-12-2023	2,200,000.00	2,199,340.00	2,109,111.00
ROYAL BK SCOTLAND FLTG RT 5.076% DUE 01-27-2030	1,255,000.00	1,255,000.00	1,210,154.00
ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG	2,367,000.00	2,443,665.00	2,395,648.00
ROYAL KPN NV FORMERLY ROYAL PTT NEDERLAND NV TO 07/06/1998 8.375 10-1-30	1,071,000.00	1,413,348.00	1,386,406.00
RPI GBP UK RPI/3.585% LCH_SBSIUS 15/10/2046 SWU09GJ52	250,000.00	2,404.00	15,160.00
RPM INTL INC 3.45% DUE 11-15-2022	600,000.00	599,226.00	594,329.00
RPM INTL INC 5.25% DUE 06-01-2045	240,000.00	254,957.00	235,809.00
RWJ BARNABAS HLTH 3.949% DUE 07-01-2046	745,000.00	745,000.00	700,080.00
RYMAN HOSPITALITY PPTYS INC COM	7,100.00	610,024.00	473,499.00
S CAROLINA ELEC & 4.1% DUE 06-15-2046	470,000.00	441,965.00	438,831.00
S CAROLINA ELEC & 4.5% DUE 06-01-2064	970,000.00	952,581.00	895,739.00
S CAROLINA ELEC & 4.6% DUE 06-15-2043	1,240,000.00	1,263,707.00	1,270,281.00
S CAROLINA ELEC & 5.1% DUE 06-01-2065	735,000.00	758,143.00	755,673.00
S&P GLOBAL INC 4.5% DUE 05-15-2048	1,000,000.00	987,510.00	982,855.00
S&P GLOBAL INC COM	12,556.00	2,093,180.00	2,133,767.00
SABINE PASS 5.625% DUE 03-01-2025	1,800,000.00	1,962,948.00	1,869,228.00
SABINE PASS 5.625% DUE 04-15-2023	2,800,000.00	2,842,000.00	2,950,027.00
SABINE PASS 5.75% DUE 05-15-2024	670,000.00	714,582.00	699,049.00
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000.00	2,897,187.00	2,773,905.00
SABINE PASS FIXED 4.2% DUE 03-15-2028	570,000.00	569,447.00	545,216.00
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE	1,440,000.00	1,439,741.00	1,300,882.00
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE	1,170,000.00	1,170,000.00	1,063,144.00
SAN DIEGO GAS & 3.75% DUE 06-01-2047	775,000.00	771,544.00	704,953.00
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000.00	1,836,300.00	1,850,792.00
SAN DIEGO GAS & 4.15% DUE 05-15-2048	360,000.00	358,409.00	349,613.00
SAN DIEGO GAS & 4.5% DUE 08-15-2040	680,000.00	710,267.00	701,402.00
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE	750,000.00	723,622.00	705,953.00
SANDS CHINA LTD 5.125% SNR 08/08/2025 USD	1,900,000.00	1,870,740.00	1,884,080.00
SANTANDER CONSUMER USA HLDGS INC COM	29,033.00	565,069.00	510,690.00
SANTANDER CONSUMER USA HLDGS INC COM	15,900.00	302,449.00	279,681.00
SANTANDER HLDGS USA INC 4.4% 07-13-2027	760,000.00	778,293.00	719,123.00
SANTANDER HLDGS USA INC 4.4% 07-13-2027	600,000.00	614,442.00	567,729.00
SANTANDER UK GR FR SNR EMTN 05/23 EUR100000	400,000.00	429,357.00	434,635.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)
As of December 31, 2018
* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028	1,510,000.00	1,446,625.00	1,364,895.00
SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 9 5% DUE 04-17-2049 REG	1,500,000.00	1,467,390.00	1,443,921.00
SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG	1,300,000.00	1,292,070.00	1,186,289.00
SEMPRA ENERGY 3.4% 01-12-2018	300,000.00	274,470.00	274,110.00
SEMPRA ENERGY 3.8% DUE 02-01-2038	1,750,000.00	1,731,065.00	1,496,164.00
SEMPRA ENERGY 3.8% DUE 02-01-2038	1,355,000.00	1,227,042.00	1,158,459.00
SEMPRA ENERGY 6% DUE 10-15-2039	654,000.00	723,535.00	727,090.00
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,000,000.00	1,994,220.00	2,050,792.00
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	925,000.00	960,224.00	948,491.00
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	1,600,000.00	1,625,906.00	1,663,094.00
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,250,000.00	1,111,368.00	1,133,114.00
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,200,000.00	1,028,981.00	1,087,789.00
SHELL INTL FIN B V 3.75% DUE 09-12-2046	635,000.00	579,848.00	587,767.00
SHELL INTL FIN B V 3.875% DUE 11-13-2028	3,100,000.00	3,076,130.00	3,185,715.00
SHELL INTL FIN B V 4% DUE 05-10-2046	6,092,000.00	6,048,290.00	5,882,819.00
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000.00	1,284,791.00	1,285,232.00
SHELL INTL FIN B V 6.375% DUE 12-15-2038	1,630,000.00	2,418,628.00	2,059,291.00
SHERWIN WILLIAMS CO 4 DUE 12-15-2042	615,000.00	586,472.00	517,074.00
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	3,375,000.00	3,359,191.00	3,043,454.00
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000.00	1,787,634.00	1,623,175.00
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	980,000.00	973,267.00	883,729.00
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000.00	208,528.00	177,540.00
SHIRE ACQUISITIONS 2.4% DUE 09-23-2021	2,000,000.00	1,975,800.00	1,933,968.00
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000.00	994,090.00	959,824.00
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000.00	536,834.00	567,557.00
SIMON PROPERTY GROUP INC COM	700.00	117,848.00	117,593.00
SINOPEC GROUP OVERSEAS DEV LTD 4.0% DUE 09-13-2017 BEO	2,300,000.00	2,300,000.00	2,111,285.00
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000.00	1,137,125.00	1,061,500.00
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	59,286.94	59,287.00	61,275.00
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000.00	393,240.00	348,084.00
SOUTH NASSAU COMMUNITIES HOSP 4.649% 08-01-2048	1,690,000.00	1,679,020.00	1,462,458.00
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	305,000.00	297,204.00	288,757.00
SOUTHERN CALIF GAS CO 4.3% 01-15-2049	1,670,000.00	1,662,158.00	1,708,355.00
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000.00	390,418.00	356,349.00
SOUTHERN CO 2.35% DUE 07-01-2021	1,800,000.00	1,774,710.00	1,748,029.00
SOUTHERN CO 3.25% DUE 07-01-2026	300,000.00	294,042.00	281,026.00
SOUTHERN CO 4.25% DUE 07-01-2036	1,935,000.00	1,926,854.00	1,826,356.00
SOUTHERN CO 4.25% DUE 07-01-2036	1,475,000.00	1,512,125.00	1,392,183.00
SOUTHERN CO 4.4% DUE 07-01-2046	2,550,000.00	2,536,791.00	2,344,626.00
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000.00	2,089,122.00	1,930,868.00
SOUTHERN CO 4.4% DUE 07-01-2046	205,000.00	200,765.00	188,490.00
SOUTHERN CO FIXED 2.75% DUE 06-15-2020	2,100,000.00	2,121,324.00	2,076,732.00
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000.00	2,494,125.00	2,337,793.00
SOUTHERN PWR CO 5.15% DUE 09-15-2041	585,000.00	599,075.00	581,474.00
SOUTHERN PWR CO 5.25% DUE 07-15-2043	1,000,000.00	1,006,483.00	990,514.00
SOUTHN BAPTIST 4.857% DUE 07-15-2045	755,000.00	755,000.00	821,725.00
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000.00	615,000.00	669,352.00
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	935,000.00	929,911.00	849,647.00
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	1,720,000.00	1,813,080.00	1,532,035.00
SOUTHN CAL EDISON 4% DUE 04-01-2047	180,000.00	193,109.00	165,014.00
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000.00	736,921.00	632,808.00
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	860,000.00	888,629.00	846,928.00
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000.00	1,388,939.00	1,136,826.00
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,565,000.00	2,062,365.00	1,668,454.00
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000.00	801,045.00	865,502.00
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	800,000.00	1,091,266.00	899,312.00
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000.00	210,954.00	223,131.00
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,100,000.00	1,199,077.00	1,224,902.00
SOUTHN CAL GAS 3.75 DUE 09-15-2042	825,000.00	816,598.00	766,741.00
SOUTHN COPPER 6.75% DUE 04-16-2040	205,000.00	241,900.00	226,363.00
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	1,845,000.00	1,850,601.00	1,753,519.00
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	2,600,000.00	2,901,572.00	2,656,303.00
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	2,255,000.00	2,227,967.00	2,303,832.00
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,375,000.00	1,358,954.00	1,404,776.00
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	770,000.00	1,003,921.00	898,975.00
SOUTHWEST GAS HLDGS INC COM	10,247.00	825,025.00	783,896.00
SOUTHWESTERN ELEC PWR CO 4.1% 09-15-2028	1,035,000.00	1,035,000.00	1,038,665.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

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SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	480,000.00	477,240.00	439,922.00
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	255,000.00	234,169.00	226,411.00
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	645,000.00	639,247.00	580,733.00
SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000.00	1,114,438.00	1,183,466.00
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	885,000.00	921,966.00	897,260.00
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	255,000.00	250,283.00	257,163.00
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,046,000.00	1,286,371.00	1,000,071.00
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	516,000.00	576,160.00	493,343.00
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	301,000.00	331,928.00	287,783.00
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000.00	2,902,595.00	2,644,861.00
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000.00	503,315.00	452,113.00
SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)	35,560.00	1,382,994.00	1,253,490.00
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000.00	1,973,792.00	1,921,354.00
SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 02-02-2024BEO	2,652,750.00	2,652,750.00	2,517,911.00
SPROUTS FMRS MKT INC COM	22,946.00	562,577.00	539,460.00
SS&C TECHNOLOGIES INC B5 TERM LN 04-16 04-16-2025 DUE 04-16-2025 BEO	598,491.15	596,995.00	563,707.00
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	195,000.00	257,457.00	253,188.00
STANFORD HLTH CARE 3.795% DUE 11-15-2048	690,000.00	693,370.00	660,302.00
STARBUCKS CORP 3.75% 12-01-2047	720,000.00	612,164.00	596,224.00
STARBUCKS CORP 4.3% DUE 06-15-2045	810,000.00	779,468.00	742,533.00
STARBUCKS CORP 4.5% DUE 11-15-2048	2,600,000.00	2,573,012.00	2,420,283.00
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000.00	1,484,430.00	1,396,317.00
STARBUCKS CORP 4.5% DUE 11-15-2048	1,405,000.00	1,370,332.00	1,307,884.00
STATE OF RIO DE JANEIRO 2.7744% 20/12/2020	1,800,000.00	1,800,000.00	1,800,000.00
STATE STR CORP FLTGT RT 5.25% DUE 12-29-2049	715,000.00	715,000.00	701,594.00
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	2,290,000.00	1,743,220.00	1,797,650.00
STATOIL ASA 4.8 DUE 11-08-2043	3,000,000.00	2,984,880.00	3,228,642.00
STEEL DYNAMICS INC COM	64,000.00	2,535,858.00	1,922,560.00
STEEL DYNAMICS INC COM	42,197.00	1,953,174.00	1,267,598.00
STRYKER CORP 3.65% 03-07-2028	1,180,000.00	1,179,504.00	1,148,262.00
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000.00	1,878,986.00	1,908,567.00
SUNCOR ENERGY INC 4% DUE 11-15-2047	790,000.00	785,024.00	705,110.00
SUNCOR ENERGY INC 4% DUE 11-15-2047	485,000.00	482,565.00	432,884.00
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	955,000.00	1,212,071.00	1,099,896.00
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	1,000,000.00	1,165,889.00	1,151,724.00
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000.00	1,375,048.00	1,189,917.00
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	935,000.00	1,240,092.00	1,135,278.00
SUNCOR ENERGY INC 7.15% DUE 02-01-2032	775,000.00	890,217.00	946,463.00
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,725,000.00	1,730,486.00	1,443,373.00
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	190,000.00	187,058.00	158,980.00
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	2,165,000.00	2,089,147.00	1,911,736.00
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	835,000.00	721,055.00	739,088.00
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	685,000.00	680,417.00	606,317.00
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	1,200,000.00	1,223,523.00	1,087,447.00
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	182,000.00	182,647.00	164,929.00
SUNTRUST BKS INC FRN 12-31-2049	2,540,000.00	2,540,000.00	2,228,850.00
SWAP RECEIVABLE FROM J.P. MORGAN SECURITIES LLC,NEW YORK,NY,US	220,000.00	220,000.00	220,000.00
Swiss franc - Cash	(603.90)	(604.00)	(604.00)
SYMANTEC CORP COM	121,600.00	2,400,693.00	2,297,632.00
SYNCHRONY FINL COM	24,400.00	641,732.00	572,424.00
SYNGENTA FIN N V 4.441% DUE 04-24-2023	700,000.00	697,088.00	674,608.00
SYSO CORP 4.85% DUE 10-01-2045	1,490,000.00	1,543,314.00	1,520,293.00
SYSO CORP FIXED 4.45% DUE 03-15-2048	240,000.00	219,790.00	227,802.00
TAKEDA 4.4% DUE 11-26-2023	1,300,000.00	1,299,480.00	1,314,239.00
TAMPA ELEC CO 4.3% DUE 06-15-2048	640,000.00	636,570.00	611,565.00
TAMPA ELEC CO 4.3% DUE 06-15-2048	600,000.00	596,784.00	573,343.00
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000.00	1,498,995.00	1,443,246.00
TAMPA ELEC CO 4.45% DUE 06-15-2049	835,000.00	830,733.00	814,020.00
TAMPA ELEC CO 4.45% DUE 06-15-2049	545,000.00	542,215.00	531,306.00
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000.00	918,289.00	863,319.00
TAPESTRY INC COM USD0.01	4,607.00	190,288.00	155,486.00
TARGET CORP 3.625% DUE 04-15-2046	1,595,000.00	1,468,327.00	1,396,601.00
TARGET CORP 6.5% DUE 10-15-2037	200,000.00	247,530.00	244,953.00
TARGET CORP NT 7 DUE 01-15-2038/01-17-2008 REG	940,000.00	1,223,707.00	1,213,591.00
TBA COLLATERAL PAYABLE FROM JP MORGAN CHASE	(260,000.00)	(260,000.00)	(260,000.00)
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000.00	1,300,000.00	1,240,976.00
TCI COMMUNICATIONS 7.125% DUE 02-15-2028	1,100,000.00	1,487,153.00	1,346,505.00

NTSS RETIREMENT INCOME PLAN
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TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000.00	2,429,202.00	2,332,514.00
TEACHERS INS & 6.85% DUE 12-16-2039	106,000.00	129,797.00	137,823.00
TECH DATA CORP 4.95% 02-15-2027	2,000,000.00	2,000,720.00	1,877,326.00
TEGNA INC COM	39,410.00	526,438.00	428,387.00
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	1,200,000.00	1,200,000.00	1,085,509.00
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	590,000.00	590,000.00	533,709.00
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	150,000.00	150,000.00	135,689.00
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	1,550,000.00	1,524,273.00	1,368,059.00
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000.00	4,545,390.00	4,119,291.00
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	3,505,000.00	3,666,042.00	3,208,470.00
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	3,045,000.00	3,048,941.00	2,787,387.00
TELEPHONE & DATA SYS INC COM STK	32,792.00	925,752.00	1,067,052.00
TELEPHONE & DATA SYS INC COM STK	15,700.00	554,802.00	510,878.00
TELUS CORP 4.6% DUE 11-16-2048	1,675,000.00	1,654,230.00	1,660,354.00
TELUS CORP 4.6% DUE 11-16-2048	910,000.00	897,466.00	902,043.00
TERADATA CORP DEL COM STK	12,390.00	462,681.00	475,280.00
TEVA 2.8% DUE 07-21-2023	4,000,000.00	3,801,040.00	3,444,984.00
TEXAS INSTRS INC 4.15% DUE 05-15-2048	435,000.00	438,067.00	434,056.00
TEXTRON INC 4% DUE 03-15-2026	2,000,000.00	1,984,840.00	1,954,320.00
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000.00	799,424.00	881,840.00
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	77,000.00	76,945.00	84,877.00
TIME WARNER CABLE 4.5% DUE 09-15-2042	2,016,000.00	1,862,626.00	1,620,668.00
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000.00	492,085.00	401,952.00
TIME WARNER CABLE 5.5% DUE 09-01-2041	2,005,000.00	2,084,016.00	1,827,122.00
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000.00	325,509.00	273,385.00
TIME WARNER CABLE 5.875% DUE 11-15-2040	3,160,000.00	3,531,653.00	3,017,977.00
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000.00	2,291,954.00	2,001,797.00
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000.00	908,064.00	764,045.00
TIME WARNER CABLE 6.55% DUE 05-01-2037	2,430,000.00	2,775,646.00	2,493,763.00
TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000.00	140,218.00	143,674.00
TIME WARNER CABLE 6.75% DUE 06-15-2039	890,000.00	919,655.00	904,352.00
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,195,000.00	1,290,146.00	1,295,446.00
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000.00	1,093,590.00	1,219,120.00
TIME WARNER ENTMT 8.375% DUE 07-15-2033	445,000.00	515,501.00	542,508.00
TIME WARNER INC 6.1 07-15-2040	250,000.00	273,018.00	259,964.00
TIME WARNER INC FIXED 4.65% DUE 06-01-2044	1,075,000.00	994,325.00	940,825.00
TIME WARNER INC FIXED 4.65% DUE 06-01-2044	249,000.00	263,766.00	217,921.00
TIME WARNER INC FIXED 4.85% DUE 07-15-2045	876,000.00	938,768.00	786,009.00
TIME WARNER INC FIXED 4.85% DUE 07-15-2045	650,000.00	649,539.00	583,226.00
TIME WARNER INC NEW 5.35 DUE 12-15-2043 REG	825,000.00	822,502.00	795,204.00
T-MOBILE US INC COM	89,900.00	5,850,636.00	5,718,539.00
TN GAS PIPELN CO 7% DUE 03-15-2027	825,000.00	1,003,364.00	932,556.00
TN GAS PIPELN CO 7% DUE 10-15-2028	700,000.00	856,674.00	792,560.00
TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000.00	1,079,746.00	922,607.00
TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000.00	2,153,614.00	2,178,406.00
TOLEDO HOSP 6.015% 11-15-2048	1,170,000.00	1,170,000.00	1,190,697.00
TOTAL SYS SVCS INC 4.8% DUE 04-01-2026	1,010,000.00	1,007,273.00	1,017,859.00
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000.00	1,723,552.00	1,529,416.00
TRANSCANADA 4.75% DUE 05-15-2038	2,040,000.00	2,055,454.00	1,966,250.00
TRANSCANADA 4.875% DUE 05-15-2048	285,000.00	286,733.00	275,100.00
TRANSCANADA 5% DUE 10-16-2043	2,300,000.00	2,429,766.00	2,272,717.00
TRANSCANADA 5% DUE 10-16-2043	1,250,000.00	1,363,063.00	1,235,173.00
TRANSCANADA 5.85% DUE 03-15-2036	245,000.00	260,153.00	260,515.00
TRANSCANADA 6.2% DUE 10-15-2037	1,750,000.00	2,370,470.00	1,904,193.00
TRANSCANADA 6.2% DUE 10-15-2037	690,000.00	884,800.00	750,796.00
TRANSCANADA 7.625% DUE 01-15-2039	2,000,000.00	2,984,214.00	2,491,178.00
TRANSCANADA 7.625% DUE 01-15-2039	1,375,000.00	1,968,459.00	1,712,685.00
TRANSCANADA 7.625% DUE 01-15-2039	410,000.00	547,215.00	510,691.00
TRANSCANADA FIXED 5.1% DUE 03-15-2049	2,200,000.00	2,194,016.00	2,192,788.00
TRANSCANADA FIXED 5.1% DUE 03-15-2049	1,595,000.00	1,591,858.00	1,589,772.00
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077	2,100,000.00	2,100,000.00	1,812,563.00
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076	316,000.00	316,000.00	297,230.00
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000.00	762,000.00	686,753.00
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	770,000.00	764,425.00	719,964.00
TRANSOCEAN PROTEUS 6.25% DUE 12-01-2024	480,000.00	472,800.00	459,600.00
TRAVELERS COS INC 3.75% DUE 05-15-2046	805,000.00	776,107.00	739,169.00
TRAVELERS COS INC 3.75% DUE 05-15-2046	320,000.00	317,773.00	293,831.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
TRAVELERS COS INC 4% DUE 05-30-2047	630,000.00	627,266.00	604,741.00
TRAVELERS COS INC 4% DUE 05-30-2047	380,000.00	374,046.00	364,764.00
TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000.00	4,300,499.00	4,006,212.00
TRAVELERS COS INC 5.35% DUE 11-01-2040	150,000.00	176,540.00	171,695.00
TRAVELERS COS INC 6.25% DUE 06-15-2037	550,000.00	682,776.00	685,270.00
TRCINTNL GAS PIPE 7.85% DUE 02-01-2026	718,000.00	788,300.00	867,981.00
TRINITY HLTH CORP 4.125% DUE 12-01-2045	720,000.00	719,287.00	684,099.00
TRINSEO S A COMMON STOCK	11,404.00	701,922.00	522,075.00
TRI-STATE 6% DUE 06-15-2040	405,000.00	480,690.00	481,183.00
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048	285,000.00	285,000.00	285,874.00
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000.00	1,692,962.00	1,917,831.00
TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027	226,000.00	228,021.00	224,701.00
TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112	215,000.00	217,182.00	229,096.00
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000.00	2,187,152.00	1,927,706.00
TYSON FOODS INC 4.55% DUE 06-02-2047	1,030,000.00	1,023,985.00	902,517.00
TYSON FOODS INC 4.55% DUE 06-02-2047	200,000.00	187,020.00	175,246.00
TYSON FOODS INC 4.875% DUE 08-15-2034	805,000.00	817,317.00	779,457.00
TYSON FOODS INC 5.15% DUE 08-15-2044	330,000.00	334,105.00	321,995.00
TYSON FOODS INC CL A COM (DELAWARE)	74,500.00	4,634,574.00	3,978,300.00
TYSON FOODS INC CL A COM (DELAWARE)	25,966.00	1,617,990.00	1,386,584.00
U S TREAS BD STRIPPED PRIN PMT 00078 08-15-2039 REG	3,000,000.00	1,668,187.00	1,643,052.00
U S TREAS SEC STRIPPED INT PMT TINT 05/15/40	3,275,000.00	1,858,710.00	1,713,726.00
U.S. CELLULAR CORP COM	9,857.00	552,881.00	512,268.00
UGI CORP NEW COM	38,037.00	1,998,108.00	2,029,274.00
UGI CORP NEW COM	24,700.00	1,181,429.00	1,317,745.00
UN PAC RR CO PASS 7.6% DUE 01-02-2020	90,620.97	90,621.00	94,130.00
UNICREDIT SPA 7.83% DUE 12-04-2023	900,000.00	900,000.00	940,662.00
UNION CARBIDE CORP 7.75% DUE 10-01-2096	245,000.00	335,101.00	289,773.00
UNION ELEC CO 2.95% DUE 06-15-2027	360,000.00	358,826.00	343,787.00
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000.00	1,074,758.00	1,075,406.00
UNION PAC CORP 3.799% DUE 10-01-2051	345,000.00	310,302.00	292,616.00
UNION PAC CORP 3.875% DUE 02-01-2055	835,000.00	744,562.00	712,958.00
UNION PAC CORP 4.05% DUE 11-15-2045	1,500,000.00	1,492,995.00	1,365,641.00
UNION PAC CORP 4.1% DUE 09-15-2067	500,000.00	506,610.00	424,920.00
UNION PAC CORP 4.1% DUE 09-15-2067	365,000.00	318,616.00	310,192.00
UNION PAC CORP 4.3% DUE 06-15-2042	2,643,000.00	2,583,357.00	2,557,856.00
UNION PAC CORP 4.375% DUE 09-10-2038	1,785,000.00	1,799,566.00	1,750,526.00
UNION PAC CORP 4.5% 09-10-2048	3,330,000.00	3,409,943.00	3,283,533.00
UNION PAC CORP 4.75 DUE 12-15-2043	480,000.00	547,366.00	492,334.00
UNION PAC CORP 4.75% DUE 09-15-2041	1,200,000.00	1,305,658.00	1,238,938.00
UNION PAC CORP 4.8% 09-10-2058	1,250,000.00	1,248,625.00	1,243,874.00
UNION PAC CORP 4.8% 09-10-2058	955,000.00	970,039.00	950,320.00
UNION PACIFIC CORP 3.6% DUE 09-15-2037	1,375,000.00	1,363,575.00	1,228,875.00
UNION PACIFIC CORP 4.821 DUE 02-01-2044 BEO	365,000.00	424,550.00	378,202.00
UNITED CONTL HLDGS INC COM STK	23,188.00	2,037,243.00	1,941,531.00
UNITED CONTL HLDGS INC COM STK	5,800.00	545,597.00	485,634.00
UNITED RENTALS INC COM	7,000.00	1,019,416.00	717,710.00
United States dollar - Cash (externally held)	292,069.00	292,069.00	292,069.00
United States dollar - Cash Collateral Due to/from CCP Broker	(7,713,674.46)	(7,713,674.00)	(7,713,674.00)
United States dollar - Futures initial margin	858,000.00	858,000.00	858,000.00
United States dollar - Invested cash	10,453,101.59	10,453,101.00	10,453,101.00
United States dollar - Invested cash	8,450,384.56	8,450,384.00	8,450,384.00
United States dollar - Invested cash	7,430,359.73	7,430,360.00	7,430,359.00
United States dollar - Invested cash	4,481,752.37	4,481,752.00	4,481,752.00
United States dollar - Variation Margin	343,737.51	343,738.00	343,738.00
United States dollar - Variation Margin	3.39	3.00	3.00
United States dollar - Variation Margin	(15,028.18)	(15,028.00)	(15,028.00)
UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040	6,420,000.00	3,390,578.00	3,408,789.00
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047	100,000.00	99,802.00	96,150.00
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	4,000,000.00	4,092,031.00	4,149,064.00
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	3,245,000.00	3,335,895.00	3,365,928.00
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	1,205,000.00	1,126,600.00	1,153,506.00
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	4,030,000.00	3,687,653.00	3,652,188.00
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	12,135,000.00	10,888,314.00	10,943,779.00
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2047	13,230,000.00	5,181,490.00	5,622,075.00
UNITED STATES OF AMER TREAS STRIP 02-15-2045	7,630,000.00	3,326,821.00	3,440,062.00
UNITED STATES TREAS BD STRIPPED DUE 08-15-2045	12,495,000.00	5,381,848.00	5,548,605.00

NTESS RETIREMENT INCOME PLAN
Schedule H, Line 4(i)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047	3,505,000.00	1,423,518.00	1,461,206.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045	7,225,000.00	3,076,301.00	3,237,674.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	1,000,000.00	432,340.00	458,489.00
UNITED STATES TREAS BD STRIPPED PRIN PMT0 11-15-2040 REG	5,720,000.00	2,930,162.00	2,979,239.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00074 05-15-2038 (UNDDATE) REG	3,344,000.00	919,355.00	1,929,819.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	2,300,000.00	642,859.00	1,244,036.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	835,000.00	440,964.00	451,639.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00080 02-15-2040 (UNDDATE) REG	1,430,000.00	716,416.00	767,884.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00087 05-15-2041 (UNDDATE) REG	3,330,000.00	1,619,634.00	1,705,123.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	27,000,000.00	12,312,083.00	12,735,332.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	22,720,000.00	10,610,739.00	10,716,546.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00109 11-15-2045 (UNDDATE) REG	10,945,000.00	4,622,597.00	4,831,528.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00110 0% DUE 02-15-2046 REG	16,225,000.00	6,872,465.00	7,080,833.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	37,700,000.00	16,670,536.00	16,329,264.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	12,405,000.00	5,191,361.00	5,373,064.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00117 05-15-2047	32,105,000.00	12,919,979.00	13,505,609.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG	16,500,000.00	6,593,934.00	6,717,810.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG	10,000,000.00	3,832,000.00	4,071,400.00
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	39,400,000.00	17,668,391.00	18,287,548.00
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	148,300,000.00	68,401,609.00	71,151,521.00
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	19,065,000.00	9,250,342.00	9,147,024.00
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	360,000.00	129,730.00	172,721.00
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	2,985,000.00	3,861,136.00	3,783,022.00
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	18,800,000.00	24,570,768.00	24,674,999.00
UNITED STATES TREAS BDS 1.375 02-15-2044 REG	1,500,000.00	1,731,385.00	1,680,062.00
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	5,160,000.00	5,025,697.00	5,037,249.00
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	3,850,000.00	3,661,768.00	3,743,374.00
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	5,655,000.00	5,355,319.00	5,639,098.00
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	2,135,000.00	2,077,978.00	2,130,914.00
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	7,465,000.00	7,425,195.00	7,432,922.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	15,685,000.00	14,845,892.00	15,610,856.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	11,660,000.00	11,389,119.00	11,604,882.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	1,353,000.00	1,327,396.00	1,346,604.00
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	12,905,000.00	14,543,255.00	14,284,724.00
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	3,125,000.00	3,493,316.00	3,529,419.00
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	7,665,000.00	7,924,191.00	7,818,598.00
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	405,000.00	455,447.00	456,891.00
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	4,390,000.00	4,259,442.00	4,394,803.00
UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	4,780,000.00	5,981,027.00	5,776,334.00
UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG	2,000,000.00	2,405,273.00	2,416,876.00
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	1,900,000.00	1,862,816.00	1,896,067.00
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	8,580,000.00	7,641,744.00	7,746,135.00
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	200,000.00	180,359.00	180,563.00
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	2,040,000.00	2,516,770.00	2,514,459.00
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	1,400,000.00	1,821,367.00	1,725,609.00
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	9,060,000.00	8,297,630.00	8,662,564.00
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	1,485,000.00	1,358,765.00	1,406,399.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	8,800,000.00	8,567,915.00	8,967,058.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	815,000.00	802,415.00	830,472.00
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	500,000.00	522,683.00	505,817.00
UNITED STATES TREAS NTS 2.875% 08-15-2028	4,495,000.00	4,493,194.00	4,564,533.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00124 05-15-2046	995,000.00	415,492.00	426,451.00
UNITED STATES TREAS SEC STRIPPED INT PMT 08-15-2045 (UNDDATE) REG	920,000.00	397,308.00	404,772.00
UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG	3,170,000.00	1,746,743.00	1,675,183.00
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 02-15-2045 (UNDDATE) REG	2,120,000.00	941,919.00	946,449.00
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041	3,645,000.00	2,051,983.00	1,839,941.00
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG	2,910,000.00	1,509,903.00	1,415,564.00
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG	4,370,000.00	2,237,996.00	2,186,508.00
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG	1,740,000.00	880,706.00	903,942.00
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	1,025,000.00	1,012,883.00	1,015,469.00
UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	830,000.00	830,955.00	822,282.00
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	825,000.00	823,862.00	737,819.00
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	1,390,000.00	1,381,827.00	1,353,782.00
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	970,000.00	951,460.00	944,726.00
UNITED THERAPEUTICS CORP DEL COM STK	4,600.00	576,966.00	500,940.00
UNITEDHEALTH GROUP 3.5% DUE 02-15-2024	2,200,000.00	2,194,522.00	2,214,080.00
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000.00	96,753.00	94,375.00

NTSS RETIREMENT INCOME PLAN
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UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000.00	2,154,500.00	1,987,254.00
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000.00	1,996,200.00	1,982,588.00
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	1,010,000.00	1,016,692.00	1,001,207.00
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000.00	553,934.00	587,236.00
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000.00	534,936.00	567,096.00
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,825,000.00	1,886,836.00	1,906,244.00
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,500,000.00	1,481,280.00	1,566,776.00
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000.00	1,077,035.00	1,118,306.00
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	930,000.00	926,178.00	983,940.00
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	440,000.00	471,751.00	465,520.00
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000.00	2,656,288.00	2,508,331.00
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	1,385,000.00	1,918,975.00	1,768,472.00
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000.00	1,730,549.00	1,778,426.00
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	615,000.00	820,347.00	795,442.00
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000.00	1,955,443.00	1,802,860.00
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000.00	2,085,552.00	2,098,830.00
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	1,300,000.00	1,291,056.00	1,299,276.00
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	835,000.00	825,386.00	834,535.00
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000.00	5,523,046.00	5,308,146.00
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000.00	710,297.00	701,076.00
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	2,795,000.00	2,834,837.00	2,876,989.00
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000.00	1,722,907.00	1,780,748.00
UNITEDHEALTH GROUP INC COM	7,350.00	1,851,057.00	1,831,032.00
UNIV NOTRE DAME DU 3.438% DUE 02-15-2045	705,000.00	705,000.00	673,783.00
UNIV SOUTHN CAL 3.841% DUE 10-01-2047	1,430,000.00	1,430,000.00	1,455,144.00
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000.00	1,023,560.00	1,049,720.00
UNIVERSITY CHICAGO 4.003% DUE 10-01-2053	365,000.00	365,000.00	358,178.00
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE	250,000.00	250,000.00	243,363.00
UNUM GROUP	70,100.00	2,487,528.00	2,059,538.00
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	5,233,000.00	5,634,590.00	5,215,438.00
URBAN OUTFITTERS INC COM	26,190.00	1,083,631.00	869,508.00
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	147,380.50	148,854.00	157,215.00
US BANCORP DEL FLTGT RT 5.3% DUE 12-29-2049	3,029,000.00	3,050,993.00	2,847,260.00
US FOODS HLDG CORP COM	21,900.00	692,961.00	692,916.00
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG	10,710,000.00	5,088,613.00	5,094,372.00
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	13,005,000.00	5,977,787.00	6,291,429.00
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	7,250,000.00	3,432,458.00	3,507,333.00
US TREAS BDS 4.375 DUE 05-15-2040 REG	3,615,000.00	4,352,565.00	4,437,694.00
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	2,350,000.00	2,811,335.00	2,892,335.00
US TREAS SEC 0 DUE 11-15-2041	1,495,000.00	752,025.00	741,628.00
US TREAS SEC 4.5 DUE 08-15-2039 REG	3,220,000.00	4,179,174.00	4,012,674.00
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039	310,000.00	152,957.00	165,188.00
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG	4,450,000.00	2,369,335.00	2,293,285.00
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG	2,940,000.00	1,522,447.00	1,498,212.00
USANA HEALTH SCIENCES INC CDT-SHS	4,801.00	629,193.00	565,222.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042	2,910,000.00	1,398,446.00	1,429,255.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043	1,215,000.00	559,549.00	576,901.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044	1,160,000.00	550,361.00	532,932.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048	8,155,000.00	3,142,274.00	3,346,103.00
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039	600,000.00	290,550.00	325,852.00
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043	3,020,000.00	1,513,255.00	1,423,084.00
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044	2,065,000.00	950,662.00	943,081.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039	3,135,000.00	1,815,604.00	1,683,555.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042	4,245,000.00	2,047,127.00	2,053,413.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2043	4,080,000.00	1,838,826.00	1,907,686.00
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042	3,650,000.00	1,733,906.00	1,747,394.00
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043	1,410,000.00	602,296.00	652,318.00
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2044	1,035,000.00	457,277.00	466,066.00
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2047	2,225,000.00	901,392.00	919,597.00
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	1,250,000.00	1,234,888.00	1,054,305.00
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	725,000.00	611,450.00	611,497.00
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	2,900,000.00	2,891,996.00	2,555,796.00
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	365,000.00	323,602.00	321,678.00
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,350,000.00	3,757,625.00	3,164,882.00
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	2,260,000.00	2,329,704.00	2,135,115.00
UTD TECHNOLOGIES 4.625% DUE 11-16-2048	1,055,000.00	1,023,903.00	1,018,800.00
UTD TECHNOLOGIES 4.625% DUE 11-16-2048	1,000,000.00	996,830.00	965,687.00

NTES RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
UTD TECHNOLOGIES 4.625% DUE 11-16-2048	650,000.00	647,940.00	627,697.00
UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000.00	643,731.00	571,054.00
UTD TECHNOLOGIES 5.4% DUE 05-01-2035	230,000.00	245,401.00	243,227.00
UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040	720,000.00	809,560.00	790,080.00
VA ELEC & PWR CO 3.8% DUE 09-15-2047	1,500,000.00	1,493,340.00	1,379,109.00
VA ELEC & PWR CO 4% DUE 11-15-2046	325,000.00	323,479.00	307,403.00
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000.00	4,662,320.00	4,365,252.00
VA ELEC & PWR CO 4.45 DUE 02-15-2044	725,000.00	769,421.00	729,040.00
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,800,000.00	1,789,830.00	1,877,407.00
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,375,000.00	1,367,231.00	1,434,131.00
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000.00	536,949.00	563,222.00
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000.00	4,519,168.00	4,065,400.00
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	2,505,000.00	4,265,053.00	3,779,506.00
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000.00	1,530,496.00	1,320,187.00
VALE OVERSEAS LTD 6.25% DUE 08-10-2026	770,000.00	839,685.00	831,600.00
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	1,042,000.00	1,099,542.00	1,191,527.00
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	768,000.00	883,891.00	878,208.00
VALERO ENERGY CORP 4.9% DUE 03-15-2045	575,000.00	563,651.00	540,454.00
VALERO ENERGY CORP 6.625% DUE 06-15-2037	1,200,000.00	1,458,141.00	1,314,764.00
VALERO ENERGY CORP 6.625% DUE 06-15-2037	320,000.00	371,965.00	350,604.00
VALERO ENERGY CORP COM STK NEW	23,500.00	2,692,565.00	1,761,795.00
VALERO ENERGY CORP COM STK NEW	24,817.00	1,388,663.00	1,860,530.00
VALERO ENERGY CORP NEW 4.35% 06-01-2028	1,875,000.00	1,873,350.00	1,857,491.00
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000.00	2,083,116.00	2,024,663.00
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	1,470,000.00	1,488,260.00	1,334,829.00
VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028	344,000.00	341,362.00	333,393.00
VEREIT INC COM USD0.001	107,917.00	836,831.00	771,607.00
VERISIGN INC COM	12,076.00	868,373.00	1,790,750.00
VERIZON 2.625% DUE 08-15-2026	900,000.00	897,705.00	815,968.00
VERIZON 3.85% DUE 11-01-2042	2,360,000.00	2,211,721.00	2,034,502.00
VERIZON 4.272% DUE 01-15-2036	1,387,000.00	1,340,016.00	1,295,282.00
VERIZON 4.272% DUE 01-15-2036	860,000.00	799,165.00	803,131.00
VERIZON 4.672% DUE 03-15-2055	9,122,000.00	8,374,970.00	8,376,722.00
VERIZON 4.672% DUE 03-15-2055	1,440,000.00	1,344,601.00	1,322,351.00
VERIZON 4.672% DUE 03-15-2055	1,145,000.00	1,081,384.00	1,051,452.00
VERIZON 4.75% DUE 11-01-2041	1,550,000.00	1,532,122.00	1,502,801.00
VERIZON 4.812% DUE 03-15-2039	6,755,000.00	6,617,375.00	6,615,090.00
VERIZON 4.812% DUE 03-15-2039	2,000,000.00	1,998,560.00	1,958,576.00
VERIZON 4.812% DUE 03-15-2039	243,000.00	195,163.00	237,967.00
VERIZON 4.812% DUE 03-15-2039	112,000.00	89,951.00	109,680.00
VERIZON 4.862% DUE 08-21-2046	2,411,000.00	2,386,721.00	2,369,458.00
VERIZON 4.862% DUE 08-21-2046	1,080,000.00	1,064,665.00	1,061,392.00
VERIZON 4.862% DUE 08-21-2046	545,000.00	513,384.00	535,610.00
VERIZON 5.012% DUE 04-15-2049	3,303,000.00	3,468,932.00	3,291,116.00
VERIZON 5.012% DUE 04-15-2049	1,100,000.00	1,115,510.00	1,096,042.00
VERIZON 5.012% DUE 04-15-2049	485,000.00	486,780.00	483,255.00
VERIZON 5.012% DUE 08-21-2054	8,336,000.00	8,057,372.00	8,054,901.00
VERIZON 5.012% DUE 08-21-2054	6,250,000.00	5,033,690.00	6,039,244.00
VERIZON 5.012% DUE 08-21-2054	2,750,000.00	2,681,108.00	2,657,267.00
VERIZON 5.5% DUE 03-16-2047	640,000.00	700,563.00	680,586.00
VERIZON 5.5% DUE 03-16-2047	275,000.00	291,005.00	292,439.00
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	5,125,000.00	5,236,466.00	4,939,434.00
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	885,000.00	840,830.00	852,956.00
VERIZON COMMUNICATIONS 4.522% 09-15-2048	4,346,000.00	3,893,933.00	4,073,306.00
VERIZON COMMUNICATIONS 4.522% 09-15-2048	100,000.00	77,086.00	93,725.00
VERIZON COMMUNICATIONS BND5 5.25% DUE 03-16-2037 REG	5,500,000.00	5,720,533.00	5,729,169.00
VERIZON COMMUNICATIONS BND5 5.25% DUE 03-16-2037 REG	1,755,000.00	1,833,304.00	1,828,126.00
VERIZON COMMUNICATIONS COM	116,000.00	6,003,960.00	6,521,520.00
VERIZON COMMUNICATIONS COM	98,084.00	4,900,049.00	5,514,282.00
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	2,195,000.00	2,185,213.00	2,204,021.00
VERIZON FIXED 3.5% DUE 11-01-2024	450,000.00	447,030.00	443,825.00
VIACOM INC NEW 4.375% DUE 03-15-2043	1,578,000.00	1,433,055.00	1,245,932.00
VIACOM INC NEW 4.375% DUE 03-15-2043	1,415,000.00	1,174,045.00	1,117,233.00
VIACOM INC NEW 5.85% DUE 09-01-2043	1,432,000.00	1,572,049.00	1,404,534.00
VIACOM INC NEW 5.85% DUE 09-01-2043	1,390,000.00	1,428,648.00	1,363,340.00
VIACOM INC NEW CL B	50,900.00	1,476,282.00	1,308,130.00
VIACOM INC NEW CL B	24,692.00	829,866.00	634,584.00

NTSS RETIREMENT INCOME PLAN
Schedule H, Line 4(j)-Schedule of Assets (Held at End of Year)

As of December 31, 2018

* Party-in-Interest

EIN: 85-0097942
Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006	415,000.00	450,151.00	445,363.00
VISA INC 3.65% 09-15-2047	1,795,000.00	1,787,515.00	1,689,815.00
VISA INC 3.65% 09-15-2047	295,000.00	293,770.00	277,713.00
VISA INC 4.15% DUE 12-14-2035	355,000.00	354,521.00	367,145.00
VISA INC 4.3% DUE 12-14-2045	3,615,000.00	3,820,074.00	3,736,037.00
VISA INC 4.3% DUE 12-14-2045	1,991,000.00	2,068,367.00	2,057,663.00
VISA INC 4.3% DUE 12-14-2045	2,000,000.00	1,996,660.00	2,066,964.00
VISA INC 4.3% DUE 12-14-2045	1,590,000.00	1,587,345.00	1,643,236.00
VISHAY INTERTECHNOLOGY INC COM STK	38,169.00	800,602.00	687,424.00
VODAFONE GROUP PLC 4.125% DUE 05-30-2025 REG	1,600,000.00	1,584,464.00	1,580,626.00
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000.00	3,694,960.00	3,403,824.00
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,355,000.00	2,116,045.00	2,004,001.00
VODAFONE GROUP PLC 5% DUE 05-30-2038	1,080,000.00	1,066,663.00	1,011,973.00
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	2,310,000.00	2,307,637.00	2,168,711.00
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	2,090,000.00	2,073,447.00	1,962,167.00
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	840,000.00	833,347.00	788,622.00
VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO	854,000.00	950,109.00	895,094.00
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028	1,200,000.00	1,186,560.00	1,162,196.00
VOYA FINL INC 3.65% DUE 06-15-2026	1,050,000.00	1,046,945.00	992,601.00
VOYA FINL INC COM	17,154.00	610,968.00	688,562.00
VOYA FINL INC FIXED 4.7% 01-23-2048 BEO	2,100,000.00	2,100,000.00	1,653,750.00
WA GAS LT CO 3.796% DUE 09-15-2046	1,560,000.00	1,537,037.00	1,448,020.00
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	530,000.00	685,083.00	655,461.00
WALGREEN CO 4.4% DUE 09-15-2042	1,600,000.00	1,462,144.00	1,402,656.00
WALGREENS BOOTS 4.5% DUE 11-18-2034	875,000.00	879,174.00	839,180.00
WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	1,015,000.00	989,538.00	924,130.00
WALMART INC 3.95% DUE 06-28-2038	3,130,000.00	3,097,542.00	3,101,026.00
WALMART INC 3.95% DUE 06-28-2038	1,410,000.00	1,402,424.00	1,396,948.00
WALMART INC 4% DUE 04-11-2043	265,000.00	256,173.00	263,624.00
WALMART INC 4.05% DUE 06-29-2048 REG	4,075,000.00	4,021,984.00	4,054,702.00
WALMART INC 4.05% DUE 06-29-2048 REG	3,945,000.00	3,898,869.00	3,925,350.00
WALMART INC 5% DUE 10-25-2040	355,000.00	389,389.00	403,250.00
WALMART INC 5.25% DUE 09-01-2035	5,444,000.00	6,723,215.00	6,271,270.00
WALMART INC 5.25% DUE 09-01-2035	2,830,000.00	3,421,845.00	3,260,047.00
WALMART INC 5.625% DUE 04-15-2041	9,180,000.00	11,485,187.00	11,098,527.00
WALMART INC 6.2% DUE 04-15-2038	190,000.00	248,075.00	240,331.00
WALMART INC 6.5% DUE 08-15-2037	510,000.00	675,005.00	661,055.00
WAL-MART STORES INC 4.75 DUE 10-02-2043	2,500,000.00	2,626,075.00	2,726,108.00
WAL-MART STORES INC 4.75 DUE 10-02-2043	345,000.00	386,652.00	376,203.00
WARNER MEDIA LLC 3.8% DUE 02-15-2027	660,000.00	657,459.00	619,280.00
WARNER MEDIA LLC 3.875% DUE 01-15-2026	1,000,000.00	999,510.00	955,097.00
WARNER MEDIA LLC 4.9% DUE 06-15-2042	1,125,000.00	1,150,422.00	1,025,017.00
WARNER MEDIA LLC 5.375% DUE 10-15-2041	1,400,000.00	1,498,798.00	1,348,375.00
WARNER MEDIA LLC 6.25% DUE 03-29-2041	675,000.00	778,538.00	728,708.00
WEA FIN LLC / 3.75% DUE 09-17-2024	2,400,000.00	2,409,288.00	2,383,774.00
WEA FIN LLC 3.15% DUE 04-05-2022	1,000,000.00	998,490.00	984,927.00
WELLCARE HLTH PLANS INC COM	3,800.00	816,507.00	897,142.00
WELLCARE HLTH PLANS INC COM	1,614.00	349,311.00	381,049.00
WELLPOINT INC 4.625 DUE 05-15-2042	1,975,000.00	2,082,648.00	1,903,708.00
WELLPOINT INC 4.625 DUE 05-15-2042	880,000.00	860,153.00	848,235.00
WELLPOINT INC 4.85% DUE 08-15-2054	460,000.00	495,563.00	439,777.00
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000.00	2,745,950.00	2,536,823.00
WELLPOINT INC 5.1% DUE 01-15-2044	785,000.00	783,940.00	796,562.00
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,535,000.00	2,509,034.00	2,325,386.00
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000.00	1,997,680.00	1,834,624.00
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000.00	12,322,439.00	11,554,199.00
WELLS FARGO & CO 4.75% DUE 12-07-2046	1,055,000.00	1,052,996.00	1,015,807.00
WELLS FARGO & CO 4.75% DUE 12-07-2046	860,000.00	881,647.00	828,051.00
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,990,000.00	3,054,897.00	2,915,477.00
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,500,000.00	2,480,950.00	2,437,690.00
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000.00	1,984,760.00	1,950,152.00
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,600,000.00	1,558,560.00	1,560,122.00
WELLS FARGO & CO 5.375% DUE 02-07-2035	385,000.00	439,054.00	423,073.00
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000.00	10,886,759.00	10,957,526.00
WELLS FARGO & CO 5.375% DUE 11-02-2043	1,340,000.00	1,486,660.00	1,398,389.00
WELLS FARGO & CO 5.375% DUE 11-02-2043	1,200,000.00	1,196,448.00	1,252,289.00
WELLS FARGO & CO FLTGT RT 5.875% DUE 12-29-2049	1,460,000.00	1,460,000.00	1,443,137.00

NTES RETIREMENT INCOME PLAN
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WELLS FARGO & CO NEW FRN 12-31-2049	2,167,000.00	2,276,385.00	2,153,456.00
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	6,667,000.00	6,677,370.00	6,276,334.00
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000.00	1,241,400.00	1,176,754.00
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	675,000.00	700,187.00	635,447.00
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	2,000,000.00	1,992,400.00	1,967,330.00
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000.00	996,200.00	983,665.00
WELLS FARGO MTG BACKED SECS 2004-H TR MTG PASSTHRU CTF CL A-1 VAR 6-25-34	31,841.87	31,164.00	32,386.00
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000.00	1,194,948.00	1,188,078.00
WELLTOWER INC 4.95% DUE 09-01-2048	800,000.00	796,632.00	792,052.00
WELLTOWER INC 4.95% DUE 09-01-2048	500,000.00	497,895.00	495,033.00
WESCO INTL INC COM	2,855.00	171,906.00	137,040.00
WESTAR ENERGY INC 4.1% DUE 04-01-2043	750,000.00	776,063.00	719,414.00
WESTAR ENERGY INC 4.125 DUE 03-01-2042	1,580,000.00	1,759,967.00	1,544,709.00
WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000.00	686,007.00	601,263.00
WESTAR ENERGY INC 4.25% DUE 12-01-2045	670,000.00	667,280.00	656,893.00
WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000.00	749,985.00	777,872.00
WESTERN UN CO 6.2% DUE 11-17-2036	525,000.00	540,120.00	507,095.00
WESTERN UNION CO	39,800.00	751,599.00	678,988.00
WESTINGHOUSE AIR STEP CPN 4.15% DUE 03-15-2024	1,500,000.00	1,497,075.00	1,449,519.00
WESTLAKE CHEM CORP 5% DUE 08-15-2046	1,800,000.00	1,773,733.00	1,643,539.00
WESTN GAS PARTNERS 5.3% 03-01-2048	1,125,000.00	1,108,182.00	970,782.00
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000.00	3,387,325.00	2,957,387.00
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	885,000.00	871,221.00	793,118.00
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	700,000.00	674,149.00	627,325.00
WESTROCK CO COM	27,400.00	1,253,768.00	1,034,624.00
WESTVACO CORP DEL 8.2% DUE 01-15-2030	675,000.00	820,881.00	856,973.00
WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000.00	647,413.00	594,007.00
WI ELEC PWR CO 4.3% DUE 10-15-2048	530,000.00	527,159.00	545,725.00
WI ENERGY CORP FLTGT RT 4.79625% DUE 05-15-2067	847,000.00	431,970.00	691,076.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	47,500,000.00	48,218,788.00	50,795,312.00
WI UNITED STATES TREAS BDS 2.75% DUE 11-15-2047	4,395,000.00	4,100,680.00	4,158,597.00
WILEY JOHN & SONS INC CL A	10,184.00	541,126.00	478,342.00
WILLIAM MARSH RICE 3.774% DUE 05-15-2055	795,000.00	795,000.00	764,389.00
WILLIAMS PARTNERS 4.9% DUE 01-15-2045	460,000.00	449,061.00	417,067.00
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	1,050,000.00	1,093,714.00	970,112.00
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	440,000.00	429,409.00	406,523.00
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	1,925,000.00	1,376,742.00	1,834,768.00
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	1,575,000.00	1,564,589.00	1,582,214.00
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	725,000.00	803,583.00	728,321.00
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,750,000.00	2,231,853.00	1,861,620.00
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000.00	1,548,576.00	1,595,675.00
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	580,000.00	520,562.00	526,294.00
WILLIS NORTH AMERICA INC 5.05% 09-15-2048	1,705,000.00	1,659,131.00	1,637,947.00
WILLIS-KNIGHTON 4.813% DUE 09-01-2048	450,000.00	450,000.00	466,847.00
WINTRUST FINL CORP COM	16,596.00	1,385,475.00	1,103,468.00
WYETH 6% DUE 02-15-2036	2,010,000.00	2,563,623.00	2,485,375.00
WYETH 6.5% DUE 02-01-2034	1,500,000.00	2,198,834.00	1,908,077.00
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	950,000.00	1,194,061.00	1,139,302.00
WYNDHAM WORLDWIDE CORP 4.5% 04-01-2027	2,200,000.00	2,195,050.00	2,018,500.00
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000.00	546,582.00	559,734.00
YUM BRANDS INC COM	26,603.00	2,433,036.00	2,445,348.00
ZEBRA TECHNOLOGIES CORP CL A	11,400.00	1,826,244.00	1,815,222.00
ZIMMER BIOMET 3.15% DUE 04-01-2022	2,850,000.00	2,842,847.00	2,786,476.00
ZOTIS INC 4.7 02-01-2043	900,000.00	898,794.00	912,547.00
ZOTIS INC COM USD0.01 CL 'A'	12,709.00	1,137,997.00	1,087,128.00
ZOTIS INC FIXED 4.45% DUE 08-20-2048	1,055,000.00	1,047,562.00	1,033,822.00
		5,008,696,889.00	5,331,359,204.00

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Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

Retirement Income Plan (RIP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	3.50%	1.0000	1.63
47.5	3.50%	0.9650	1.60
48.5	3.50%	0.9312	1.58
49.5	3.50%	0.8986	1.56
50.5	3.50%	0.8672	1.53
51.5	3.50%	0.8368	1.51
52.5	3.50%	0.8075	1.48
53.5	3.50%	0.7793	1.46
54.5	3.50%	0.7520	1.43
55.5	5.00%	0.7257	2.01
56.5	5.00%	0.6894	1.95
57.5	5.00%	0.6549	1.88
58.5	5.00%	0.6222	1.82
59.5	10.00%	0.5911	3.52
60.5	10.00%	0.5320	3.22
61.5	15.00%	0.4788	4.42
62.5	30.00%	0.4070	7.63
63.5	20.00%	0.2849	3.62
64.5	20.00%	0.2279	2.94
65.5	30.00%	0.1823	3.58
66.5	25.00%	0.1276	2.12
67.5	25.00%	0.0957	1.62
68.5	25.00%	0.0718	1.23
69.5	25.00%	0.0538	0.94
70	100.00%	0.0404	2.83
Weighted Average			59.11

Retirement Income Plan (PSP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	7.00%	1.0000	3.26
47.5	7.00%	0.9300	3.09
48.5	7.00%	0.8649	2.94
49.5	7.00%	0.8044	2.79
50.5	7.75%	0.7481	2.93
51.5	8.50%	0.6901	3.02
52.5	8.75%	0.6314	2.90
53.5	9.00%	0.5762	2.77
54.5	9.25%	0.5243	2.64
55.5	10.00%	0.4758	2.64
56.5	10.00%	0.4282	2.42
57.5	10.00%	0.3854	2.22
58.5	10.00%	0.3469	2.03
59.5	10.00%	0.3122	1.86
60.5	20.00%	0.2810	3.40
61.5	20.00%	0.2248	2.76
62.5	35.00%	0.1798	3.93
63.5	20.00%	0.1169	1.48
64.5	20.00%	0.0935	1.21
65.5	25.00%	0.0748	1.22
66.5	25.00%	0.0561	0.93
67.5	25.00%	0.0421	0.71
68.5	25.00%	0.0316	0.54
69.5	25.00%	0.0237	0.41
70	100.00%	0.0178	1.24
Weighted Average			55.34

Retirement Table	Count	Average Retirement Age	Weight
RIP	4,869	59.11	91.25%
PSP	467	55.34	8.75%
	5,336		
Weighted Average Retirement Age			58.78

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Schedule SB, Part V—Summary of Plan Provisions

History of the Plan

The contributory pension plan, established effective June 1, 1950, by the Sandia Corporation, was amended effective January 1, 1967, to permit employees to elect to have a portion of their pension determined on the basis of the performance of a variable annuity fund.

Effective July 1, 1975, the pension plan became noncontributory, the accrual of variable annuity benefits was discontinued, and new Bell System benefit structures adopted. Participants who elected to be participants in the amended plan and consented to the cancellation of their variable annuities are known as “Prior Plan Employees.”

On January 1, 1982, the pension plan was divided into the Sandia Corporation Retirement Income Plan (RIP) and the Sandia Corporation Pension Security Plan (Former PSP). Effective October 1, 1993, Sandia’s contract was assumed by Lockheed Martin and a new final average pay benefit structure was adopted.

Effective January 1, 1998, all regular employees who were formerly covered under the Pension Security Plan that are not members of a bargaining unit were reclassified as participants under the Retirement Income Plan.

Effective January 1, 2000, the following groups were also reclassified under the Retirement Income Plan:

- i. Participants that retired or terminated as regular employees not in a bargaining unit; and
- ii. Beneficiaries of deceased participants that retired, terminated vested, or deceased as regular Pension Security Plan employees not in a bargaining unit.

During February 2002, Sandia adopted amendments, some of which were retroactively effective on December 19, 2000, January 1, 2002 and February 13, 2002, as follows:

- i. Incorporated a new benefit formula and early retirement reductions;
- ii. Changed the qualified joint and survivor annuity, as well as the qualified pre-retirement survivor annuity, to a joint and 100% survivor annuity; and
- iii. Provided benefit improvements to retired participants and beneficiaries of deceased participants.

During 2002, Sandia adopted an amendment, which modified the definition of covered participants to include Limited Term Employees (“LTEs”) and Post-Docs.

Effective January 1, 2009, the plan was amended to limit participation to employees hired on or before December 31, 2008. The plan was also amended to eliminate disability benefits for participants who become disabled after December 31, 2008.

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Effective January 1, 2012, the plan was amended to implement a 2.25% modified career average benefit formula for the portion of pension benefit service on or after that date. The current benefit formula was frozen for benefit service and average annual earnings through December 31, 2011.

Effective January 1, 2013, the Sandia Corporation Pension Security Plan was merged into the Retirement Income Plan. The benefit formula for bargained plan participants in MTC, SPA, and OPEIU reflects the current Retirement Income Plan benefit formula retroactively and prospectively. That benefit formula consists of a 2% final average pay component through December 31, 2011, and a 2.25% career average pay component beginning on January 1, 2012. All benefits previously accrued under the Former PSP formula will be protected, as necessary. This formula change was approved during 2011, and previously reflected in the Pension Security Plan actuarial valuation as of October 1, 2011.

Effective December 1, 2016, a one-time special lump sum payment option was offered during a specified period to participants who terminated employment prior to May 1, 2016, were eligible for a deferred vested pension, and met certain other requirements. Eligible participants were also offered a special immediate commencement option.

Effective May 1, 2017, the plan sponsor was changed from Sandia Corporation to National Technology and Engineering Solutions of Sandia, LLC, a wholly owned subsidiary of Honeywell International, Inc., and the plan name changed to the NTESS Retirement Income Plan.

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Effective Date	June 1, 1950. Amended and restated May 1, 2017.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither a New Hire nor a Post-2008 Rehire is eligible to participate.
Employee Contributions	Contributions, if any, made by a Participant under a Previous Plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a Participant attains age 65 or the fifth anniversary of the Participant's commencement of employment.
Service	Age 50 with 25 years of Eligibility Service, age 55 with 20 years of Eligibility Service, age 60 with 15 years of Eligibility Service, age 65 with 10 years of Eligibility Service or any age with 30 years of Eligibility Service. Only participants who meet these requirements while still in active service are eligible for a Service Retirement.
Early	The same as Service Retirement. Age 55 with 20 years of Eligibility Service or age 50 with 25 years of Eligibility Service for the purpose of a deferred vested pension.
Disability	Fifteen years of Eligibility Service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of Eligibility Service.

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Retirement Benefits
Normal

An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the Prior Plan minimum benefit shall have the pension amount determined solely by the following formula:

I. For Retirements on or after January 1, 2012:

$\{[(a) \times (b)] / 12\} + (c)$ where

(a) equals the employee's Pensionable Pay earned on or after January 1, 2012

(b) equals 2.25%

(c) equals the employee's pension amount determined by formula II (below), but using only the employee's Average Earnings and Benefit Service determined through December 31, 2011

II. For Retirements on or after December 18, 2000, but prior to December 31, 2011:

$[(a) \times (b) \times (c)]$ where

(a) equals the employee's Average Earnings

(b) equals 2.0%

(c) equals Benefit Service as of retirement

Plan participants that retire prior to December 18, 2006, will receive a benefit equal to the greater of II (above) and III (below).

III. For Retirements on or after October 1, 1993, but prior to December 18, 2000:

$[(d) \times (e) \times (f)]$ where

(d) equals the employee's Average Earnings.

(e) equals 1.5%

(f) equals Benefit Service as of retirement

An individual who is a Prior Plan employee shall have the pension determined as the greater of the above formula and the formula in effect prior to October 1, 1993.

Eligible former employees of Lockheed Martin Corporation Specialty Components ("Pinellas") and The Lockheed Martin Corporation receive a benefit equal to the above described benefit based on total service (service accrued while a NTESS employee plus service

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accrued at former company), not less than the accrued regular benefit under Pinellas or Lockheed Martin (whichever applicable) at the date of transfer. In addition, the Pinellas participants receive a benefit based on their Personal and Voluntary Pension Accounts.

Early

The accrued normal retirement benefit calculated using Formula I or II above is reduced 1/3% for each month that retirement precedes age 62.

The accrued normal retirement benefit calculated using Formula III above is reduced 0.5% for each month that retirement precedes age 55 for participants who retire after attaining age 50 with 25 years of Eligibility Service, and 0.25% for each month that retirement precedes age 55 after attaining any age with 30 years of Eligibility Service. There are no reductions for participants who retire after attaining age 55 with 20 years of Eligibility Service or age 60 with 15 years of Eligibility Service.

Disability

Accrued normal retirement benefit, payable without a reduction for early commencement, for the duration of disability.

Effective January 1, 2009, this special disability benefit was eliminated. Benefits for participants who become disabled after this date will be paid according to the vesting provisions of the plan.

Vesting

Any participant who is at least age 22, and leaves employment before age 65 with at least 5 years of vesting service is entitled to a deferred vested pension at age 65. Any participant who leaves employment on or after age 65 with at least 5 years of vesting service is entitled to a vested pension commencing immediately. A participant eligible for early retirement may elect to receive a reduced benefit. The reductions are based on tabular factors for deferred vested participants that vary based on the participant's age at the benefit commencement date.

Preretirement Spouse's Benefits
Eligibility

The spouse of an active participant who dies after becoming eligible for a deferred vested pension.

Benefit

The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date

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are dependent on the deceased's years of employment as follows:

- a) Fifteen or more years or service pension eligible:
90%¹ of accrued benefit payments commence upon the participant's death without early retirement reductions.
- b) Less than 15 years or not yet service pension eligible:
86%¹ of accrued benefit; payments commence on the deceased's 65th birthday.

Death Benefit
Eligibility

A beneficiary of a Prior Plan Employee if there is no surviving spouse.

Benefit

An amount equal to the participant's employee contributions plus accumulated interest reduced by any benefit payments made to the participant. If death occurs after retirement and the participant did not have an eligible survivor at retirement, then the amount will not be less than the accrued December 31, 1975, annual annuity.

Return of Employee Contributions

A participant who terminates employment and is not eligible for a Service Pension or a Disability Pension may, with spousal consent, elect to receive a single sum payment equal to the Participant's Prior Plan Employee Contributions plus interest on any date between the participant's termination of employment and the participant's benefit commencement date. This single sum payment will reduce the participant's accrued benefit under the plan.

Normal Form of Payment

Life annuity for single participants, 100% joint and survivor annuity with a pop-up for married participants.

Optional Forms of Payment

50% joint and survivor annuity with a pop-up. Effective December 1, 2016, a one-time special lump sum option was offered to eligible participants.

¹ Effective February 13, 2002, the qualified pre-retirement survivor annuity (QPSA) was changed to the joint and 100% survivor annuity from the joint and 50% survivor annuity. Prior to changes effective February 13, 2002, the applicable reductions were 46.5% and 45% for retirements and terminations of employment, respectively, on or after April 21, 1994. For retirements and terminations of employment prior to April 21, 1994 the reductions were 45% and 44%, respectively.

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Actuarial Equivalence

Participant's benefit is reduced 14% for 100% joint and survivor annuity with a pop-up and 7% for 50% joint and survivor annuity with a pop-up. For a Service or a Disability Pension, 14% is replaced by 10% and 7% is replaced by 5%.

Cost Of Living Increases

Since January 1, 1982, the following benefit increases for certain retirees and survivors have occurred:

Effective Date	Increase %	Proration Period
Oct. 1, 1982	7.50%	18 months after Mar. 31, 1981
Jan. 1, 1985	5.00%	27 months after Sept. 30, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
July 1, 1991	5.00% ²	42 months after Dec. 31, 1987
July 1, 1991	6.50% ³	N/A
Jan. 1, 1996	6.00%	Retired Prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
		Participants Eligible⁴
Oct. 1, 2000	18.00%	Retired Prior to 1983
	17.00%	Retired in 1983
	Graded down	through 1997
	3.00%	
	0.00%	Retired after 1997
Jan. 1, 2002	15.00% ⁵	N/A ⁶

² Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.

³ Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.

⁴ Applies to retirees (and survivors) who retire with a service or disability pension. Also retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of \$500 (\$300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.

⁵ Plus an increase due to change in QJSA reductions.

⁶ Applies to retirees (and survivors) who retire with a service or disability pension.

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Transferred Service

In the event of the transfer of a participant in this plan to the Sandia Corporation Pension Security Plan ("Former PSP"), or from Former PSP to this plan, the obligation with respect to the employee's pension benefits under this plan or under the Former PSP, as applicable, will be transferred from the pension plan from which the employee transfers to the pension plan to which the employee transfers as soon as administratively possible. Upon the transfer of such obligation, assets shall be transferred in connection with such obligation transferred, as required by and as determined in accordance with applicable IRS rules.

Definitions

Pensionable Pay

Only an Eligible Employee's base salary or, in the case of an hourly paid Eligible Employee, wages calculated at the applicable base rate for their standard work schedule (without including special circumstances). Notwithstanding the foregoing, Pensionable Pay includes non-base compensation awards including individual performance awards, advancement awards, NTESS awards for excellence, special recognition awards, promotion awards, appointment awards, employment sign on awards and other awards or bonuses, but excluding bonuses or incentives paid on or after May 1, 2017 that are not fully reimbursable to NTESS under a Management and Operating contract with the Department of Energy. In addition, until April 30, 2017, Pensionable Pay included incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards were recognized in the year such compensation was awarded whether or not deferred.

Average Earnings

The highest average of three consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount. The determination of the Average Earnings will be frozen at December 31, 2011.

For periods of determination on or after October 1, 1993, but prior to December 18, 2000: the highest average of five consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the

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participant's termination date or retirement date stated as a monthly amount.

Eligibility Service

One year of Service is credited for each plan year in which an employee completes at least 1,000 hours of service.

Benefit Service

All service with the Company excluding periods of break-in-service.

Administrative Expenses

The plan may pay administrative expenses for actuarial services, legal services, services for plan administration, and PBGC premiums.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

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Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2017), each adjusted as needed to fall within the 25-year average interest rate corridor
1st Segment Rate	3.92%
2nd Segment Rate	5.52%
3rd Segment Rate	6.29%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2017), without regard to interest rate stabilization
1st Segment Rate	1.75%
2nd Segment Rate	3.76%
3rd Segment Rate	4.66%
Salary Increases	
Minimum Funding Target Normal Cost	See Table 1
Maximum Tax Expected Benefit Increase	2.50%
Optional Payment Form Election Percentage	
Married Males	35% life annuity 65% joint and 100% survivor annuity with a pop-up
Married Females	85% life annuity 15% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2–3
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2018 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e) using the regulations in effect prior to 2018, as allowed by IRS Notice 2017-60
Withdrawal Rates	See Table 4

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Disability Rates	See Table 5
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	2018 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$220,000 and the IRC section 401(a)(17) compensation limit of \$275,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2016 Plan Year	5.75%
2017 Plan Year	5.50%
2018 Plan Year	5.50%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$3,420,000 for 2018.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2018

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 1

Salary Merit Increase Rates—RIP

Age	Rate	Age	Rate
20	12.00%	50	2.50%
21	12.00%	51	2.50%
22	12.00%	52	2.50%
23	11.50%	53	2.50%
24	10.50%	54	2.50%
25	7.50%	55	2.50%
26	6.75%	56	2.50%
27	6.50%	57	2.50%
28	6.25%	58	2.50%
29	5.50%	59	2.50%
30	5.50%	60	2.50%
31	5.00%	61	2.50%
32	4.75%	62	2.50%
33	4.25%	63	2.50%
34	4.00%	64	2.50%
35	4.00%	65	2.50%
36	4.00%	66	2.50%
37	4.00%	67	2.50%
38	4.00%	68	2.50%
39	4.00%	69	2.50%
40	3.00%	70+	2.50%
41	3.00%		
42	3.00%		
43	3.00%		
44	3.00%		
45	2.50%		
46	2.50%		
47	2.50%		
48	2.50%		
49	2.50%		

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 2

Retirement Rates—PSP

Age	Rate
45	0.00%
46	7.00%
47	7.00%
48	7.00%
49	7.00%
50	7.75%
51	8.50%
52	8.75%
53	9.00%
54	9.25%
55	10.00%
56	10.00%
57	10.00%
58	10.00%
59	10.00%
60	20.00%
61	20.00%
62	35.00%
63	20.00%
64	20.00%
65	25.00%
66	25.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 3

Retirement Rates—RIP

Age	Rate
45	0.00%
46	3.50%
47	3.50%
48	3.50%
49	3.50%
50	3.50%
51	3.50%
52	3.50%
53	3.50%
54	3.50%
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	10.00%
60	10.00%
61	15.00%
62	30.00%
63	20.00%
64	20.00%
65	30.00%
66	25.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 4

Withdrawal Rates

Age	Rate	Age	Rate
15	5.00%	45	2.20%
16	5.00%	46	2.10%
17	5.00%	47	2.00%
18	5.00%	48	1.90%
19	5.00%	49	1.80%
20	5.00%	50	1.70%
21	5.00%	51	1.60%
22	5.00%	52	1.50%
23	5.00%	53	1.50%
24	5.00%	54	1.50%
25	5.00%	55	1.50%
26	5.00%	56	1.50%
27	5.00%	57	1.50%
28	4.80%	58	1.50%
29	4.60%	59	1.50%
30	4.40%	60	1.50%
31	4.20%	61	1.50%
32	4.00%	62	1.50%
33	3.80%	63	1.50%
34	3.60%	64	1.50%
35	3.40%	65	1.50%
36	3.20%	66	1.50%
37	3.00%	67	1.50%
38	2.90%	68	1.50%
39	2.80%	69	1.50%
40	2.70%	70+	1.50%
41	2.60%		
42	2.50%		
43	2.40%		
44	2.30%		

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 5

Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

► **Round off amounts to nearest dollar.**

► **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan NTESS Retirement Income Plan	B Three-digit plan number (PN) ►	006
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF National Technology & Engineering Solutions of Sandia	D Employer Identification Number (EIN) 85-0097942	

E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B **F** Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information			
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2018</u>		
2	Assets:		
	a Market value.....	2a	6,059,680,136
	b Actuarial value.....	2b	5,640,942,851
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target
	a For retired participants and beneficiaries receiving payment.....	7,968	3,020,867,393
	b For terminated vested participants.....	1,222	96,388,904
	c For active participants.....	5,336	1,697,482,874
	d Total.....	14,526	4,814,739,171
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐		
	a Funding target disregarding prescribed at-risk assumptions.....	4a	
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b	
5	Effective interest rate.....	5	5.72%
6	Target normal cost.....	6	98,609,885

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	 Signature of actuary	<u>09/09/2019</u> Date <u>1706424</u> Most recent enrollment number <u>214-989-2661</u> Telephone number (including area code)
<u>BRIAN P. LEVINE</u> Type or print name of actuary <u>Aon Consulting, Inc.</u> Firm name <u>5005 LBJ Freeway</u> <u>Suite 1400</u> <u>Dallas TX 75244</u> Address of the firm		

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2018
v. 171027

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 3.92 %	2nd segment: 5.52 %	3rd segment: 6.29 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 59
23 Mortality table(s) (see instructions)	Prior regulation:	☐ Prescribed - combined	☒ Prescribed - separate	☐ Substitute
	Current regulation:	☐ Prescribed - combined	☐ Prescribed - separate	☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	98,609,885	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	140,677,899	22,965,644	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	121,575,529	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	103,585,209	103,585,209
36 Additional cash requirement (line 34 minus line 35)	36	17,990,320	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	101,371,040	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	83,380,720	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:	
a Schedule elected	☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2018

Date	Amount	Days to Discount to 1/1/2018 at 5.72%	Interest Adjusted Contribution
April 29, 2019	<u>\$ 109,114,073</u>	483	<u>\$ 101,371,040</u>
Total Contribution	\$ 109,114,073		\$ 101,371,040

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

Retirement Income Plan (RIP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	3.50%	1.0000	1.63
47.5	3.50%	0.9650	1.60
48.5	3.50%	0.9312	1.58
49.5	3.50%	0.8986	1.56
50.5	3.50%	0.8672	1.53
51.5	3.50%	0.8368	1.51
52.5	3.50%	0.8075	1.48
53.5	3.50%	0.7793	1.46
54.5	3.50%	0.7520	1.43
55.5	5.00%	0.7257	2.01
56.5	5.00%	0.6894	1.95
57.5	5.00%	0.6549	1.88
58.5	5.00%	0.6222	1.82
59.5	10.00%	0.5911	3.52
60.5	10.00%	0.5320	3.22
61.5	15.00%	0.4788	4.42
62.5	30.00%	0.4070	7.63
63.5	20.00%	0.2849	3.62
64.5	20.00%	0.2279	2.94
65.5	30.00%	0.1823	3.58
66.5	25.00%	0.1276	2.12
67.5	25.00%	0.0957	1.62
68.5	25.00%	0.0718	1.23
69.5	25.00%	0.0538	0.94
70	100.00%	0.0404	2.83
Weighted Average			59.11

Retirement Income Plan (PSP)			
(a)	(b)	(c)	(d)
Age	Rate	Weight	Product (a) × (b) × (c)
46.5	7.00%	1.0000	3.26
47.5	7.00%	0.9300	3.09
48.5	7.00%	0.8649	2.94
49.5	7.00%	0.8044	2.79
50.5	7.75%	0.7481	2.93
51.5	8.50%	0.6901	3.02
52.5	8.75%	0.6314	2.90
53.5	9.00%	0.5762	2.77
54.5	9.25%	0.5243	2.64
55.5	10.00%	0.4758	2.64
56.5	10.00%	0.4282	2.42
57.5	10.00%	0.3854	2.22
58.5	10.00%	0.3469	2.03
59.5	10.00%	0.3122	1.86
60.5	20.00%	0.2810	3.40
61.5	20.00%	0.2248	2.76
62.5	35.00%	0.1798	3.93
63.5	20.00%	0.1169	1.48
64.5	20.00%	0.0935	1.21
65.5	25.00%	0.0748	1.22
66.5	25.00%	0.0561	0.93
67.5	25.00%	0.0421	0.71
68.5	25.00%	0.0316	0.54
69.5	25.00%	0.0237	0.41
70	100.00%	0.0178	1.24
Weighted Average			55.34

Retirement Table	Count	Average Retirement Age	Weight
RIP	4,869	59.11	91.25%
PSP	467	55.34	8.75%
	5,336		
Weighted Average Retirement Age			58.78

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2018

Attained Age	Number of Participants and Average Compensation									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29			21 \$87,516	1						
30-34		1	74 \$104,087	91 \$108,033	5					
35-39			76 \$115,840	312 \$122,457	156 \$127,249	8				
40-44		6	58 \$101,182	305 \$126,668	250 \$135,008	28 \$120,898	6			
45-49		1	40 \$100,843	204 \$116,240	302 \$134,961	91 \$152,973	27 \$125,446			
50-54		5	37 \$85,848	223 \$112,959	251 \$121,891	169 \$161,727	167 \$150,760	73 \$140,691		
55-59		5	35 \$96,746	207 \$108,126	252 \$118,071	153 \$143,247	268 \$156,717	292 \$159,253	96 \$147,170	2
60-64	1	1	15	102 \$101,033	144 \$111,033	70 \$141,711	101 \$140,562	170 \$148,112	139 \$149,843	44 \$117,092
65-69		2	3	28 \$100,088	42 \$108,775	15	23 \$135,673	32 \$133,130	31 \$150,547	27 \$147,192
70+				4	7	4	7	7	5	14

N-5,336

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 140,677,899	January 1, 2018	7	\$ 22,965,644

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2017), each adjusted as needed to fall within the 25-year average interest rate corridor
1st Segment Rate	3.92%
2nd Segment Rate	5.52%
3rd Segment Rate	6.29%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2017), without regard to interest rate stabilization
1st Segment Rate	1.75%
2nd Segment Rate	3.76%
3rd Segment Rate	4.66%
Salary Increases	
Minimum Funding Target Normal Cost	See Table 1
Maximum Tax Expected Benefit Increase	2.50%
Optional Payment Form Election Percentage	
Married Males	35% life annuity 65% joint and 100% survivor annuity with a pop-up
Married Females	85% life annuity 15% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2–3
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2018 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e) using the regulations in effect prior to 2018, as allowed by IRS Notice 2017-60
Withdrawal Rates	See Table 4

Schedule SB Attachment (Form 5500)—2018 Plan Year
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Disability Rates	See Table 5
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%)
Surviving Spouse Benefit	It is assumed that 90% of males and 75% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	2018 estimated pensionable earnings based on the pay rate in effect at the beginning of the plan year and the actual bonus paid for the prior plan year.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$220,000 and the IRC section 401(a)(17) compensation limit of \$275,000.
Valuation of Plan Assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected Return on Assets	
2016 Plan Year	5.75%
2017 Plan Year	5.50%
2018 Plan Year	5.50%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$3,420,000 for 2018.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2018

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 1

Salary Merit Increase Rates—RIP

Age	Rate	Age	Rate
20	12.00%	50	2.50%
21	12.00%	51	2.50%
22	12.00%	52	2.50%
23	11.50%	53	2.50%
24	10.50%	54	2.50%
25	7.50%	55	2.50%
26	6.75%	56	2.50%
27	6.50%	57	2.50%
28	6.25%	58	2.50%
29	5.50%	59	2.50%
30	5.50%	60	2.50%
31	5.00%	61	2.50%
32	4.75%	62	2.50%
33	4.25%	63	2.50%
34	4.00%	64	2.50%
35	4.00%	65	2.50%
36	4.00%	66	2.50%
37	4.00%	67	2.50%
38	4.00%	68	2.50%
39	4.00%	69	2.50%
40	3.00%	70+	2.50%
41	3.00%		
42	3.00%		
43	3.00%		
44	3.00%		
45	2.50%		
46	2.50%		
47	2.50%		
48	2.50%		
49	2.50%		

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 2

Retirement Rates—PSP

Age	Rate
45	0.00%
46	7.00%
47	7.00%
48	7.00%
49	7.00%
50	7.75%
51	8.50%
52	8.75%
53	9.00%
54	9.25%
55	10.00%
56	10.00%
57	10.00%
58	10.00%
59	10.00%
60	20.00%
61	20.00%
62	35.00%
63	20.00%
64	20.00%
65	25.00%
66	25.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 3

Retirement Rates—RIP

Age	Rate
45	0.00%
46	3.50%
47	3.50%
48	3.50%
49	3.50%
50	3.50%
51	3.50%
52	3.50%
53	3.50%
54	3.50%
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	10.00%
60	10.00%
61	15.00%
62	30.00%
63	20.00%
64	20.00%
65	30.00%
66	25.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 4

Withdrawal Rates

Age	Rate	Age	Rate
15	5.00%	45	2.20%
16	5.00%	46	2.10%
17	5.00%	47	2.00%
18	5.00%	48	1.90%
19	5.00%	49	1.80%
20	5.00%	50	1.70%
21	5.00%	51	1.60%
22	5.00%	52	1.50%
23	5.00%	53	1.50%
24	5.00%	54	1.50%
25	5.00%	55	1.50%
26	5.00%	56	1.50%
27	5.00%	57	1.50%
28	4.80%	58	1.50%
29	4.60%	59	1.50%
30	4.40%	60	1.50%
31	4.20%	61	1.50%
32	4.00%	62	1.50%
33	3.80%	63	1.50%
34	3.60%	64	1.50%
35	3.40%	65	1.50%
36	3.20%	66	1.50%
37	3.00%	67	1.50%
38	2.90%	68	1.50%
39	2.80%	69	1.50%
40	2.70%	70+	1.50%
41	2.60%		
42	2.50%		
43	2.40%		
44	2.30%		

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 5

Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, Part V—Summary of Plan Provisions

History of the Plan

The contributory pension plan, established effective June 1, 1950, by the Sandia Corporation, was amended effective January 1, 1967, to permit employees to elect to have a portion of their pension determined on the basis of the performance of a variable annuity fund.

Effective July 1, 1975, the pension plan became noncontributory, the accrual of variable annuity benefits was discontinued, and new Bell System benefit structures adopted. Participants who elected to be participants in the amended plan and consented to the cancellation of their variable annuities are known as “Prior Plan Employees.”

On January 1, 1982, the pension plan was divided into the Sandia Corporation Retirement Income Plan (RIP) and the Sandia Corporation Pension Security Plan (Former PSP). Effective October 1, 1993, Sandia’s contract was assumed by Lockheed Martin and a new final average pay benefit structure was adopted.

Effective January 1, 1998, all regular employees who were formerly covered under the Pension Security Plan that are not members of a bargaining unit were reclassified as participants under the Retirement Income Plan.

Effective January 1, 2000, the following groups were also reclassified under the Retirement Income Plan:

- i. Participants that retired or terminated as regular employees not in a bargaining unit; and
- ii. Beneficiaries of deceased participants that retired, terminated vested, or deceased as regular Pension Security Plan employees not in a bargaining unit.

During February 2002, Sandia adopted amendments, some of which were retroactively effective on December 19, 2000, January 1, 2002 and February 13, 2002, as follows:

- i. Incorporated a new benefit formula and early retirement reductions;
- ii. Changed the qualified joint and survivor annuity, as well as the qualified pre-retirement survivor annuity, to a joint and 100% survivor annuity; and
- iii. Provided benefit improvements to retired participants and beneficiaries of deceased participants.

During 2002, Sandia adopted an amendment, which modified the definition of covered participants to include Limited Term Employees (“LTEs”) and Post-Docs.

Effective January 1, 2009, the plan was amended to limit participation to employees hired on or before December 31, 2008. The plan was also amended to eliminate disability benefits for participants who become disabled after December 31, 2008.

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
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Effective January 1, 2012, the plan was amended to implement a 2.25% modified career average benefit formula for the portion of pension benefit service on or after that date. The current benefit formula was frozen for benefit service and average annual earnings through December 31, 2011.

Effective January 1, 2013, the Sandia Corporation Pension Security Plan was merged into the Retirement Income Plan. The benefit formula for bargained plan participants in MTC, SPA, and OPEIU reflects the current Retirement Income Plan benefit formula retroactively and prospectively. That benefit formula consists of a 2% final average pay component through December 31, 2011, and a 2.25% career average pay component beginning on January 1, 2012. All benefits previously accrued under the Former PSP formula will be protected, as necessary. This formula change was approved during 2011, and previously reflected in the Pension Security Plan actuarial valuation as of October 1, 2011.

Effective December 1, 2016, a one-time special lump sum payment option was offered during a specified period to participants who terminated employment prior to May 1, 2016, were eligible for a deferred vested pension, and met certain other requirements. Eligible participants were also offered a special immediate commencement option.

Effective May 1, 2017, the plan sponsor was changed from Sandia Corporation to National Technology and Engineering Solutions of Sandia, LLC, a wholly owned subsidiary of Honeywell International, Inc., and the plan name changed to the NTESS Retirement Income Plan.

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective Date	June 1, 1950. Amended and restated May 1, 2017.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither a New Hire nor a Post-2008 Rehire is eligible to participate.
Employee Contributions	Contributions, if any, made by a Participant under a Previous Plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a Participant attains age 65 or the fifth anniversary of the Participant's commencement of employment.
Service	Age 50 with 25 years of Eligibility Service, age 55 with 20 years of Eligibility Service, age 60 with 15 years of Eligibility Service, age 65 with 10 years of Eligibility Service or any age with 30 years of Eligibility Service. Only participants who meet these requirements while still in active service are eligible for a Service Retirement.
Early	The same as Service Retirement. Age 55 with 20 years of Eligibility Service or age 50 with 25 years of Eligibility Service for the purpose of a deferred vested pension.
Disability	Fifteen years of Eligibility Service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of Eligibility Service.

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Retirement Benefits
Normal

An individual who first became a pension plan participant after June 30, 1975 or is otherwise not eligible for the Prior Plan minimum benefit shall have the pension amount determined solely by the following formula:

I. For Retirements on or after January 1, 2012:

$\{[(a) \times (b)] / 12\} + (c)$ where

(a) equals the employee's Pensionable Pay earned on or after January 1, 2012

(b) equals 2.25%

(c) equals the employee's pension amount determined by formula II (below), but using only the employee's Average Earnings and Benefit Service determined through December 31, 2011

II. For Retirements on or after December 18, 2000, but prior to December 31, 2011:

$[(a) \times (b) \times (c)]$ where

(a) equals the employee's Average Earnings

(b) equals 2.0%

(c) equals Benefit Service as of retirement

Plan participants that retire prior to December 18, 2006, will receive a benefit equal to the greater of II (above) and III (below).

III. For Retirements on or after October 1, 1993, but prior to December 18, 2000:

$[(d) \times (e) \times (f)]$ where

(d) equals the employee's Average Earnings.

(e) equals 1.5%

(f) equals Benefit Service as of retirement

An individual who is a Prior Plan employee shall have the pension determined as the greater of the above formula and the formula in effect prior to October 1, 1993.

Eligible former employees of Lockheed Martin Corporation Specialty Components ("Pinellas") and The Lockheed Martin Corporation receive a benefit equal to the above described benefit based on total service (service accrued while a NTESS employee plus service

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

accrued at former company), not less than the accrued regular benefit under Pinellas or Lockheed Martin (whichever applicable) at the date of transfer. In addition, the Pinellas participants receive a benefit based on their Personal and Voluntary Pension Accounts.

Early

The accrued normal retirement benefit calculated using Formula I or II above is reduced 1/3% for each month that retirement precedes age 62.

The accrued normal retirement benefit calculated using Formula III above is reduced 0.5% for each month that retirement precedes age 55 for participants who retire after attaining age 50 with 25 years of Eligibility Service, and 0.25% for each month that retirement precedes age 55 after attaining any age with 30 years of Eligibility Service. There are no reductions for participants who retire after attaining age 55 with 20 years of Eligibility Service or age 60 with 15 years of Eligibility Service.

Disability

Accrued normal retirement benefit, payable without a reduction for early commencement, for the duration of disability.

Effective January 1, 2009, this special disability benefit was eliminated. Benefits for participants who become disabled after this date will be paid according to the vesting provisions of the plan.

Vesting

Any participant who is at least age 22, and leaves employment before age 65 with at least 5 years of vesting service is entitled to a deferred vested pension at age 65. Any participant who leaves employment on or after age 65 with at least 5 years of vesting service is entitled to a vested pension commencing immediately. A participant eligible for early retirement may elect to receive a reduced benefit. The reductions are based on tabular factors for deferred vested participants that vary based on the participant's age at the benefit commencement date.

Preretirement Spouse's Benefits
Eligibility

The spouse of an active participant who dies after becoming eligible for a deferred vested pension.

Benefit

The benefit amount, derived from the participant's accrued benefit, and the annuity commencement date

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

are dependent on the deceased's years of employment as follows:

- a) Fifteen or more years or service pension eligible:
90%¹ of accrued benefit payments commence upon the participant's death without early retirement reductions.
- b) Less than 15 years or not yet service pension eligible:
86%¹ of accrued benefit; payments commence on the deceased's 65th birthday.

Death Benefit
Eligibility

A beneficiary of a Prior Plan Employee if there is no surviving spouse.

Benefit

An amount equal to the participant's employee contributions plus accumulated interest reduced by any benefit payments made to the participant. If death occurs after retirement and the participant did not have an eligible survivor at retirement, then the amount will not be less than the accrued December 31, 1975, annual annuity.

Return of Employee Contributions

A participant who terminates employment and is not eligible for a Service Pension or a Disability Pension may, with spousal consent, elect to receive a single sum payment equal to the Participant's Prior Plan Employee Contributions plus interest on any date between the participant's termination of employment and the participant's benefit commencement date. This single sum payment will reduce the participant's accrued benefit under the plan.

Normal Form of Payment

Life annuity for single participants, 100% joint and survivor annuity with a pop-up for married participants.

Optional Forms of Payment

50% joint and survivor annuity with a pop-up. Effective December 1, 2016, a one-time special lump sum option was offered to eligible participants.

¹ Effective February 13, 2002, the qualified pre-retirement survivor annuity (QPSA) was changed to the joint and 100% survivor annuity from the joint and 50% survivor annuity. Prior to changes effective February 13, 2002, the applicable reductions were 46.5% and 45% for retirements and terminations of employment, respectively, on or after April 21, 1994. For retirements and terminations of employment prior to April 21, 1994 the reductions were 45% and 44%, respectively.

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
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Actuarial Equivalence

Participant's benefit is reduced 14% for 100% joint and survivor annuity with a pop-up and 7% for 50% joint and survivor annuity with a pop-up. For a Service or a Disability Pension, 14% is replaced by 10% and 7% is replaced by 5%.

Cost Of Living Increases

Since January 1, 1982, the following benefit increases for certain retirees and survivors have occurred:

Effective Date	Increase %	Proration Period
Oct. 1, 1982	7.50%	18 months after Mar. 31, 1981
Jan. 1, 1985	5.00%	27 months after Sept. 30, 1982
Jan. 1, 1988	4.50%	36 months after Dec. 31, 1984
July 1, 1991	5.00% ²	42 months after Dec. 31, 1987
July 1, 1991	6.50% ³	N/A
Jan. 1, 1996	6.00%	Retired Prior to 1991
	4.00%	Retired in 1991
	2.00%	Retired in 1992
	0.00%	Retired after 1992
		Participants Eligible⁴
Oct. 1, 2000	18.00%	Retired Prior to 1983
	17.00%	Retired in 1983
	Graded down	through 1997
	3.00%	
	0.00%	Retired after 1997
Jan. 1, 2002	15.00% ⁵	N/A ⁶

² Applies to retirees and survivors whose original date of retirement falls between October 1, 1980 and January 1, 1991.

³ Applies to retirees and survivors whose original date of retirement falls before October 1, 1980.

⁴ Applies to retirees (and survivors) who retire with a service or disability pension. Also retired participants eligible with at least 20 years of service are subject to a minimum monthly benefit of \$500 (\$300 for survivors). The minimum monthly benefit is prorated if service is less than 20 years.

⁵ Plus an increase due to change in QJSA reductions.

⁶ Applies to retirees (and survivors) who retire with a service or disability pension.

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Transferred Service

In the event of the transfer of a participant in this plan to the Sandia Corporation Pension Security Plan ("Former PSP"), or from Former PSP to this plan, the obligation with respect to the employee's pension benefits under this plan or under the Former PSP, as applicable, will be transferred from the pension plan from which the employee transfers to the pension plan to which the employee transfers as soon as administratively possible. Upon the transfer of such obligation, assets shall be transferred in connection with such obligation transferred, as required by and as determined in accordance with applicable IRS rules.

Definitions

Pensionable Pay

Only an Eligible Employee's base salary or, in the case of an hourly paid Eligible Employee, wages calculated at the applicable base rate for their standard work schedule (without including special circumstances). Notwithstanding the foregoing, Pensionable Pay includes non-base compensation awards including individual performance awards, advancement awards, NTESS awards for excellence, special recognition awards, promotion awards, appointment awards, employment sign on awards and other awards or bonuses, but excluding bonuses or incentives paid on or after May 1, 2017 that are not fully reimbursable to NTESS under a Management and Operating contract with the Department of Energy. In addition, until April 30, 2017, Pensionable Pay included incentive compensation awards under the Sandia Corporation Management Incentive Compensation Plan. These awards were recognized in the year such compensation was awarded whether or not deferred.

Average Earnings

The highest average of three consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the participant's termination date or retirement date stated as a monthly amount. The determination of the Average Earnings will be frozen at December 31, 2011.

For periods of determination on or after October 1, 1993, but prior to December 18, 2000: the highest average of five consecutive 12 months of Pensionable Pay during the ten-year period ending on the earlier of the

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

participant's termination date or retirement date stated as a monthly amount.

Eligibility Service

One year of Service is credited for each plan year in which an employee completes at least 1,000 hours of service.

Benefit Service

All service with the Company excluding periods of break-in-service.

Administrative Expenses

The plan may pay administrative expenses for actuarial services, legal services, services for plan administration, and PBGC premiums.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

Page 1 of 2

◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-17 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

*Generated by Northern Trust from periodic data on 05 Apr 19 C0699

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

Page 2 of 2

◆ 5% Report - Part A

Single Transactions in Excess of 5%

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

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-17 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

**Generated by Northern Trust from periodic data on 05 Apr 19 C0699*

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part B

Page 1 of 2

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

Security Description / Asset ID	Shares/PAR	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 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

*Generated by Northern Trust from periodic data on 05 Apr 19 C0700

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part B

Page 2 of 2

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

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

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**Generated by Northern Trust from periodic data on 05 Apr 19 C0700*

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part C Summary

Page 1 of 2

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	Total acquisitions	327	178,055,594.99			0.00	178,055,594.99	178,055,594.99
	Total dispositions	236		191,721,231.55		0.00	193,109,559.49	191,721,231.55
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	Total acquisitions	263	156,062,639.70			0.00	156,052,822.20	156,062,639.70
	Total dispositions	236		146,398,468.71		0.00	146,682,491.49	146,398,468.71
COLTV SHORT TERM INVT FD CUSIP: 195998AC3	Total acquisitions	462	454,384,900.05			0.00	454,384,900.05	454,384,900.05
	Total dispositions	340		452,985,211.16		0.00	452,985,211.16	452,985,211.16

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

*Generated by Northern Trust from periodic data on 05 Apr 19 C0073

DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

◆ 5% Report - Part C Summary

Page 2 of 2

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
		Acquisition Price	Disposition Price				

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DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

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NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 5,906,778,360.62

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Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2018

Attained Age	Number of Participants and Average Compensation									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29			21 \$87,516	1						
30-34		1	74 \$104,087	91 \$108,033	5					
35-39			76 \$115,840	312 \$122,457	156 \$127,249	8				
40-44		6	58 \$101,182	305 \$126,668	250 \$135,008	28 \$120,898	6			
45-49		1	40 \$100,843	204 \$116,240	302 \$134,961	91 \$152,973	27 \$125,446			
50-54		5	37 \$85,848	223 \$112,959	251 \$121,891	169 \$161,727	167 \$150,760	73 \$140,691		
55-59		5	35 \$96,746	207 \$108,126	252 \$118,071	153 \$143,247	268 \$156,717	292 \$159,253	96 \$147,170	2
60-64	1	1	15	102 \$101,033	144 \$111,033	70 \$141,711	101 \$140,562	170 \$148,112	139 \$149,843	44 \$117,092
65-69		2	3	28 \$100,088	42 \$108,775	15	23 \$135,673	32 \$133,130	31 \$150,547	27 \$147,192
70+				4	7	4	7	7	5	14

N-5,336

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 32—Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 140,677,899	January 1, 2018	7	\$ 22,965,644

Schedule SB Attachment (Form 5500)—2018 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2018

Date	Amount	Days to Discount to 1/1/2018 at 5.72%	Interest Adjusted Contribution
April 29, 2019	<u>\$ 109,114,073</u>	483	<u>\$ 101,371,040</u>
Total Contribution	\$ 109,114,073		\$ 101,371,040

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C26483E100	#REORG DUN & BRADSTREET CASH MERGER 02-08-2019	Acquisitions	14,852.00	-1,917,308.59	
		Dispositions	-14,852.00		2,112,552.77
CG60754101	#REORG/ MICHAEL KORS NAME CHANGE WITH CUSIP CHANGE CAPRI 2U19A32 1-2-2019	Acquisitions	16,109.00	-971,617.69	
		Dispositions	-25,491.00		1,259,791.58
C651290108	#REORG/ NEWFIELD EXPL STOCK MERGER ECANA CORP 270062W 02-14-2019	Acquisitions	38,241.00	-881,818.37	
		Dispositions	-38,241.00		808,729.34
C04685W103	#REORG/ATHENAHEALTH INC COMMON STOCK CASH MERGER 02-12-2019	Acquisitions	9,200.00	-1,162,952.60	
		Dispositions	-4,300.00		562,756.18
CY09827109	#REORG/BROADCOM NAME CHANGE BROADCOM 2P1TAW2 04-05-2018	Acquisitions	3,090.00	-774,733.17	
		Dispositions	-3,090.00		752,077.92
C12673P105	#REORG/CA INC COM CASH MERGER 11-05-2018	Acquisitions	57,004.00	-2,088,106.42	
		Dispositions	-57,004.00		2,466,426.90
C125509109	#REORG/CIGNA CORP STOCK MERGER CIGNA CORP2U1CA62 12-21-2018	Acquisitions	38,400.00	-7,262,082.61	
		Dispositions	-25,800.00		4,817,241.94
		Free Delivery	-17,300.00		
C29265N108	#REORG/ENERGEN STOCK MERGER DIAMONDBACK 2K19A11 11-30-2018	Acquisitions	12,762.00	-845,147.32	
		Dispositions	-12,762.00		975,503.42
C30219G108	#REORG/EXPRESS CASH & STOCK MERGER CIGNA CORP 2U1CA62 12-21-2018	Acquisitions	33,312.00	-2,390,680.98	
		Dispositions	-100,035.00		7,814,148.23
C345605109	#REORG/FOREST CITY CASH MERGER 12-10-2018	Acquisitions	85,400.00	-1,732,678.82	
		Dispositions	-85,400.00		1,803,998.71
C527288104	#REORG/LEUCADIA NAME CHANGE JEFFERIES 2P1LA52 05-24-18	Acquisitions	25,123.00	-610,959.58	
		Dispositions	-162,510.00		3,963,057.73

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C53071M104	#REORG/LIBERTY NAME CHANGE QURATE 2P1NAQ2 04-10-2018	Acquisitions	29,000.00	-809,306.05	
		Dispositions	-47,000.00		1,282,973.40
C84860W102	#REORG/SPIRIT RLTY REVERSE SPLIT SPIRIT RLTY 2V1KA42 12-13-2018	Acquisitions	108,838.00	-835,079.73	
		Free Delivery	-108,838.00		
C91911K102	#REORG/VALEANT NAME CHANGE & CUSIP CHANGE BAUSCH HEALTH 2N1TA72 07-16-2018	Acquisitions	7,944.00	-192,227.32	
		Free Delivery	-7,944.00		
C95709T100	#REORG/WESTAR STOCK MERGER EVERGY 2N14AX2 06-05-2018	Acquisitions	2,400.00	-133,143.84	
		Free Delivery	-2,400.00		
SBFY0D67	\$ GEN CORP NEW 4.125% DUE 05-01-2028	Acquisitions	1,175,000.00	-1,178,400.70	
		Dispositions	-1,175,000.00		1,172,625.25
SBVGH573	21ST CENTY FOX 6.15% DUE 02-15-2041	Acquisitions	145,000.00	-172,581.90	
		Dispositions	-135,000.00		172,185.75
SBWV6C71	21ST CENTY FOX 6.65% DUE 11-15-2037	Acquisitions	285,000.00	-365,059.80	
		Dispositions	-135,000.00		170,113.50
C316773100	5TH 3RD BANCORP COM	Acquisitions	12,400.00	-362,757.50	
		Dispositions	-12,400.00		362,587.97
SBYQH58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	4,825,000.00	-5,323,798.59	
		Dispositions	-5,750,000.00		6,445,782.20
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	Acquisitions	975,000.00	-938,661.75	
		Dispositions	-335,000.00		288,837.00
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048	Acquisitions	2,080,000.00	-2,050,254.60	
		Dispositions	-185,000.00		175,178.35
C00287Y109	ABBVIE INC COM USD0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,200.00	-694,215.95	
		Dispositions	-24,400.00		2,451,835.72
C003654100	ABIOMED INC COM				
		Acquisitions	2,360.00	-882,798.47	
		Dispositions	-2,360.00		913,525.91
SBWDBND7	ACTAVIS FDG SCS 4.55% DUE 03-15-2035				
		Acquisitions	1,910,000.00	-1,854,286.45	
		Dispositions	-4,600,000.00		4,427,357.25
C00507V109	ACTIVISION BLIZZARD INC COM STK				
		Acquisitions	19,700.00	-1,444,187.08	
		Dispositions	-19,700.00		1,532,844.65
C00508Y102	ACUITY BRANDS INC COM				
		Acquisitions	8,400.00	-1,077,889.90	
		Dispositions	-8,400.00		1,195,482.33
C00724F101	ADOBE SYS INC COM				
		Acquisitions	29,734.00	-6,896,295.03	
		Dispositions	-36,694.00		8,358,011.71
C00090Q103	ADT INC DEL COM				
		Acquisitions	195,400.00	-1,508,024.51	
		Dispositions	-195,400.00		1,618,749.12
C001084102	AGCO CORP COM				
		Acquisitions	2,200.00	-139,890.30	
		Dispositions	-2,200.00		138,138.62
SBT6T3K4	ALLERGAN FDG SCS 4.85% DUE 06-15-2044				
		Acquisitions	1,250,000.00	-1,219,724.00	
		Dispositions	-3,882,000.00		3,854,848.60
CG0177J108	ALLERGAN PLC. COM STK				
		Acquisitions	11,100.00	-1,752,039.00	
		Dispositions	-6,200.00		1,122,229.80
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	3,800.00	-800,960.27	
		Dispositions	-3,800.00		758,885.24
C01973R101	ALLISON TRANSMISSION HOLDING				
		Acquisitions	34,500.00	-1,446,887.24	
		Dispositions	-39,400.00		1,596,972.28

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	610,000.00	-619,993.50	
		Dispositions	-1,000,000.00		969,310.25
C020002101	ALLSTATE CORP COM	Acquisitions	58,178.00	-5,492,629.78	
		Dispositions	-38,000.00		3,800,946.99
C02005N100	ALLY FINL INC COM	Acquisitions	56,297.00	-1,558,762.03	
		Dispositions	-10,900.00		271,876.10
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	4,258.00	-5,065,227.32	
		Dispositions	-7,165.00		7,902,429.88
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	5,518.00	-6,579,089.16	
		Dispositions	-8,990.00		10,019,636.37
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	265,000.00	-258,086.15	
		Dispositions	-3,555,000.00		3,260,998.95
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Acquisitions	875,000.00	-776,685.00	
		Dispositions	-1,930,000.00		1,773,724.15
SB7ZKNH1	ALTRIA GROUP INC 4.5% DUE 05-02-2043	Acquisitions	1,245,000.00	-1,217,362.60	
		Dispositions	-2,375,000.00		2,355,692.35
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	5,890,000.00	-6,485,562.50	
		Dispositions	-975,000.00		1,068,932.90
C02209S103	ALTRIA GROUP INC COM	Acquisitions	29,791.00	-1,822,090.72	
		Dispositions	-11,900.00		768,395.23
SBFMLMY3	AMAZON COM INC 4.05% 08-22-2047	Acquisitions	2,495,000.00	-2,459,766.95	
		Dispositions	-2,850,000.00		2,761,804.65
SBD5KBP7	AMAZON COM INC 4.05% DUE 08-22-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,770,000.00	-1,814,517.20	
		Dispositions	-505,000.00		506,631.15
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	495,000.00	-562,196.25	
		Dispositions	-495,000.00		555,853.95
C023135106	AMAZON COM INC COM				
		Acquisitions	5,970.00	-9,917,763.56	
		Dispositions	-3,818.00		6,493,920.20
SBF199R0	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	2,545,000.00	-2,489,279.50	
		Dispositions	-235,000.00		225,513.05
SBDGMR10	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	500,000.00	-476,525.00	
		Dispositions	-1,755,000.00		1,732,418.50
S2888152	AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO				
		Acquisitions	250,000.00	-286,990.00	
		Dispositions	-1,765,000.00		2,131,890.55
C023608102	AMEREN CORP COM				
		Acquisitions	4,200.00	-242,536.01	
		Dispositions	-35,100.00		1,932,097.09
C0255E3L63	AMERICAN ELEC PWR INC DISC COML PAPER 4/2 YRS 3&4 11-06-2018				
		Acquisitions	1,800,000.00	-1,796,750.00	
		Dispositions	-1,800,000.00		1,800,000.00
C0255E3HW1	AMERICAN ELEC PWR INC DISC COML PAPER 4/2 YRS 3&4 CPN 08-30-2018				
		Acquisitions	800,000.00	-799,303.11	
		Dispositions	-800,000.00		800,000.00
SBXSSDV8	AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG				
		Acquisitions	985,000.00	-1,041,698.50	
		Dispositions	-515,000.00		502,459.75
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	22,200.00	-3,197,425.60	
		Dispositions	-38,200.00		5,174,299.61
C03073E105	AMERISOURCEBERGEN CORP COM				
		Acquisitions	13,700.00	-1,188,995.82	
		Dispositions	-13,700.00		1,231,978.29

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042	Acquisitions	450,000.00	-469,327.50	
		Dispositions	-780,000.00		776,209.70
SBVCN939	AMERN INTL GROUP 3.875% DUE 01-15-2035	Acquisitions	1,100,000.00	-1,013,238.80	
		Dispositions	-850,000.00		770,139.50
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	305,000.00	-303,944.70	
		Dispositions	-1,245,000.00		1,101,999.65
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,275,000.00	-3,073,147.80	
		Dispositions	-4,345,000.00		4,146,048.48
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048	Acquisitions	2,360,000.00	-2,350,311.00	
		Dispositions	-2,360,000.00		2,283,571.15
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	1,035,000.00	-1,011,679.65	
		Dispositions	-420,000.00		392,422.80
SBDVRVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,785,000.00	-1,826,283.55	
		Dispositions	-3,007,000.00		2,987,441.43
C031162BE9	AMGEN INC 4.95% DUE 10-01-2041	Acquisitions	710,000.00	-744,136.80	
		Dispositions	-185,000.00		191,432.45
C031162100	AMGEN INC COM	Acquisitions	15,400.00	-2,728,587.42	
		Dispositions	-29,500.00		5,608,363.64
SBFWQ3Y5	ANDEAVOR 4.5% BNDS 04-01-2048	Acquisitions	480,000.00	-442,422.75	
		Dispositions	-930,000.00		700,447.55
SBFWQ3Z6	ANDEAVOR BNDS 3.8% 04-01-2028	Acquisitions	905,000.00	-892,918.25	
		Dispositions	-905,000.00		905.00
SBDROF19	ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	325,000.00	-302,965.00	
		Dispositions	-320,000.00		305,260.80
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG				
		Acquisitions	1,140,000.00	-1,152,501.45	
		Dispositions	-755,000.00		781,938.95
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048				
		Acquisitions	115,000.00	-99,930.40	
		Dispositions	-1,160,000.00		1,114,618.95
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Acquisitions	6,150,000.00	-6,067,322.95	
		Dispositions	-3,335,000.00		3,205,053.30
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048				
		Acquisitions	10,030,000.00	-10,027,303.38	
		Dispositions	-7,740,000.00		7,536,329.96
SBYMLCL3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036				
		Acquisitions	4,000,000.00	-4,001,700.50	
		Dispositions	-12,785,000.00		968,000.65
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058				
		Acquisitions	3,258,000.00	-3,269,916.66	
		Dispositions	-975,000.00		969,555.20
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046				
		Acquisitions	2,940,000.00	-3,052,622.10	
		Dispositions	-17,554,000.00		5,763,415.75
SBDZMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042				
		Acquisitions	375,000.00	-390,225.00	
		Dispositions	-595,000.00		645,955.80
C03662Q105	ANSYS INC COM				
		Acquisitions	1,839.00	-308,386.69	
		Dispositions	-1,839.00		284,830.73
C03674X106	ANTERO RES CORP COM				
		Acquisitions	128,900.00	-2,502,956.94	
		Dispositions	-128,900.00		2,557,606.01
SBFXCMT0	ANTHEM INC 4.101% 03-01-2028				
		Acquisitions	3,085,000.00	-3,085,000.00	
		Dispositions	-3,085,000.00		3,033,928.90

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SBGB6FT2	ANTHEM INC 4.375% 12-01-2047	Acquisitions	1,000,000.00	-925,500.00	
		Dispositions	-1,690,000.00		1,591,088.44
SBGB6FS1	ANTHEM INC 4.55% 03-01-2048	Acquisitions	570,000.00	-568,056.30	
		Dispositions	-570,000.00		567,207.00
C036752103	ANTHEM INC COM	Acquisitions	9,830.00	-2,369,383.49	
		Dispositions	-14,071.00		3,277,675.32
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045	Acquisitions	1,335,000.00	-1,352,838.30	
		Dispositions	-1,835,000.00		1,825,974.70
SBMJ71T1	APPALACHIAN PWR CO 4.4% DUE 05-15-2044	Acquisitions	270,000.00	-268,180.20	
		Dispositions	-270,000.00		263,727.90
SBXPB5R0	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	Acquisitions	265,000.00	-260,341.30	
		Dispositions	-285,000.00		286,567.50
C03784Y200	APPLE HOSPITALITY REIT INC COM NEW COM NEW	Acquisitions	42,857.00	-761,858.05	
		Dispositions	-42,857.00		732,729.14
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	Acquisitions	320,000.00	-285,017.60	
		Dispositions	-685,000.00		620,112.20
SBF58H35	APPLE INC 3.75% DUE 09-12-2047	Acquisitions	565,000.00	-536,641.30	
		Dispositions	-2,320,000.00		2,232,217.45
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	6,235,000.00	-5,874,128.65	
		Dispositions	-1,145,000.00		1,084,890.40
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	Acquisitions	490,000.00	-504,780.75	
		Dispositions	-1,715,000.00		1,786,563.80
SBM6NVC5	APPLE INC 4.45% DUE 05-06-2044				

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		Acquisitions	450,000.00	-506,497.50	
		Dispositions	-450,000.00		473,031.00
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	3,735,000.00	-4,105,182.55	
		Dispositions	-2,480,000.00		2,680,318.45
C037833100	APPLE INC COM STK	Acquisitions	53,100.00	-9,242,895.86	
		Dispositions	-85,000.00		15,819,654.34
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047	Acquisitions	3,285,000.00	-3,149,189.65	
		Dispositions	-2,363,000.00		2,261,794.17
C038222105	APPLIED MATERIALS INC COM	Acquisitions	61,400.00	-3,468,504.34	
		Dispositions	-119,717.00		6,270,284.62
SBYVBM5	APPLIED MATLS INC 4.35% DUE 04-01-2047	Acquisitions	1,835,000.00	-1,824,269.70	
		Dispositions	-710,000.00		741,886.10
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Acquisitions	5,916.00	-297,790.74	
		Dispositions	-71,500.00		3,103,085.89
C04621X108	ASSURANT INC COM	Acquisitions	25,200.00	-2,536,107.18	
		Dispositions	-25,200.00		2,586,242.26
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042	Acquisitions	235,000.00	-212,014.65	
		Dispositions	-235,000.00		205,773.05
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	370,000.00	-326,288.20	
		Dispositions	-370,000.00		327,457.40
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	1,065,000.00	-883,822.20	
		Dispositions	-4,679,000.00		4,193,769.44
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049	Acquisitions	2,005,000.00	-1,769,042.75	
		Dispositions	-5,730,000.00		5,065,403.35

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SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	2,420,000.00	-2,280,826.85	
		Dispositions	-3,715,000.00		3,477,950.75
SBN8KPY1	AT&T INC 4.8% DUE 06-15-2044	Acquisitions	225,000.00	-219,318.75	
		Dispositions	-370,000.00		349,516.80
SBD9MM78	AT&T INC 5.15% DUE 02-14-2050	Acquisitions	870,000.00	-873,262.50	
		Dispositions	-6,455,000.00		5,963,222.25
SBYY3Z96	AT&T INC 5.15% DUE 03-15-2042	Acquisitions	225,000.00	-219,147.75	
		Dispositions	-1,445,000.00		1,447,509.80
SBDCL4L0	AT&T INC 5.25% DUE 03-01-2037	Acquisitions	1,730,000.00	-1,749,118.40	
		Dispositions	-1,325,000.00		1,344,905.60
SBD9MM23	AT&T INC 5.3% DUE 08-14-2058	Acquisitions	2,600,000.00	-2,611,700.00	
		Dispositions	-11,825,000.00		3,458,283.50
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	7,330,000.00	-7,433,155.55	
		Dispositions	-5,580,000.00		5,529,502.35
SBDCL4M1	AT&T INC 5.7% DUE 03-01-2057	Acquisitions	260,000.00	-279,401.20	
		Dispositions	-260,000.00		263,190.20
C00206R102	AT&T INC COM	Acquisitions	206,500.00	-6,925,356.97	
		Dispositions	-45,800.00		1,590,512.07
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	77,500.00	-3,589,840.98	
		Dispositions	-34,100.00		1,639,850.28
C05348EBE8	AVALONBAY CMNTYS INC MEDIUM TERM 4.35% 04-15-2048	Acquisitions	685,000.00	-683,725.90	
		Dispositions	-685,000.00		682,454.45
C053774105	AVIS BUDGET GROUP INC COM STK				

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TOTAL FUND/NO PRUDENTIAL ACCT.

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,738.00	-379,991.15	
		Dispositions	-8,738.00		298,959.79
C05400KAB6	AVOLON TLB BORROWER 1 (LUXEMBOURG) S.A R.L TLB SR SECD 1ST LIEN DUE 01-20-2022	Acquisitions	196,489.97	-195,352.38	
		Free Delivery	-1,393,482.45		
C05400KAE0	AVOLON TLB BORROWER 1 (US) LLC TERM B-3 LOAN 01-15-2025	Dispositions	-110,592.51		110,592.51
		Free Receipt	1,393,482.45		
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	Acquisitions	9,800.00	-526,627.89	
		Dispositions	-10,000.00		492,387.58
C05526DBE4	B A T CAP CORP 4.54% DUE 08-15-2047	Acquisitions	2,770,000.00	-2,602,006.80	
		Dispositions	-4,215,000.00		4,001,272.50
SBD49X71	BANK AMER CORP 3.946% DUE 01-23-2049	Acquisitions	5,705,000.00	-5,680,362.25	
		Dispositions	-2,705,000.00		2,527,893.80
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	360,000.00	-434,131.20	
		Dispositions	-1,330,000.00		1,539,947.25
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	415,000.00	-411,646.80	
		Dispositions	-415,000.00		412,887.25
SBYM4WN4	BANK AMER CORP FIXED 3.824% 01-20-2028	Acquisitions	160,000.00	-153,051.20	
		Dispositions	-790,000.00		791,888.10
SBD9MXC0	BANK AMER CORP FIXED 3.97% 03-05-2029	Acquisitions	5,525,000.00	-5,495,815.40	
		Dispositions	-4,795,000.00		4,764,732.05
SBYWC0C3	BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038	Acquisitions	8,245,000.00	-8,397,823.10	
		Dispositions	-6,205,000.00		6,315,229.95
SBFM3F84	BANK AMER CORP FLTG RT 4.271% DUE 07-23-2029	Acquisitions	12,900,000.00	-12,870,411.80	
		Dispositions	-4,480,000.00		4,473,961.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C337942NY8	BANK OF MONTREAL BA 31/01/2018	Dispositions	-9,500,000.00		7,698,880.46
		Free Receipt	9,500,000.00		
C06652K103	BANKUNITED INC	Acquisitions	19,500.00	-813,648.56	
		Dispositions	-19,500.00		780,842.87
SBFNJ8C6	BARCLAYS BK PLC 2.65% DUE 01-11-2021 REG	Acquisitions	2,000,000.00	-1,998,060.00	
		Dispositions	-2,000,000.00		1,960,760.00
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047	Acquisitions	2,985,000.00	-3,034,449.90	
		Dispositions	-5,925,000.00		6,015,999.60
SBDCL2Z0	BARCLAYS PLC 4.972% 05-16-2029	Acquisitions	4,035,000.00	-3,996,409.70	
		Dispositions	-2,870,000.00		2,855,537.85
SBYWR2D3	BARCLAYS PLC 5.25% DUE 08-17-2045	Acquisitions	3,840,000.00	-4,232,774.20	
		Dispositions	-2,345,000.00		2,488,859.55
C071734107	BAUSCH HEALTH COMP COM NPV	Dispositions	-7,944.00		199,474.09
		Free Receipt	7,944.00		
SBD4F5R3	BAXALTA INC 5.25% DUE 06-23-2045	Acquisitions	1,375,000.00	-1,605,023.75	
		Dispositions	-5,092,000.00		5,569,577.36
C071813109	BAXTER INTL INC COM	Acquisitions	4,000.00	-287,182.54	
		Dispositions	-41,924.00		2,824,251.39
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	5,625,000.00	-5,519,432.80	
		Dispositions	-1,490,000.00		1,479,985.20
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	3,565,000.00	-3,560,905.21	
		Dispositions	-1,600,000.00		1,636,432.00
C0778FPAA7	BELL CANADA 4.464% 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,640,000.00	-3,621,263.30	
		Dispositions	-1,075,000.00		1,065,775.40
SBVXY748	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045				
		Acquisitions	380,000.00	-370,929.40	
		Dispositions	-1,950,000.00		1,976,004.85
C08465SEV7	BERKSHIRE HATHAWAY ENERGY CO DISC COML PAPER 4/2 YRS 3&4 05-29-2018				
		Acquisitions	6,400,000.00	-6,386,682.67	
		Dispositions	-6,400,000.00		6,400,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B				
		Acquisitions	2,088.00	-444,550.57	
		Dispositions	-2,088.00		395,675.03
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01				
		Acquisitions	31,400.00	-1,573,042.08	
		Dispositions	-6,100.00		282,963.33
C086516101	BEST BUY INC COM STK				
		Acquisitions	101,632.00	-7,516,161.76	
		Dispositions	-98,600.00		6,655,923.46
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043				
		Acquisitions	165,000.00	-183,095.55	
		Dispositions	-245,000.00		277,587.45
C09062X103	BIOGEN INC COMMON STOCK				
		Acquisitions	20,634.00	-6,749,960.11	
		Dispositions	-12,594.00		3,919,948.83
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	1,400.00	-119,180.13	
		Dispositions	-1,400.00		119,954.64
C337942NY8	BK OF MONTREAL BA 31/01/2006				
		Acquisitions	9,500,000.00	-7,574,145.02	
		Free Delivery	-9,500,000.00		
S9H1HXHU	BND C OP CHASUS33 99.59765625 06 JUN 2018 3175Z1932 US01F0326664				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		5,156.25
C097023105	BOEING CO COM				
		Acquisitions	11,310.00	-3,754,886.93	
		Dispositions	-10,750.00		3,802,923.86

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C097023BZ7	BOEING CO FIXED 3.625% DUE 03-01-2048	Acquisitions	1,067,000.00	-993,262.95	
		Dispositions	-805,000.00		750,076.15
C09857L108	BOOKING HLDGS INC COM	Acquisitions	3,707.00	-6,988,811.61	
		Dispositions	-1,172.00		2,268,670.11
C100557107	BOSTON BEER INC CL A CL A	Acquisitions	2,101.00	-626,476.66	
		Dispositions	-1,249.00		354,906.18
C101137107	BOSTON SCIENTIFIC CORP COM	Acquisitions	98,100.00	-3,058,560.16	
		Dispositions	-88,500.00		3,287,407.44
C103304101	BOYD GAMING CORP COM	Acquisitions	15,100.00	-547,074.33	
		Dispositions	-15,100.00		359,881.16
SBD6TZ17	BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	Acquisitions	215,000.00	-176,074.25	
		Dispositions	-165,000.00		124,434.75
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	99,032.00	-5,307,467.18	
		Dispositions	-39,000.00		2,240,133.64
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	29,800.00	-492,058.33	
		Dispositions	-129,400.00		2,126,180.65
SBDRTBT6	BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	Acquisitions	1,235,000.00	-1,154,074.00	
		Dispositions	-5,332,000.00		4,977,395.12
C117043109	BRUNSWICK CORP COM	Acquisitions	52,081.00	-3,258,049.11	
		Dispositions	-40,145.00		2,105,951.98
SBGB6G11	BSTN SCIENTIFIC 4% 03-01-2028	Acquisitions	690,000.00	-688,813.20	
		Dispositions	-690,000.00		682,375.50
CG16962105	BUNGE LTD				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	28,800.00	-2,143,922.50	
		Dispositions	-55,708.00		4,094,292.84
SB7YGHX4	BURL NORTHN SANTA 4.45% DUE 03-15-2043				
		Acquisitions	620,000.00	-649,485.90	
		Dispositions	-285,000.00		291,663.30
SB4PXK12	BURL NORTHN SANTA 5.75% DUE 05-01-2040				
		Acquisitions	160,000.00	-192,219.20	
		Dispositions	-450,000.00		519,682.50
SBFMN5B7	BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048				
		Acquisitions	1,310,000.00	-1,298,094.85	
		Dispositions	-640,000.00		635,901.40
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048				
		Acquisitions	4,835,000.00	-4,790,320.75	
		Dispositions	-1,630,000.00		1,599,630.60
SBQ26P46	BURLINGTON NORTHN SANTA 4.55 09-01-2044				
		Acquisitions	1,220,000.00	-1,277,391.50	
		Dispositions	-620,000.00		652,091.20
C77799JAN1	BUY TO OPEN REPO W/BARCLAYS 1.35% FROM 01-23-2018 TO 01-24-2018				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799FEB1	BUY TO OPEN REPO W/BARCLAYS 1.4% FROM 02-21-2018 TO 02-22-2018				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS 1.5% FROM 03-05-2018 TO 03-06-2018				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAR5	BUY TO OPEN REPO W/BARCLAYS 1.52% FROM 03-02-2018 TO 03-05-2018				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 2.25% FROM 11-14-2018 TO 11-15-2018				
		Acquisitions	9,700,000.00	-9,700,000.00	
		Dispositions	-9,700,000.00		9,700,000.00
C77799OCT5	BUY TO OPEN REPO W/BNP PARIB 2.28% FROM 10-01-2018 TO 10-02-2018				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799FEB1	BUY TO OPEN REPO W/CHASE SEC 1.4% FROM 02-01-2018 TO 02-02-2018	Acquisitions	31,500,000.00	-31,500,000.00	
		Dispositions	-31,500,000.00		31,500,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 1.4% FROM 01-30-2018 TO 01-31-2018	Acquisitions	15,800,000.00	-15,800,000.00	
		Dispositions	-15,800,000.00		15,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.41% FROM 02-02-2018 TO 02-05-2018	Acquisitions	31,700,000.00	-31,700,000.00	
		Dispositions	-31,700,000.00		31,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.42% FROM 02-08-2018 TO 02-09-2018	Acquisitions	28,000,000.00	-28,000,000.00	
		Dispositions	-28,000,000.00		28,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.42% FROM 02-09-2018 TO 02-12-2018	Acquisitions	24,100,000.00	-24,100,000.00	
		Dispositions	-24,100,000.00		24,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.43% FROM 02-22-2018 TO 02-23-2018	Acquisitions	28,200,000.00	-28,200,000.00	
		Dispositions	-28,200,000.00		28,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 1.44% FROM 01-24-2018 TO 01-25-2018	Acquisitions	7,700,000.00	-7,700,000.00	
		Dispositions	-7,700,000.00		7,700,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 1.45% FROM 01-25-2018 TO 01-26-2018	Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.45% FROM 02-23-2018 TO 02-26-2018	Acquisitions	28,800,000.00	-28,800,000.00	
		Dispositions	-28,800,000.00		28,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.47% FROM 02-16-2018 TO 02-20-2018	Acquisitions	27,800,000.00	-27,800,000.00	
		Dispositions	-27,800,000.00		27,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 1.5% FROM 01-31-2018 TO 02-01-2018	Acquisitions	31,500,000.00	-31,500,000.00	
		Dispositions	-31,500,000.00		31,500,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 1.51% FROM 02-28-2018 TO 03-01-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	32,400,000.00	-32,400,000.00	
		Dispositions	-32,400,000.00		32,400,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 1.53% FROM 03-09-2018 TO 03-12-2018				
		Acquisitions	31,900,000.00	-31,900,000.00	
		Dispositions	-31,900,000.00		31,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 1.56% FROM 03-08-2018 TO 03-09-2018				
		Acquisitions	31,900,000.00	-31,900,000.00	
		Dispositions	-31,900,000.00		31,900,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 1.59% FROM 01-04-2018 TO 01-05-2018				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 1.63% FROM 03-15-2018 TO 03-16-2018				
		Acquisitions	21,100,000.00	-21,100,000.00	
		Dispositions	-21,100,000.00		21,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.71% FROM 06-12-2018 TO 06-13-2018				
		Acquisitions	24,200,000.00	-24,200,000.00	
		Dispositions	-24,200,000.00		24,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.75% FROM 06-08-2018 TO 06-11-2018				
		Acquisitions	24,700,000.00	-24,700,000.00	
		Dispositions	-24,700,000.00		24,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 1.79% FROM 05-18-2018 TO 05-21-2018				
		Acquisitions	21,400,000.00	-21,400,000.00	
		Dispositions	-21,400,000.00		21,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 1.82% FROM 05-24-2018 TO 05-25-2018				
		Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 1.83% FROM 04-30-2018 TO 05-01-2018				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.91% FROM 06-20-2018 TO 06-21-2018				
		Acquisitions	31,100,000.00	-31,100,000.00	
		Dispositions	-31,100,000.00		31,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.92% FROM 06-19-2018 TO 06-20-2018				
		Acquisitions	31,800,000.00	-31,800,000.00	
		Dispositions	-31,800,000.00		31,800,000.00

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C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.94% FROM 08-07-2018 TO 08-08-2018	Acquisitions	26,700,000.00	-26,700,000.00	
		Dispositions	-26,700,000.00		26,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 1.95% FROM 07-09-2018 TO 07-10-2018	Acquisitions	35,200,000.00	-35,200,000.00	
		Dispositions	-35,200,000.00		35,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.96% FROM 06-15-2018 TO 06-18-2018	Acquisitions	29,500,000.00	-29,500,000.00	
		Dispositions	-29,500,000.00		29,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 06-25-2018 TO 06-26-2018	Acquisitions	30,300,000.00	-30,300,000.00	
		Dispositions	-30,300,000.00		30,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 06-26-2018 TO 06-27-2018	Acquisitions	32,200,000.00	-32,200,000.00	
		Dispositions	-32,200,000.00		32,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.97% FROM 06-27-2018 TO 06-28-2018	Acquisitions	33,200,000.00	-33,200,000.00	
		Dispositions	-33,200,000.00		33,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.98% FROM 06-28-2018 TO 06-29-2018	Acquisitions	31,300,000.00	-31,300,000.00	
		Dispositions	-31,300,000.00		31,300,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 1.98% FROM 07-06-2018 TO 07-09-2018	Acquisitions	10,800,000.00	-10,800,000.00	
		Dispositions	-10,800,000.00		10,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 06-22-2018 TO 06-25-2018	Acquisitions	30,200,000.00	-30,200,000.00	
		Dispositions	-30,200,000.00		30,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 08-14-2018 TO 08-15-2018	Acquisitions	21,500,000.00	-21,500,000.00	
		Dispositions	-21,500,000.00		21,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-13-2018 TO 09-14-2018	Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-14-2018 TO 09-17-2018				

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		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-25-2018 TO 09-26-2018				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 1.99% FROM 09-26-2018 TO 09-27-2018				
		Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,800,000.00		6,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 2.03% FROM 09-24-2018 TO 09-25-2018				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 2.07% FROM 07-03-2018 TO 07-05-2018				
		Acquisitions	33,000,000.00	-33,000,000.00	
		Dispositions	-33,000,000.00		33,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 2.11% FROM 07-02-2018 TO 07-03-2018				
		Acquisitions	32,900,000.00	-32,900,000.00	
		Dispositions	-32,900,000.00		32,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.21% FROM 10-09-2018 TO 10-10-2018				
		Acquisitions	16,800,000.00	-16,800,000.00	
		Dispositions	-16,800,000.00		16,800,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 06-29-2018 TO 07-02-2018				
		Acquisitions	32,600,000.00	-32,600,000.00	
		Dispositions	-32,600,000.00		32,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 10-05-2018 TO 10-09-2018				
		Acquisitions	18,400,000.00	-18,400,000.00	
		Dispositions	-18,400,000.00		18,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.22% FROM 10-10-2018 TO 10-11-2018				
		Acquisitions	16,900,000.00	-16,900,000.00	
		Dispositions	-16,900,000.00		16,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.23% FROM 10-23-2018 TO 10-24-2018				
		Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 2.24% FROM 09-27-2018 TO 09-28-2018				
		Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.24% FROM 11-07-2018 TO 11-08-2018	Acquisitions	20,900,000.00	-20,900,000.00	
		Dispositions	-20,900,000.00		20,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-04-2018 TO 10-05-2018	Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-11-2018 TO 10-12-2018	Acquisitions	12,000,000.00	-12,000,000.00	
		Dispositions	-12,000,000.00		12,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-12-2018 TO 10-15-2018	Acquisitions	10,100,000.00	-10,100,000.00	
		Dispositions	-10,100,000.00		10,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-17-2018 TO 10-18-2018	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-22-2018 TO 10-23-2018	Acquisitions	8,400,000.00	-8,400,000.00	
		Dispositions	-8,400,000.00		8,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-24-2018 TO 10-25-2018	Acquisitions	8,700,000.00	-8,700,000.00	
		Dispositions	-8,700,000.00		8,700,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-25-2018 TO 10-26-2018	Acquisitions	7,900,000.00	-7,900,000.00	
		Dispositions	-7,900,000.00		7,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-26-2018 TO 10-29-2018	Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-29-2018 TO 10-30-2018	Acquisitions	9,500,000.00	-9,500,000.00	
		Dispositions	-9,500,000.00		9,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 10-30-2018 TO 10-31-2018	Acquisitions	10,600,000.00	-10,600,000.00	
		Dispositions	-10,600,000.00		10,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-13-2018 TO 11-14-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	11,600,000.00	-11,600,000.00	
		Dispositions	-11,600,000.00		11,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-21-2018 TO 11-23-2018				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.25% FROM 11-27-2018 TO 11-28-2018				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 10-16-2018 TO 10-17-2018				
		Acquisitions	9,600,000.00	-9,600,000.00	
		Dispositions	-9,600,000.00		9,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 10-19-2018 TO 10-22-2018				
		Acquisitions	8,700,000.00	-8,700,000.00	
		Dispositions	-8,700,000.00		8,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 11-20-2018 TO 11-21-2018				
		Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.26% FROM 11-26-2018 TO 11-27-2018				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 10-02-2018 TO 10-03-2018				
		Acquisitions	18,800,000.00	-18,800,000.00	
		Dispositions	-18,800,000.00		18,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.27% FROM 10-18-2018 TO 10-19-2018				
		Acquisitions	10,300,000.00	-10,300,000.00	
		Dispositions	-10,300,000.00		10,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 2.28% FROM 10-31-2018 TO 11-01-2018				
		Acquisitions	12,300,000.00	-12,300,000.00	
		Dispositions	-12,300,000.00		12,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.28% FROM 11-08-2018 TO 11-09-2018				
		Acquisitions	21,500,000.00	-21,500,000.00	
		Dispositions	-21,500,000.00		21,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.29% FROM 11-01-2018 TO 11-02-2018				
		Acquisitions	15,100,000.00	-15,100,000.00	
		Dispositions	-15,100,000.00		15,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.29% FROM 11-06-2018 TO 11-07-2018	Acquisitions	20,400,000.00	-20,400,000.00	
		Dispositions	-20,400,000.00		20,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.3% FROM 11-19-2018 TO 11-20-2018	Acquisitions	9,500,000.00	-9,500,000.00	
		Dispositions	-9,500,000.00		9,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.31% FROM 11-23-2018 TO 11-26-2018	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.31% FROM 11-29-2018 TO 11-30-2018	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.32% FROM 11-05-2018 TO 11-06-2018	Acquisitions	18,100,000.00	-18,100,000.00	
		Dispositions	-18,100,000.00		18,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 09-28-2018 TO 10-01-2018	Acquisitions	13,300,000.00	-13,300,000.00	
		Dispositions	-13,300,000.00		13,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 11-02-2018 TO 11-05-2018	Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.33% FROM 11-16-2018 TO 11-19-2018	Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.34% FROM 11-15-2018 TO 11-16-2018	Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 2.37% FROM 11-30-2018 TO 12-03-2018	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.35% FROM 02-06-2018 TO 02-07-2018	Acquisitions	27,600,000.00	-27,600,000.00	
		Dispositions	-27,600,000.00		27,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.35% FROM 02-07-2018 TO 02-08-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	28,700,000.00	-28,700,000.00	
		Dispositions	-28,700,000.00		28,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.37% FROM 02-14-2018 TO 02-15-2018				
		Acquisitions	25,400,000.00	-25,400,000.00	
		Dispositions	-25,400,000.00		25,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.38% FROM 02-12-2018 TO 02-13-2018				
		Acquisitions	23,600,000.00	-23,600,000.00	
		Dispositions	-23,600,000.00		23,600,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.39% FROM 02-05-2018 TO 02-06-2018				
		Acquisitions	30,000,000.00	-30,000,000.00	
		Dispositions	-30,000,000.00		30,000,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.4% FROM 02-21-2018 TO 02-22-2018				
		Acquisitions	24,900,000.00	-24,900,000.00	
		Dispositions	-24,900,000.00		24,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.42% FROM 02-13-2018 TO 02-14-2018				
		Acquisitions	25,100,000.00	-25,100,000.00	
		Dispositions	-25,100,000.00		25,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.42% FROM 02-26-2018 TO 02-27-2018				
		Acquisitions	29,700,000.00	-29,700,000.00	
		Dispositions	-29,700,000.00		29,700,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.43% FROM 02-20-2018 TO 02-21-2018				
		Acquisitions	28,800,000.00	-28,800,000.00	
		Dispositions	-28,800,000.00		28,800,000.00
C77799FEB1	BUY TO OPEN REPO W/CREDIT SU 1.43% FROM 02-27-2018 TO 02-28-2018				
		Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.5% FROM 03-06-2018 TO 03-07-2018				
		Acquisitions	32,100,000.00	-32,100,000.00	
		Dispositions	-32,100,000.00		32,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-01-2018 TO 03-02-2018				
		Acquisitions	32,500,000.00	-32,500,000.00	
		Dispositions	-32,500,000.00		32,500,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-05-2018 TO 03-06-2018				
		Acquisitions	32,900,000.00	-32,900,000.00	
		Dispositions	-32,900,000.00		32,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-07-2018 TO 03-08-2018	Acquisitions	31,700,000.00	-31,700,000.00	
		Dispositions	-31,700,000.00		31,700,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.51% FROM 03-12-2018 TO 03-13-2018	Acquisitions	33,200,000.00	-33,200,000.00	
		Dispositions	-33,200,000.00		33,200,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.52% FROM 03-02-2018 TO 03-05-2018	Acquisitions	31,900,000.00	-31,900,000.00	
		Dispositions	-31,900,000.00		31,900,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.52% FROM 03-13-2018 TO 03-14-2018	Acquisitions	33,100,000.00	-33,100,000.00	
		Dispositions	-33,100,000.00		33,100,000.00
C77799MAR5	BUY TO OPEN REPO W/CREDIT SU 1.53% FROM 03-14-2018 TO 03-15-2018	Acquisitions	30,800,000.00	-30,800,000.00	
		Dispositions	-30,800,000.00		30,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.69% FROM 05-22-2018 TO 05-23-2018	Acquisitions	22,100,000.00	-22,100,000.00	
		Dispositions	-22,100,000.00		22,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.71% FROM 05-23-2018 TO 05-24-2018	Acquisitions	22,100,000.00	-22,100,000.00	
		Dispositions	-22,100,000.00		22,100,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 04-25-2018 TO 04-26-2018	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 05-21-2018 TO 05-22-2018	Acquisitions	22,000,000.00	-22,000,000.00	
		Dispositions	-22,000,000.00		22,000,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.75% FROM 06-11-2018 TO 06-12-2018	Acquisitions	24,800,000.00	-24,800,000.00	
		Dispositions	-24,800,000.00		24,800,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.76% FROM 04-23-2018 TO 04-24-2018	Acquisitions	9,900,000.00	-9,900,000.00	
		Dispositions	-9,900,000.00		9,900,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.77% FROM 04-20-2018 TO 04-23-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,300,000.00	-12,300,000.00	
		Dispositions	-12,300,000.00		12,300,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.77% FROM 06-07-2018 TO 06-08-2018				
		Acquisitions	28,500,000.00	-28,500,000.00	
		Dispositions	-28,500,000.00		28,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.77% FROM 06-13-2018 TO 06-14-2018				
		Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799APR5	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 04-24-2018 TO 04-25-2018				
		Acquisitions	4,700,000.00	-4,700,000.00	
		Dispositions	-4,700,000.00		4,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 05-04-2018 TO 05-07-2018				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.78% FROM 06-06-2018 TO 06-07-2018				
		Acquisitions	26,600,000.00	-26,600,000.00	
		Dispositions	-26,600,000.00		26,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-16-2018 TO 05-17-2018				
		Acquisitions	21,700,000.00	-21,700,000.00	
		Dispositions	-21,700,000.00		21,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-25-2018 TO 05-29-2018				
		Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.79% FROM 05-30-2018 TO 05-31-2018				
		Acquisitions	24,500,000.00	-24,500,000.00	
		Dispositions	-24,500,000.00		24,500,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 05-02-2018 TO 05-03-2018				
		Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 05-29-2018 TO 05-30-2018				
		Acquisitions	26,200,000.00	-26,200,000.00	
		Dispositions	-26,200,000.00		26,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.8% FROM 06-05-2018 TO 06-06-2018				
		Acquisitions	26,600,000.00	-26,600,000.00	
		Dispositions	-26,600,000.00		26,600,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-01-2018 TO 05-02-2018	Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-03-2018 TO 05-04-2018	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-11-2018 TO 05-14-2018	Acquisitions	8,800,000.00	-8,800,000.00	
		Dispositions	-8,800,000.00		8,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-14-2018 TO 05-15-2018	Acquisitions	20,700,000.00	-20,700,000.00	
		Dispositions	-20,700,000.00		20,700,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.81% FROM 05-17-2018 TO 05-18-2018	Acquisitions	20,400,000.00	-20,400,000.00	
		Dispositions	-20,400,000.00		20,400,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.85% FROM 05-15-2018 TO 05-16-2018	Acquisitions	21,500,000.00	-21,500,000.00	
		Dispositions	-21,500,000.00		21,500,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.86% FROM 06-04-2018 TO 06-05-2018	Acquisitions	26,100,000.00	-26,100,000.00	
		Dispositions	-26,100,000.00		26,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.87% FROM 06-01-2018 TO 06-04-2018	Acquisitions	25,100,000.00	-25,100,000.00	
		Dispositions	-25,100,000.00		25,100,000.00
C77799MAY0	BUY TO OPEN REPO W/CREDIT SU 1.88% FROM 05-31-2018 TO 06-01-2018	Acquisitions	26,000,000.00	-26,000,000.00	
		Dispositions	-26,000,000.00		26,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.9% FROM 08-03-2018 TO 08-06-2018	Acquisitions	29,200,000.00	-29,200,000.00	
		Dispositions	-29,200,000.00		29,200,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.92% FROM 08-06-2018 TO 08-07-2018	Acquisitions	29,700,000.00	-29,700,000.00	
		Dispositions	-29,700,000.00		29,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 06-18-2018 TO 06-19-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	30,200,000.00	-30,200,000.00	
		Dispositions	-30,200,000.00		30,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 07-10-2018 TO 07-11-2018				
		Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.94% FROM 07-11-2018 TO 07-12-2018				
		Acquisitions	36,500,000.00	-36,500,000.00	
		Dispositions	-36,500,000.00		36,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.95% FROM 08-08-2018 TO 08-09-2018				
		Acquisitions	26,100,000.00	-26,100,000.00	
		Dispositions	-26,100,000.00		26,100,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.95% FROM 08-10-2018 TO 08-13-2018				
		Acquisitions	23,900,000.00	-23,900,000.00	
		Dispositions	-23,900,000.00		23,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CREDIT SU 1.96% FROM 06-14-2018 TO 06-15-2018				
		Acquisitions	26,800,000.00	-26,800,000.00	
		Dispositions	-26,800,000.00		26,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.97% FROM 08-17-2018 TO 08-20-2018				
		Acquisitions	11,800,000.00	-11,800,000.00	
		Dispositions	-11,800,000.00		11,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.97% FROM 08-20-2018 TO 08-21-2018				
		Acquisitions	14,100,000.00	-14,100,000.00	
		Dispositions	-14,100,000.00		14,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 07-06-2018 TO 07-09-2018				
		Acquisitions	23,400,000.00	-23,400,000.00	
		Dispositions	-23,400,000.00		23,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.98% FROM 08-13-2018 TO 08-14-2018				
		Acquisitions	24,300,000.00	-24,300,000.00	
		Dispositions	-24,300,000.00		24,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 08-09-2018 TO 08-10-2018				
		Acquisitions	26,000,000.00	-26,000,000.00	
		Dispositions	-26,000,000.00		26,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 1.99% FROM 09-18-2018 TO 09-19-2018				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	BUY TO OPEN REPO W/CREDIT SU 2.03% FROM 07-05-2018 TO 07-06-2018	Acquisitions	33,500,000.00	-33,500,000.00	
		Dispositions	-33,500,000.00		33,500,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 2.06% FROM 08-15-2018 TO 08-16-2018	Acquisitions	19,700,000.00	-19,700,000.00	
		Dispositions	-19,700,000.00		19,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CREDIT SU 2.07% FROM 08-16-2018 TO 08-17-2018	Acquisitions	13,600,000.00	-13,600,000.00	
		Dispositions	-13,600,000.00		13,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CREDIT SU 2.07% FROM 09-17-2018 TO 09-18-2018	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 2.27% FROM 10-03-2018 TO 10-04-2018	Acquisitions	22,700,000.00	-22,700,000.00	
		Dispositions	-22,700,000.00		22,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CREDIT SU 2.27% FROM 11-09-2018 TO 11-13-2018	Acquisitions	18,900,000.00	-18,900,000.00	
		Dispositions	-18,900,000.00		18,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CREDIT SU 2.28% FROM 10-01-2018 TO 10-02-2018	Acquisitions	8,800,000.00	-8,800,000.00	
		Dispositions	-8,800,000.00		8,800,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 1.34% FROM 01-22-2018 TO 01-23-2018	Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 1.4% FROM 01-29-2018 TO 01-30-2018	Acquisitions	12,500,000.00	-12,500,000.00	
		Dispositions	-12,500,000.00		12,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 1.48% FROM 02-15-2018 TO 02-16-2018	Acquisitions	26,400,000.00	-26,400,000.00	
		Dispositions	-26,400,000.00		26,400,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 06-21-2018 TO 06-22-2018	Acquisitions	29,100,000.00	-29,100,000.00	
		Dispositions	-29,100,000.00		29,100,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 07-25-2018 TO 07-26-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	31,800,000.00	-31,800,000.00	
		Dispositions	-31,800,000.00		31,800,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 08-01-2018 TO 08-02-2018				
		Acquisitions	35,200,000.00	-35,200,000.00	
		Dispositions	-35,200,000.00		35,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-20-2018 TO 07-23-2018				
		Acquisitions	31,000,000.00	-31,000,000.00	
		Dispositions	-31,000,000.00		31,000,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-23-2018 TO 07-24-2018				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 07-30-2018 TO 07-31-2018				
		Acquisitions	34,000,000.00	-34,000,000.00	
		Dispositions	-34,000,000.00		34,000,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.94% FROM 08-21-2018 TO 08-22-2018				
		Acquisitions	14,700,000.00	-14,700,000.00	
		Dispositions	-14,700,000.00		14,700,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-12-2018 TO 07-13-2018				
		Acquisitions	35,900,000.00	-35,900,000.00	
		Dispositions	-35,900,000.00		35,900,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-18-2018 TO 07-19-2018				
		Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 07-27-2018 TO 07-30-2018				
		Acquisitions	33,700,000.00	-33,700,000.00	
		Dispositions	-33,700,000.00		33,700,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.95% FROM 08-22-2018 TO 08-23-2018				
		Acquisitions	16,000,000.00	-16,000,000.00	
		Dispositions	-16,000,000.00		16,000,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.96% FROM 07-13-2018 TO 07-16-2018				
		Acquisitions	33,200,000.00	-33,200,000.00	
		Dispositions	-33,200,000.00		33,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.96% FROM 07-19-2018 TO 07-20-2018				
		Acquisitions	31,300,000.00	-31,300,000.00	
		Dispositions	-31,300,000.00		31,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 1.97% FROM 09-19-2018 TO 09-20-2018	Acquisitions	5,300,000.00	-5,300,000.00	
		Dispositions	-5,300,000.00		5,300,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 07-24-2018 TO 07-25-2018	Acquisitions	31,200,000.00	-31,200,000.00	
		Dispositions	-31,200,000.00		31,200,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 07-26-2018 TO 07-27-2018	Acquisitions	32,700,000.00	-32,700,000.00	
		Dispositions	-32,700,000.00		32,700,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 08-02-2018 TO 08-03-2018	Acquisitions	30,100,000.00	-30,100,000.00	
		Dispositions	-30,100,000.00		30,100,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.98% FROM 08-29-2018 TO 08-30-2018	Acquisitions	5,400,000.00	-5,400,000.00	
		Dispositions	-5,400,000.00		5,400,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 07-17-2018 TO 07-18-2018	Acquisitions	31,300,000.00	-31,300,000.00	
		Dispositions	-31,300,000.00		31,300,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 07-31-2018 TO 08-01-2018	Acquisitions	33,400,000.00	-33,400,000.00	
		Dispositions	-33,400,000.00		33,400,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 1.99% FROM 08-23-2018 TO 08-24-2018	Acquisitions	13,400,000.00	-13,400,000.00	
		Dispositions	-13,400,000.00		13,400,000.00
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 2.01% FROM 07-16-2018 TO 07-17-2018	Acquisitions	32,600,000.00	-32,600,000.00	
		Dispositions	-32,600,000.00		32,600,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.03% FROM 08-27-2018 TO 08-28-2018	Acquisitions	10,800,000.00	-10,800,000.00	
		Dispositions	-10,800,000.00		10,800,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.04% FROM 08-24-2018 TO 08-27-2018	Acquisitions	11,000,000.00	-11,000,000.00	
		Dispositions	-11,000,000.00		11,000,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 2.04% FROM 08-28-2018 TO 08-29-2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799OCT5	BUY TO OPEN REPO W/REPO WITH 2.29% FROM 10-15-2018 TO 10-16-2018				
		Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C127387108	CADENCE DESIGN SYS INC COM				
		Acquisitions	107,600.00	-4,456,304.35	
		Dispositions	-49,254.00		2,200,715.04
S9G81GYU	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.77% European 317U731P3 03-12-2018				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		7,325.00
S9H2WVJU	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.92% European 317U367Q2 06-21-2018				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,584.00
S9GYXUXU	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.73% European 317U130Q8 05-17-2018				
		Acquisitions	18,100,000.00	0.00	
		Dispositions	-18,100,000.00		18,100.00
S9G97HQU	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.83% European 317U919P7 04-12-2018				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		4,320.00
S9GZQLAU	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 2.86% European 317U184Q3 05-25-2018				
		Acquisitions	4,200,000.00	0.00	
		Dispositions	-4,200,000.00		5,040.00
S9GXSW5U	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.62% European 317U041Q6 05-03-2018				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9GZBL8U	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.81% European 317U161Q0 05-21-2018				
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,166.25
S9H1L22U	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.85% European 317U212Q9 06-01-2018				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,225.00
S9H67LUU	CALL SWO USD BARCGB33 P 3MLIBOR / R 2.8% European 317U751Q6 08/09/2018				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		770.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9H9HA9U	CALL SWO USD BARCGB33 P 3MLIBOR / R 2.875% European 317U115R5 10/10/2018	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		833.16
S9H8GZYU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.82% European 317U987Q2 09/10/2018	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,231.25
S9H88DGU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.87% European 317U976Q5 09/10/2018	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,310.00
S9J1CE8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.91% European 317U675R7 12/24/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,172.50
S9J1FSTU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.93% European 317U680R0 12/27/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,702.50
S9J1GV8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.93% European 317U680R0 12/27/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,700.00
S9HX4ZYU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.97% European 317U192R1 10/18/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,581.25
S9HXPNU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 3% European 317U262R6 10/29/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,127.50
S9HYXCEU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 3.06% European 317U488R4 11/26/2018	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,178.00
S9HZPCRU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 3.12% European 317U592R7 12/10/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,767.50
S9H8TA5U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.75% European 317U031R6 09/24/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,906.25
S9H6C64U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.77% European 317U779Q4 10/11/2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,908.00
S9H8LM5U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.8% European 317U024R5 09/17/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,691.00
S9H8FS8U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.81% European 317U001R2 09/14/2018	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,640.00
S9H4SE1U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.85% European 317U600Q9 07/16/2018	Acquisitions	11,100,000.00	0.00	
		Dispositions	-11,100,000.00		13,320.00
S9H9NRQU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.91% European 317U147R7 10/12/2018	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,290.00
S9H7R98U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.92% European 317U953Q2 09/04/2018	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,132.00
S9HXBRFU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.01% European 317U233R2 10/24/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,730.00
S9HYTFRU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.02% European 317U470R4 11/26/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,267.00
S9HY5TDU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.04% European 317U374R1 11/13/2018	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,525.00
S9HZBSLU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.05% European 317U533R9 12/03/2018	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,300.00
S9HXXK1U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.1% European 317U332R2 11/09/2018	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,000.00
S9HYVGBU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.11% European 317U483R9 11/26/2018	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,210.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9HYTJQU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.25% European 317U469R7 11/26/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,267.00
S9H9BEPU	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.83% European 317U083R3 10/04/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,860.00
S9H5JTAU	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.835% European 317U576Q9 07/11/2018	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9H6UT8U	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.85% European 317U860Q4 08/20/2018	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,655.00
S9HX6VYU	CALL SWO USD CITIUS33 P 3MLIBOR / R 3.02% European 317U224R3 10/22/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,731.25
S9H8V23U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.8% European 317U050R2 09/24/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,503.00
S9H6LGYU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.8% European 317U809Q8 10/16/2018	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		7,904.00
S9H6LKAU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.82% European 317U812Q3 08/16/2018	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		4,140.00
S9H73GMU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.86% European 317U883Q7 08/23/2018	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,960.00
S9H7KYKU	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.9% European 317U935Q5 08/31/2018	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,977.50
S9H5XP8U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.8% European 317U731Q1 08/02/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,700.00
S9H6C66U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.8% European 317U783Q8 08/13/2018				

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		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,464.00
S9H9FXPU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.84% European 317U110R0 10/09/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,875.00
S9H47B1U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.85% European 317U537Q7 07/06/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,150.00
S9J1NB7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.87% European 317U718R6 12/31/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,645.00
S9H83LRU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.89% European 317U972Q9 09/07/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,562.50
S9J14FDU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.895% European 317U655R1 12/19/2018	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,835.00
S9J1A68U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.925% European 317U668R6 12/21/2018	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,770.00
S9H9URQU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.94% European 317U181R4 10/17/2018	Acquisitions	9,000,000.00	0.00	
		Dispositions	-9,000,000.00		9,112.50
S9HXKWBU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.98% European 317U282R2 10/29/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,185.00
S9HZQP6U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.04% European 317U623R0 12/13/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,665.00
S9HYAF9U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.045% European 317U388R5 11/15/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,860.00
S9HZGZKU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.08% European 317U576R7 12/07/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,632.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9HYNWQU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.1% European 317U446R5 11/23/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,700.00
S9HZ2MYU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.1% European 317U491R9 11/29/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		6,187.50
S9H3TAAU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.77% European 317U484Q0 07/02/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,377.50
S9H6UU2U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.81% European 317U863Q1 08/20/2018	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,200.00
S9J1KSSU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.93% European 317U711R3 12/28/2018	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,352.00
S9J11ABU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.96% European 317U649R0 12/17/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,395.00
S9HZDJXU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.06% European 317U559R8 12/05/2018	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,455.00
S9H59ACU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.85% European 317U652Q6 07/23/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,395.00
S9H7BWGU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.88% European 317U912Q2 08/27/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,177.50
S9HXL9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 3.07% European 317U315R3 11/05/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,565.00
S9H8QTDU	CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.79% European 317U028R1 09/20/2018	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,640.00
S9H99AQU	CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.79% European 317U080R6 09/28/2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,484.00
S9H5FH2U	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 2.85% European 317U618Q9 07/20/2018				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,240.00
S9H6LHTU	CALL SWO_CDX BARCGB33 10/17/2018 CDX.NA.IG.30 317581866				
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,135.00
S9HY8W4U	CALL SWO_CDX BARCGB33 12/19/2018 CDX.NA.IG.31 12/28 3175X0019				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,490.00
S9H4UZ6U	CALL SWO_CDX BARCGB33 15/08/2018 ITRAXX EUROPE SERIES 2 3175165N8				
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,565.26
S9H8A66U	CALL SWO_CDX BARCGB33 17/10/2018 ITRAXX EUROPE SERIES 2 3175499T2				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,036.49
S9H8FX1U	CALL SWO_CDX BARCGB33 17/10/2018 ITRAXX EUROPE SERIES 2 3175499T2				
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,030.99
S9H99CCU	CALL SWO_CDX BARCGB33 21/11/2018 ITRAXX EUROPE SERIES 2 3175490B0				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		4,202.53
S9H2XAQU	CALL SWO_CDX BNPAFRPP 06/20/2018 CDX.NA.IG.30 3175WE176				
		Acquisitions	17,000,000.00	0.00	
		Dispositions	-17,000,000.00		14,790.00
S9H3QTGU	CALL SWO_CDX BNPAFRPP 08/15/2018 CDX.NA.IG.30 317580751				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		3,456.25
S9H5DJTU	CALL SWO_CDX BNPAFRPP 09/19/2018 CDX.NA.IG.30 3175CA424				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,600.00
S9H5JB9U	CALL SWO_CDX BNPAFRPP 09/19/2018 CDX.NA.IG.30 3175CA424				
		Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		4,532.50

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S9H67KFU	CALL SWO_CDX BNPAFRPP 09/19/2018 CDX.NA.IG.30 3175QA304	Acquisitions	6,300,000.00	0.00	
		Dispositions	-6,300,000.00		7,402.50
S9HYQPYU	CALL SWO_CDX BNPAFRPP 12/19/2018 CDX.NA.IG.31 12/28 3175TY887	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,800.00
S9HXXFU	CALL SWO_CDX BNPAFRPP 12/19/2018 CDX.NA.IG.31 12/28 3175Z9216	Acquisitions	4,100,000.00	0.00	
		Dispositions	-4,100,000.00		3,731.00
S9H4EU8U	CALL SWO_CDX BNPAFRPP 15/08/2018 ITRAXX EUROPE SERIES 2 3175189W0	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,555.39
S9H7GNTU	CALL SWO_CDX BNPAFRPP 17/10/2018 ITRAXX EUROPE SERIES 2 3175449W6	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		4,241.51
S9H5FZTU	CALL SWO_CDX BNPAFRPP 19/09/2018 ITRAXX EUROPE SERIES 2 3175189S9	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		6,107.10
S9H63GKU	CALL SWO_CDX BOFAUS6S 09/19/2018 CDX.NA.IG.30 3175SS295	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,340.00
S9H7GMQU	CALL SWO_CDX BOFAUS6S 09/19/2018 CDX.NA.IG.30 3175SS733	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,250.00
S9HYAC3U	CALL SWO_CDX BOFAUS6S 11/21/2018 CDX.NA.IG.31 12/28 3175TY820	Acquisitions	8,600,000.00	0.00	
		Dispositions	-8,600,000.00		5,676.00
S9HYJ65U	CALL SWO_CDX BOFAUS6S 12/19/2018 CDX.NA.IG.31 12/28 3175TY838	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,940.00
S9H7SNGU	CALL SWO_CDX CHASGB2L 17/10/2018 ITRAXX EUROPE SERIES 2 3175449T3	Acquisitions	4,300,000.00	0.00	
		Dispositions	-4,300,000.00		5,044.27
S9H73U9U	CALL SWO_CDX CHASGB2L 17/10/2018 ITRAXX EUROPE SERIES 2 317574AH4				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		4,887.41
S9H2XARU	CALL SWO_CDX CHASUS33 07/18/2018 CDX.NA.IG.30 317580504				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,625.00
S9HXE3U	CALL SWO_CDX CITIGB2L 19/12/2018 ITRAXX EUROPE INDEX 30 3177489W3				
		Acquisitions	4,600,000.00	0.00	
		Dispositions	-4,600,000.00		5,000.26
S9H5S86U	CALL SWO_CDX CITIUS33 09/19/2018 CDX.NA.IG.30 3175Z7806				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,380.00
S9H6C24U	CALL SWO_CDX CSFPGB2L 09/19/2018 CDX.NA.IG.30 3175Z8150				
		Acquisitions	17,800,000.00	0.00	
		Dispositions	-17,800,000.00		19,135.00
S9H6UP4U	CALL SWO_CDX CSFPGB2L 10/17/2018 CDX.NA.IG.30 317581908				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,910.00
S9HXBPCU	CALL SWO_CDX CSFPGB2L 11/21/2018 CDX.NA.IG.31 12/28 3175SA336				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		2,170.00
S9HX878U	CALL SWO_CDX DEUTGB2L 12/19/2018 CDX.NA.IG.31 12/28 3175Z7558				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		2,945.00
S9H7KXPU	CALL SWO_CDX GSILGB2X 10/17/2018 CDX.NA.IG.30 3175QA999				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,047.50
S9H7P84U	CALL SWO_CDX GSILGB2X 10/17/2018 CDX.NA.IG.30 3175QA999				
		Acquisitions	6,000,000.00	0.00	
		Dispositions	-6,000,000.00		6,150.00
S9H7UNSU	CALL SWO_CDX GSILGB2X 10/17/2018 CDX.NA.IG.30 3175QA999				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,730.00
S9HYNZKU	CALL SWO_CDX GSILGB2X 12/19/2018 CDX.NA.IG.31 12/28 317583672				
		Acquisitions	1,050,000.00	0.00	
		Dispositions	-1,050,000.00		826.88

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9H5887U	CALL SWO_CDX MSCSUS33 19/09/2018 ITRAXX EUROPE SERIES 2 3175139R2	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		5,125.65
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048	Acquisitions	285,000.00	-283,651.95	
		Dispositions	-285,000.00		251,911.00
SBGPMC28	CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049	Acquisitions	1,035,000.00	-1,038,933.45	
		Dispositions	-1,035,000.00		1,055,800.25
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Acquisitions	1,275,000.00	-1,261,918.50	
		Dispositions	-940,000.00		877,642.60
SBD7C7T9	CAP 1 FINL CORP 3.75% DUE 03-09-2027	Acquisitions	800,000.00	-797,528.00	
		Dispositions	-1,775,000.00		1,688,372.10
SBFXS0V6	CAP 1 FINL CORP 3.8% DUE 01-31-2028	Acquisitions	6,214,000.00	-6,032,370.73	
		Dispositions	-3,390,000.00		3,227,115.00
C14040H105	CAPITAL ONE FINL CORP COM	Acquisitions	47,844.00	-4,440,627.53	
		Dispositions	-7,800.00		815,325.63
C143658300	CARNIVAL CORP COM PAIRED	Acquisitions	81,000.00	-5,083,430.06	
		Dispositions	-65,900.00		4,203,399.07
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	8,621.00	-347,977.85	
		Dispositions	-10,490.00		477,386.68
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	13,102,000.00	-13,102,000.00	
		Dispositions	-5,374,000.00		5,374,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	185,000.00	-185,000.00	
		Dispositions	-76,000.00		76,000.00
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,105,000.00	-1,294,303.20	
		Dispositions	-180,000.00		216,757.80
SB2NNGB2	CDN NAT RES LTD 6.75% DUE 02-01-2039				
		Acquisitions	215,000.00	-262,560.15	
		Dispositions	-650,000.00		804,882.00
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	3,236,000.00	-3,412,190.17	
		Dispositions	-830,000.00		858,917.20
C13645RAY0	CDN PAC RY CO NEW FIXED 4% 06-01-2028				
		Acquisitions	475,000.00	-474,563.00	
		Dispositions	-475,000.00		477,949.75
C12514G108	CDW CORP COM				
		Acquisitions	8,415.00	-660,328.28	
		Dispositions	-4,312.00		321,195.61
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	10,900.00	-1,255,954.78	
		Dispositions	-5,693.00		606,950.44
C151020BB9	CELGENE CORP 3.9% 02-20-2028				
		Acquisitions	3,200,000.00	-3,138,749.50	
		Dispositions	-3,200,000.00		3,118,626.10
C151020AZ7	CELGENE CORP 4.55% 02-20-2048				
		Acquisitions	3,965,000.00	-3,909,612.65	
		Dispositions	-3,965,000.00		3,773,377.15
C151020AM6	CELGENE CORP 4.625% DUE 05-15-2044				
		Acquisitions	1,225,000.00	-1,150,317.50	
		Dispositions	-200,000.00		201,370.00
SBYQH7V2	CELGENE CORP 5% DUE 08-15-2045				
		Acquisitions	955,000.00	-918,007.55	
		Dispositions	-1,175,000.00		1,161,511.50
C151020104	CELGENE CORP COM				
		Acquisitions	55,900.00	-4,729,597.69	
		Dispositions	-31,400.00		2,756,302.42
C151020AW4	CELGENE CORP FIXED 4.35% DUE 11-15-2047				
		Acquisitions	1,135,000.00	-1,011,943.45	
		Dispositions	-970,000.00		889,196.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C15135B101	CENTENE CORP DEL COM	Acquisitions	55,300.00	-6,848,890.15	
		Dispositions	-37,077.00		4,195,132.33
C15189T107	CENTERPOINT ENERGY INC COM	Acquisitions	139,951.00	-3,874,410.28	
		Dispositions	-102,751.00		2,689,061.53
SBFF9P78	CHARTER 5.375% 05-01-2047	Acquisitions	1,945,000.00	-1,895,596.80	
		Dispositions	-3,365,000.00		3,112,756.55
SBFY3CF8	CHARTER 5.375% DUE 04-01-2038	Acquisitions	3,390,000.00	-3,351,708.15	
		Dispositions	-1,505,000.00		1,450,810.20
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035	Acquisitions	1,625,000.00	-1,845,716.75	
		Dispositions	-1,625,000.00		1,779,211.10
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	340,000.00	-398,514.00	
		Dispositions	-340,000.00		362,321.00
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	505,000.00	-564,528.00	
		Dispositions	-1,330,000.00		1,471,656.10
SBFY3BX9	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	3,860,000.00	-3,867,153.60	
		Dispositions	-2,290,000.00		2,317,786.15
CM22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	Acquisitions	5,000.00	-568,670.30	
		Dispositions	-5,000.00		573,318.35
C166764100	CHEVRON CORP COM	Acquisitions	50,000.00	-6,076,856.68	
		Dispositions	-10,800.00		1,205,663.58
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	Acquisitions	445,000.00	-491,907.45	
		Dispositions	-1,580,000.00		1,637,553.35
C125523100	CIGNA CORP NEW COM				

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DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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		Dispositions	-7,700.00		1,441,739.51
		Free Receipt	17,300.00		
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	173,546.00	-7,631,602.33	
		Dispositions	-37,300.00		1,722,027.19
C125581801	CIT GROUP INC NEW COM NEW COM NEW				
		Acquisitions	20,800.00	-1,077,654.74	
		Dispositions	-20,800.00		948,615.26
SBYWG4Z6	CITIGROUP INC 3.52% 10-27-2028				
		Acquisitions	455,000.00	-427,117.60	
		Dispositions	-1,305,000.00		1,272,856.05
SBDDXTT8	CITIGROUP INC 3.887% 01-10-2028				
		Acquisitions	360,000.00	-351,230.40	
		Dispositions	-5,125,000.00		5,100,518.25
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046				
		Acquisitions	485,000.00	-477,960.50	
		Dispositions	-3,575,000.00		3,607,866.00
SB8WTN90	CITIGROUP INC 5.875 DUE 01-30-2042				
		Acquisitions	205,000.00	-240,385.05	
		Dispositions	-2,000,000.00		2,507,940.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043				
		Acquisitions	915,000.00	-1,116,597.30	
		Dispositions	-250,000.00		293,847.50
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039				
		Acquisitions	250,000.00	-356,957.50	
		Dispositions	-250,000.00		360,077.50
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	61,581.00	-4,454,359.76	
		Dispositions	-79,200.00		5,872,875.61
SBFMTXQ6	CITIGROUP INC FIXED 3.878% DUE 01-24-2039				
		Acquisitions	6,800,000.00	-6,750,251.75	
		Dispositions	-1,735,000.00		1,645,017.00
SBF347Y6	CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028				
		Acquisitions	385,000.00	-363,116.60	
		Dispositions	-3,640,000.00		3,462,115.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFZP4Y6	CITIGROUP INC FLTG RT 4.075% DUE 04-23-2029	Acquisitions	2,900,000.00	-2,870,925.80	
		Dispositions	-2,900,000.00		2,833,620.10
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	121,431.00	-5,148,032.05	
		Dispositions	-46,422.00		1,801,422.04
C177376100	CITRIX SYS INC COM	Acquisitions	61,277.00	-6,156,359.26	
		Dispositions	-23,993.00		2,592,585.87
C12572Q105	CME GROUP INC COM STK	Acquisitions	1,600.00	-259,462.01	
		Dispositions	-1,600.00		261,987.35
C125896100	CMS ENERGY CORP COM	Acquisitions	2,500.00	-118,216.25	
		Dispositions	-2,500.00		117,536.11
C12621E103	CNO FINL GROUP INC COM	Acquisitions	22,700.00	-572,797.81	
		Dispositions	-22,700.00		524,081.94
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A	Acquisitions	108,100.00	-8,009,227.47	
		Dispositions	-53,751.00		3,962,976.88
C013872106	COM ALCOA CORPORATION COM USD0.01	Acquisitions	25,000.00	-1,194,881.68	
		Dispositions	-85,692.00		3,826,015.80
SB97R909	COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	Acquisitions	665,000.00	-640,204.05	
		Dispositions	-345,000.00		334,229.10
SBGV15K8	COMCAST CORP 4.7% 10-15-2048	Acquisitions	10,290,000.00	-10,254,148.60	
		Dispositions	-1,290,000.00		1,268,206.10
SBDFL075	COMCAST CORP NEW 3.2% DUE 07-15-2036	Acquisitions	370,000.00	-308,221.10	
		Dispositions	-685,000.00		576,440.95
SBFY1MY1	COMCAST CORP NEW 3.55% DUE 05-01-2028				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	395,000.00	-392,535.20	
		Dispositions	-395,000.00		389,608.25
SBFY1N04	COMCAST CORP NEW 3.9% DUE 03-01-2038				
		Acquisitions	1,985,000.00	-1,897,722.05	
		Dispositions	-535,000.00		503,428.00
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	3,085,000.00	-2,890,626.10	
		Dispositions	-2,215,000.00		1,987,683.65
SBF22PR0	COMCAST CORP NEW 4% DUE 08-15-2047				
		Acquisitions	310,000.00	-292,757.80	
		Dispositions	-310,000.00		276,619.20
C20030NCT6	COMCAST CORP NEW 4.15% DUE 10-15-2028				
		Acquisitions	515,000.00	-514,742.50	
		Dispositions	-515,000.00		515,118.45
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038				
		Acquisitions	10,510,000.00	-10,508,322.05	
		Dispositions	-345,000.00		344,886.15
C20030NBQ3	COMCAST CORP NEW 4.6% DUE 08-15-2045				
		Acquisitions	900,000.00	-873,923.60	
		Dispositions	-670,000.00		651,594.10
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047				
		Acquisitions	1,520,000.00	-1,357,220.60	
		Dispositions	-615,000.00		547,783.75
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049				
		Acquisitions	710,000.00	-651,590.70	
		Dispositions	-4,195,000.00		3,809,535.15
C20030N101	COMCAST CORP NEW-CL A				
		Acquisitions	107,900.00	-3,655,431.37	
		Dispositions	-231,600.00		8,255,933.72
SBFXKXD5	COMMONWEALTH EDISON CO 3.7% 08-15-2028				
		Acquisitions	475,000.00	-473,860.00	
		Dispositions	-475,000.00		471,803.25
SBFYRPY0	COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG				
		Acquisitions	1,575,000.00	-1,574,700.75	
		Dispositions	-725,000.00		691,936.05

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFWS66	CONAGRA BRANDS INC 5.4% 11-01-2048	Acquisitions	2,640,000.00	-2,578,526.30	
		Dispositions	-445,000.00		440,165.30
SBFWS55	CONAGRA BRANDS INC FORMERLY CONAGRA 5.3% 11-01-2038	Acquisitions	2,025,000.00	-2,011,387.45	
		Dispositions	-1,170,000.00		1,133,571.40
SBFWS329	CONCHO RES INC 4.85% DUE 08-15-2048	Acquisitions	1,940,000.00	-1,945,890.80	
		Dispositions	-1,145,000.00		1,126,886.00
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047	Acquisitions	4,340,000.00	-4,395,492.25	
		Dispositions	-1,415,000.00		1,418,275.13
C20605PAK7	CONCHO RESOURCES INC 4.3% 06-18-2028	Acquisitions	1,795,000.00	-1,781,248.40	
		Dispositions	-625,000.00		625,518.75
C206787103	CONDUENT INC COM	Acquisitions	29,500.00	-579,579.70	
		Dispositions	-29,500.00		391,084.21
SBZ78LD1	CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	Acquisitions	1,500,000.00	-1,912,695.00	
		Dispositions	-735,000.00		932,551.90
C20825C104	CONOCOPHILLIPS COM	Acquisitions	60,241.00	-3,823,810.72	
		Dispositions	-120,200.00		7,746,034.16
SBF42ZJ0	CONSTELLATION 4.1% 02-15-2048	Acquisitions	295,000.00	-280,465.40	
		Dispositions	-295,000.00		272,804.20
SBDGKT74	CONSTELLATION 4.5% DUE 05-09-2047	Acquisitions	755,000.00	-727,281.70	
		Dispositions	-1,150,000.00		1,099,097.25
C21036P108	CONSTELLATION BRANDS INC CL A CL A	Acquisitions	17,000.00	-3,579,781.84	
		Dispositions	-1,900.00		410,454.05
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	465,000.00	-516,716.05	
		Dispositions	-265,000.00		312,307.80
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG				
		Acquisitions	585,000.00	-662,360.40	
		Dispositions	-235,000.00		255,788.10
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO				
		Acquisitions	1,725,000.00	-1,919,902.20	
		Dispositions	-170,000.00		173,036.20
C21871D103	CORELOGIC INC-W/I COM STK				
		Acquisitions	8,600.00	-432,924.53	
		Dispositions	-8,600.00		343,976.58
C21870Q105	CORESITELTY CORP CORESITE REALTY CORP				
		Acquisitions	8,100.00	-791,215.13	
		Dispositions	-8,100.00		838,628.80
C225401AF5	CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029				
		Acquisitions	3,272,000.00	-3,272,000.00	
		Dispositions	-1,825,000.00		1,815,214.15
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045				
		Acquisitions	355,000.00	-396,254.55	
		Dispositions	-355,000.00		366,200.25
C224399105	CRANE CO COM				
		Acquisitions	12,200.00	-1,123,306.72	
		Dispositions	-18,700.00		1,587,893.68
C64072UAG7	CSC HOLDINGS INC TERM LOAN B SENIOR SECURED DUE 01-12-2026				
		Acquisitions	1,300,000.00	-1,293,500.00	
		Dispositions	-6,500.00		6,500.00
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	455,000.00	-424,741.00	
		Dispositions	-1,190,000.00		1,080,838.00
SB56PH80	CSX CORP 4.75% DUE 05-30-2042				
		Acquisitions	295,000.00	-299,062.15	
		Dispositions	-295,000.00		294,572.25
SBH4Q9N8	CSX CORP 4.75% DUE 11-15-2048				
		Acquisitions	1,545,000.00	-1,528,899.65	
		Dispositions	-335,000.00		332,668.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C126408HK2	CSX CORP FIXED 4.3% DUE 03-01-2048	Acquisitions	6,420,000.00	-6,352,419.05	
		Dispositions	-3,930,000.00		3,824,400.00
C231021106	CUMMINS INC	Acquisitions	1,600.00	-254,574.09	
		Dispositions	-20,595.00		3,549,576.14
S9G9498U	CURRENCY OPTION CALL CSFPGB2L USD/BRL 3.3335 European 04-11-2018 31750D007	Acquisitions	770,000.00	-7,168.70	
		Dispositions	-770,000.00		3,773.00
S9G99PLU	CURRENCY OPTION CALL GSCMUS33 GBP/USD 1.4194 European 12/04/2018 31750D1A6	Acquisitions	1,094,000.00	0.00	
		Dispositions	-1,094,000.00		5,055.47
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043	Acquisitions	710,000.00	-743,675.85	
		Dispositions	-770,000.00		878,843.70
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028	Acquisitions	10,210,000.00	-10,083,367.60	
		Dispositions	-9,680,000.00		9,576,441.15
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	15,685,000.00	-15,509,846.54	
		Dispositions	-3,410,000.00		3,379,775.75
SBYPFCH8	CVS HEALTH CORP 4.875% DUE 07-20-2035	Acquisitions	595,000.00	-603,073.80	
		Dispositions	-315,000.00		309,613.50
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	24,132,000.00	-24,330,359.05	
		Dispositions	-14,442,000.00		14,586,172.60
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	3,400,000.00	-3,574,149.05	
		Dispositions	-4,185,000.00		4,313,084.65
C126650100	CVS HEALTH CORP COM	Acquisitions	11,700.00	-802,368.26	
		Dispositions	-2,400.00		192,743.28
C23283R100	CYRUSONE INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	24,500.00	-1,265,322.76	
		Dispositions	-24,500.00		1,350,040.24
C235851102	DANAHER CORP COM	Acquisitions	38,300.00	-3,917,225.67	
		Dispositions	-54,600.00		5,496,741.70
SBFWZ825	DARDEN RESTAURANTS INC 4.55% 02-15-2048	Acquisitions	1,375,000.00	-1,303,960.45	
		Dispositions	-275,000.00		275,580.25
C237194105	DARDEN RESTAURANTS INC COM	Acquisitions	5,700.00	-549,647.57	
		Dispositions	-8,600.00		729,376.97
C23918K108	DAVITA INC COM	Acquisitions	31,750.00	-2,174,817.82	
		Dispositions	-31,750.00		2,105,154.83
SBYWFCM6	DEFAULTED PACIFIC GAS & ELEC CO 0.0% 12-31-2040	Acquisitions	784,000.00	-677,293.57	
		Dispositions	-230,000.00		168,762.50
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW	Acquisitions	125,632.00	-6,974,428.71	
		Dispositions	-98,938.00		5,321,218.83
C251526BN8	DEUTSCHE BK AG N Y 4.875% DUE 12-01-2032	Acquisitions	1,835,000.00	-1,725,945.60	
		Dispositions	-920,000.00		819,694.80
SBYNCYY2	DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	Acquisitions	1,860,000.00	-1,987,117.35	
		Dispositions	-1,265,000.00		1,256,423.40
C25179M103	DEVON ENERGY CORP NEW COM	Acquisitions	12,600.00	-303,639.56	
		Dispositions	-64,110.00		2,208,080.69
C253393102	DICKS SPORTING GOODS INC OC-COM OC-COM	Acquisitions	11,200.00	-417,409.31	
		Dispositions	-11,200.00		405,467.18
SBDGS7J6	DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	Acquisitions	1,045,000.00	-956,444.10	
		Dispositions	-1,485,000.00		1,436,456.55

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C25737MFK9	DOMINION ENERGY GAS HLDGS LLC DISC COML PAPER 4/2 YRS 3&4 06-19-2018	Acquisitions	1,000,000.00	-996,400.00	
		Dispositions	-1,000,000.00		1,000,000.00
C257559203	DOMTAR CORP COM NEW COM NEW	Acquisitions	24,292.00	-1,189,047.53	
		Dispositions	-8,167.00		433,294.25
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048	Acquisitions	4,660,000.00	-4,660,000.00	
		Dispositions	-525,000.00		532,465.50
SBYPL1N5	DR PEPPER SNAPPLE 4.42% DUE 12-15-2046	Acquisitions	235,000.00	-215,659.50	
		Dispositions	-800,000.00		723,100.30
C26210C104	DROPBOX INC CL A CL A	Acquisitions	55,500.00	-1,659,807.60	
		Dispositions	-55,500.00		1,783,710.98
SB968118	DU PONT E I DE NEMOURS & CO NT 4.15 02-15-2043	Acquisitions	115,000.00	-103,743.80	
		Dispositions	-115,000.00		127,692.55
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	950,000.00	-918,357.90	
		Dispositions	-3,434,000.00		3,293,549.40
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	62,900.00	-5,373,213.29	
		Dispositions	-19,900.00		2,031,391.43
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	555,000.00	-561,809.85	
		Dispositions	-875,000.00		863,476.25
CG29183103	EATON CORP PLC COM USD0.50	Acquisitions	8,300.00	-685,257.20	
		Dispositions	-8,300.00		668,906.01
C278642103	EBAY INC COM USD0.001	Acquisitions	241,410.00	-8,856,512.11	
		Dispositions	-49,500.00		1,566,254.78
C28035Q102	EDGEWELL PERS CARE CO COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	13,371.00	-648,537.95	
		Dispositions	-13,371.00		703,916.61
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	3,800.00	-542,091.20	
		Dispositions	-3,800.00		649,366.35
S2836399	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	Acquisitions	200,000.00	-247,464.00	
		Dispositions	-200,000.00		247,478.00
C285512109	ELECTR ARTS COM	Acquisitions	8,500.00	-1,202,393.78	
		Dispositions	-17,100.00		2,085,755.74
SBYMVD32	EMERA US FIN LP 4.75% DUE 06-15-2046	Acquisitions	715,000.00	-723,787.62	
		Dispositions	-3,690,000.00		3,789,536.60
C29250NAR6	ENBRIDGE INC 3.7% 07-15-2027	Acquisitions	720,000.00	-696,758.40	
		Dispositions	-2,350,000.00		2,240,372.50
SBZ6CXF0	ENBRIDGE INC 5.5% DUE 12-01-2046	Acquisitions	433,000.00	-475,719.78	
		Dispositions	-433,000.00		481,763.22
CG30401106	ENDO INTL LTD COM STK	Acquisitions	18,612.00	-248,705.40	
		Dispositions	-35,673.00		336,474.67
SBFXCN75	ENERGY TRANSFER 6% DUE 06-15-2048	Acquisitions	1,174,000.00	-1,161,086.00	
		Dispositions	-950,000.00		975,545.25
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	330,000.00	-383,136.60	
		Dispositions	-665,000.00		799,017.45
C29366GHX2	ENTERGY CORP DISC COML PAPER 4/2 YRS 3&408-31-2018	Acquisitions	3,800,000.00	-3,799,770.94	
		Dispositions	-3,800,000.00		3,800,000.00
C29366GKX8	ENTERGY CORP DISC COML PAPER 4/2 YRS 3&410-31-2018	Acquisitions	1,600,000.00	-1,593,920.00	
		Dispositions	-1,600,000.00		1,600,000.00

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SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043	Acquisitions	354,000.00	-343,698.60	
		Dispositions	-724,000.00		685,023.02
SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044	Acquisitions	620,000.00	-647,703.95	
		Dispositions	-315,000.00		332,180.10
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	1,760,000.00	-1,731,780.40	
		Dispositions	-1,255,000.00		1,192,716.75
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Acquisitions	3,780,000.00	-3,733,470.00	
		Dispositions	-380,000.00		363,549.80
C29380JD3	ENTERPRISE PRODS OPER LLC DISC COML PAPER 4/A2 YRS 3&4 09-13-2018	Acquisitions	4,500,000.00	-4,489,650.00	
		Dispositions	-4,500,000.00		4,500,000.00
C29380DEW6	ENTERPRISE PRODS OPER LLC DISC COML PAPER 05-30-2018	Acquisitions	1,000,000.00	-997,780.56	
		Dispositions	-1,000,000.00		1,000,000.00
C29380DKJ8	ENTERPRISE PRODS OPER LLC DISC COML PAPER 4/A2 YRS 3&4 10-18-2018	Acquisitions	2,200,000.00	-2,195,655.00	
		Dispositions	-2,200,000.00		2,200,000.00
C29472R108	EQTY LIFESTYLE PPTYS INC REIT	Acquisitions	10,900.00	-998,056.10	
		Dispositions	-10,900.00		1,094,290.25
C29444U700	EQUINIX INC COM PAR \$0.001	Acquisitions	10,670.00	-4,569,897.78	
		Dispositions	-2,260.00		982,882.00
SBF4G280	ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	Acquisitions	1,000,000.00	-947,300.00	
		Dispositions	-480,000.00		463,459.20
C29977A105	EVERCORE INC	Acquisitions	5,790.00	-563,467.86	
		Dispositions	-5,790.00		484,405.28
CG3223R108	EVEREST RE GROUP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,680.00	-8,342,604.03	
		Dispositions	-22,280.00		4,913,716.68
C30034W106	EVERGY INC COM NPV				
		Acquisitions	3,400.00	-179,482.15	
		Dispositions	-5,800.00		334,703.78
		Free Receipt	2,400.00		
		Acquisitions	16,070.00	-296,826.85	
		Dispositions	-36,145.00		770,826.28
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046	Acquisitions	2,680,000.00	-2,649,260.90	
		Dispositions	-100,000.00		100,966.00
C30161N101	EXELON CORP COM	Acquisitions	142,518.00	-6,160,426.30	
		Dispositions	-8,411.00		350,542.92
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	37,100.00	-4,255,074.88	
		Dispositions	-16,300.00		2,038,683.64
C30224P200	EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM	Acquisitions	7,700.00	-164,234.10	
		Dispositions	-30,000.00		590,342.68
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046	Acquisitions	1,870,000.00	-1,943,505.80	
		Dispositions	-370,000.00		376,364.00
C30231G102	EXXON MOBIL CORP COM	Acquisitions	13,700.00	-1,056,674.48	
		Dispositions	-1,900.00		131,452.57
C315616102	F5 NETWORKS INC COM STK	Acquisitions	23,869.00	-3,709,929.74	
		Dispositions	-19,969.00		3,529,090.70
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	24,200.00	-3,659,274.36	
		Dispositions	-59,000.00		9,993,507.92
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	2,600.00	-453,422.49	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,600.00		435,028.14
SBFZCT42	FEDERAL HOME LN BK CONS DISC NTS 06-29-2018	Acquisitions	1,200,000.00	-1,196,899.50	
		Dispositions	-1,200,000.00		1,200,000.00
SBFMNTT3	FEDERAL HOME LN BK CONS DISC NTS DUE 09-28-2018	Acquisitions	2,800,000.00	-2,795,775.11	
		Dispositions	-2,800,000.00		2,800,000.00
C313385SK3	FEDERAL HOME LN BK CONS DISC NTS DISC NT 29/01/2018	Acquisitions	2,700,000.00	-2,699,718.75	
		Dispositions	-2,700,000.00		2,699,718.75
C313747206	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW	Acquisitions	1,000.00	-109,532.00	
		Dispositions	-1,000.00		114,846.54
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	5,425,000.00	-5,207,654.15	
		Dispositions	-1,615,000.00		1,432,895.70
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047	Acquisitions	720,000.00	-717,895.50	
		Dispositions	-740,000.00		783,764.25
SBD9Y0B4	FEDEX CORP 4.55% DUE 04-01-2046	Acquisitions	890,000.00	-861,181.30	
		Dispositions	-530,000.00		524,310.80
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048	Acquisitions	2,935,000.00	-2,905,759.20	
		Dispositions	-735,000.00		711,134.55
C31428X106	FEDEX CORP COM	Acquisitions	8,910.00	-2,141,232.76	
		Dispositions	-8,910.00		1,610,437.93
SB1TWZV9	FEDT RETAIL HLDGS 6.375% DUE 03-15-2037	Acquisitions	650,000.00	-652,019.10	
		Dispositions	-1,010,000.00		1,012,504.80
SBG05727	FHLB DISC NT 05-11-2018 0% DISC NTS 11/05/2018 USD	Acquisitions	2,300,000.00	-2,296,856.67	
		Dispositions	-2,300,000.00		2,300,000.00

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SBF4NQG1	FHLB DISC NT 08-03-2018 0% DISC NTS 03/08/2018 USD	Acquisitions	1,300,000.00	-1,294,121.11	
		Dispositions	-1,300,000.00		1,300,000.00
C32008D106	FIRST DATA CORP NEW COM CL A COM CL A	Acquisitions	7,300.00	-130,205.28	
		Dispositions	-7,300.00		130,320.82
C336433107	FIRST SOLAR INC COM	Acquisitions	9,600.00	-565,495.96	
		Dispositions	-44,300.00		2,450,146.68
C33767D105	FIRSTCASH INC COM	Acquisitions	6,627.00	-547,659.22	
		Dispositions	-6,627.00		500,376.39
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047	Acquisitions	330,000.00	-334,313.10	
		Dispositions	-595,000.00		544,654.95
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048	Acquisitions	4,015,000.00	-3,993,319.00	
		Dispositions	-665,000.00		649,686.35
C343498101	FLOWERS FOODS INC COM	Acquisitions	21,400.00	-416,337.74	
		Dispositions	-21,400.00		440,669.22
SBFPMGV8	FOMENTO ECONOMICO 4.375% DUE 05-10-2043	Acquisitions	1,060,000.00	-1,037,077.50	
		Dispositions	-366,000.00		369,044.72
C344849104	FOOT LOCKER INC COM	Acquisitions	103,057.00	-4,949,144.37	
		Dispositions	-81,700.00		3,865,770.62
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046	Acquisitions	2,085,000.00	-2,056,712.70	
		Dispositions	-1,655,000.00		1,626,981.75
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	4,477,000.00	-3,931,968.86	
		Dispositions	-3,900,000.00		3,368,364.10
C35671D857	FREEMPORT-MCMORAN INC				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	27,300.00	-470,061.43	
		Dispositions	-27,300.00		489,167.06
C354613101	FRKLN RES INC COM	Acquisitions	22,600.00	-998,848.35	
		Dispositions	-22,600.00		925,249.18
C999999OA8	FUT CALL AUG 18 T-NOTE OPTION 1210	Acquisitions	14.00	-1.40	
		Dispositions	-14.00		3,040.80
C999999OA8	FUT CALL JUN 18 T-NOTE OPTION 1215	Acquisitions	8.00	-0.80	
		Dispositions	-8.00		2,490.40
C999599GH0	FUT DEC 18 10 YR T-NOTES	Free Delivery	-1,357.00		
		Free Receipt	95.00		
C999599GH0	FUT DEC 18 10 YR T-NOTES	Free Delivery	-95.00		
		Free Receipt	1,357.00		
C999599GH0	FUT DEC 18 CBT ULT TNOTE	Free Delivery	-123.00		
		Free Receipt	100.00		
C999599GH0	FUT DEC 18 CBT ULT TNOTE	Free Delivery	-100.00		
		Free Receipt	123.00		
C999599GH0	FUT DEC 18 US 2YR T-NOTE	Free Delivery	-26.00		
		Free Receipt	8.00		
C999599GH0	FUT DEC 18 US 2YR T-NOTE	Free Delivery	-8.00		
		Free Receipt	26.00		
C999599GH0	FUT JUN 18 10 YR T-NOTES	Free Delivery	-163.00		
		Free Receipt	917.00		
C999599GH0	FUT JUN 18 10 YR T-NOTES	Free Delivery	-917.00		
		Free Receipt	163.00		

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C999599GH0	FUT JUN 18 CBT 5Y T-NOTE	Free Delivery	-89.00		
		Free Receipt	225.00		
C999599GH0	FUT JUN 18 CBT 5Y T-NOTE	Free Delivery	-225.00		
		Free Receipt	89.00		
C999599GH0	FUT JUN 18 CBT UL T-BONDS	Free Delivery	-101.00		
		Free Receipt	689.00		
C999599GH0	FUT JUN 18 CBT UL T-BONDS	Free Delivery	-689.00		
		Free Receipt	101.00		
C999599GH0	FUT JUN 18 US 2YR T-NOTE	Free Delivery	-156.00		
		Free Receipt	208.00		
C999599GH0	FUT JUN 18 US 2YR T-NOTE	Free Delivery	-208.00		
		Free Receipt	156.00		
C999599GH0	FUT MAR 18 10 YR T-NOTES	Free Delivery	-15.00		
		Free Receipt	407.00		
C999599GH0	FUT MAR 18 10 YR T-NOTES	Free Delivery	-407.00		
		Free Receipt	15.00		
C999599GH0	FUT MAR 18 CBT 5Y T-NOTE	Free Delivery	-19.00		
		Free Receipt	79.00		
C999599GH0	FUT MAR 18 CBT 5Y T-NOTE	Free Delivery	-79.00		
		Free Receipt	19.00		
C999599GH0	FUT MAR 18 CBT UL T-BONDS	Free Delivery	-178.00		
		Free Receipt	20.00		
C999599GH0	FUT MAR 18 CBT UL T-BONDS				

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		Free Delivery	-20.00		
		Free Receipt	178.00		
C999599GH0	FUT MAR 18 U.S. T-BONDS	Free Delivery	-22.00		
		Free Receipt	65.00		
C999599GH0	FUT MAR 18 U.S. T-BONDS	Free Delivery	-65.00		
		Free Receipt	22.00		
C999599GH0	FUT MAR 19 CBT UL T-BONDS	Free Delivery	-8.00		
		Free Receipt	114.00		
C999599GH0	FUT MAR 19 CBT UL T-BONDS	Free Delivery	-114.00		
		Free Receipt	8.00		
C999599GH0	FUT MAR 19 CBT ULT TNOTE	Free Delivery	-42.00		
		Free Receipt	120.00		
C999599GH0	FUT MAR 19 CBT ULT TNOTE	Free Delivery	-120.00		
		Free Receipt	42.00		
C999999OA8	FUT PUT MAY 18 T-NOTE OPTION 120.00	Acquisitions	109.00	0.00	
		Dispositions	-109.00		23,712.95
C999999OA8	FUT PUT AUG 18 T-NOTE OPTION 1190	Acquisitions	14.00	-240.52	
		Dispositions	-14.00		3,040.80
C999999OA8	FUT PUT JUN 18 T-NOTE OPTION 119.50	Acquisitions	7.00	-883.40	
		Dispositions	-7.00		1,194.76
C999999OA8	FUT PUT JUN 18 T-NOTE OPTION 1200	Acquisitions	8.00	-4.48	
		Dispositions	-8.00		2,240.40
C999999OA8	FUT PUT MAY 18 T-NOTE OPTION 1180	Acquisitions	19.00	-920.17	
		Dispositions	-19.00		6,205.03

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C999999OA8	FUT PUT MAY 18 T-NOTE OPTION 1185	Acquisitions	28.00	-471.24	
		Dispositions	-28.00		9,144.24
C999599GH0	FUT SEP 18 10 YR T-NOTES	Free Delivery	-1,429.00		
		Free Receipt	40.00		
C999599GH0	FUT SEP 18 10 YR T-NOTES	Free Delivery	-40.00		
		Free Receipt	1,429.00		
C999599GH0	FUT SEP 18 US 2YR T-NOTE	Free Delivery	-126.00		
		Free Receipt	11.00		
C999599GH0	FUT SEP 18 US 2YR T-NOTE	Free Delivery	-11.00		
		Free Receipt	126.00		
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	12,068.00	-440,394.69	
		Dispositions	-45,690.00		1,627,296.59
C364760108	GAP INC COM	Acquisitions	24,222.00	-732,928.40	
		Dispositions	-24,222.00		617,844.84
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	7,660,000.00	-6,969,323.05	
		Dispositions	-28,731,000.00		24,831,119.88
SBCZSZ30	GEN ELEC CAP CORP 6.15% DUE 08-07-2037	Acquisitions	985,000.00	-1,137,864.30	
		Dispositions	-220,000.00		256,478.20
SB7XW2Z0	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	Acquisitions	2,210,000.00	-2,850,036.15	
		Dispositions	-1,715,000.00		1,910,316.85
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	Acquisitions	1,185,000.00	-1,309,467.40	
		Dispositions	-515,000.00		527,357.75
SB7T4807	GENERAL ELEC CO 4.125% DUE 10-09-2042				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,700,000.00	-2,151,909.88	
		Dispositions	-4,407,000.00		3,668,162.60
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	1,190,000.00	-1,063,045.75	
		Dispositions	-1,779,000.00		1,489,535.40
C36960MMU4	GENERAL ELEC CO DISC COML PAPER 3/A3 YRS3&4 12-28-2018				
		Acquisitions	2,200,000.00	-2,187,130.00	
		Dispositions	-2,200,000.00		2,196,386.81
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	238,800.00	-1,916,256.90	
		Dispositions	-47,600.00		342,832.30
SBFY3D22	GENERAL MLS INC 4.2% DUE 04-17-2028				
		Acquisitions	1,060,000.00	-1,061,120.95	
		Dispositions	-1,060,000.00		1,043,514.90
SBFY3D44	GENERAL MLS INC 4.7% DUE 04-17-2048				
		Acquisitions	1,692,000.00	-1,677,995.33	
		Dispositions	-1,200,000.00		1,066,752.00
SBFY3D33	GENERAL MLS INC FIXED 4.55% DUE 04-17-2038				
		Acquisitions	2,180,000.00	-2,125,436.80	
		Dispositions	-440,000.00		406,436.80
SBGJNQ03	GENERAL MTRS CO 5.0% 10-01-2028				
		Acquisitions	460,000.00	-459,839.00	
		Dispositions	-460,000.00		440,956.00
SBD93QC4	GENERAL MTRS CO 5.15% DUE 04-01-2038				
		Acquisitions	580,000.00	-501,208.20	
		Dispositions	-1,210,000.00		1,190,264.30
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045				
		Acquisitions	695,000.00	-654,661.30	
		Dispositions	-1,165,000.00		1,100,900.35
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048				
		Acquisitions	2,350,000.00	-2,309,699.18	
		Dispositions	-1,705,000.00		1,465,554.24
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049				
		Acquisitions	5,305,000.00	-5,047,807.98	
		Dispositions	-710,000.00		638,360.35

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	1,490,000.00	-1,484,065.45	
		Dispositions	-835,000.00		885,079.90
SBYXXXG0	GENERAL MTRS CO 6.6% DUE 04-01-2036	Acquisitions	680,000.00	-764,864.00	
		Dispositions	-935,000.00		1,053,084.40
SBYXXXH1	GENERAL MTRS CO 6.75% DUE 04-01-2046	Acquisitions	1,150,000.00	-1,311,727.00	
		Dispositions	-470,000.00		498,265.45
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	Acquisitions	340,000.00	-327,335.00	
		Dispositions	-1,715,000.00		1,675,807.60
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Acquisitions	360,000.00	-370,159.20	
		Dispositions	-225,000.00		255,078.00
C375558103	GILEAD SCIENCES INC	Acquisitions	37,800.00	-2,804,885.39	
		Dispositions	-32,461.00		2,616,589.55
SBF108Q5	GLAXOSMITHKLINE 3.875% DUE 05-15-2028	Acquisitions	3,695,000.00	-3,712,190.75	
		Dispositions	-925,000.00		942,247.20
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	Acquisitions	265,000.00	-344,041.55	
		Dispositions	-605,000.00		756,256.05
SBFXTLH2	GOLDMAN SACHS 4.411% DUE 04-23-2039	Acquisitions	7,595,000.00	-7,470,317.10	
		Dispositions	-615,000.00		584,437.10
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	Acquisitions	1,290,000.00	-1,319,026.80	
		Dispositions	-1,565,000.00		1,621,765.80
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Acquisitions	245,000.00	-278,797.75	
		Dispositions	-915,000.00		941,801.45
SB7M7YX8	GOLDMAN SACHS 6.125% DUE 02-15-2033				

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SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	625,000.00	-723,898.55	
		Dispositions	-3,665,000.00		4,309,517.50
SBYZKX58	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	Acquisitions	2,440,000.00	-3,103,328.90	
		Dispositions	-2,115,000.00		2,643,089.60
SBD1DDX2	GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	Acquisitions	4,845,000.00	-4,789,350.00	
		Dispositions	-1,915,000.00		1,800,313.30
SBFXTLV6	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	Acquisitions	4,105,000.00	-4,106,103.60	
		Dispositions	-2,705,000.00		2,643,228.10
SBBM55R1	GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	Acquisitions	2,045,000.00	-2,017,866.85	
		Dispositions	-2,045,000.00		1,998,683.90
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	565,000.00	-655,501.70	
		Dispositions	-565,000.00		658,660.05
SBYQMTX3	GRAINGER W W INC 4.2% DUE 05-15-2047	Acquisitions	24,290.00	-5,879,187.72	
		Dispositions	-46,250.00		11,207,184.92
C38526M106	GRAND CANYON ED INC COM STK	Acquisitions	315,000.00	-305,190.90	
		Dispositions	-1,220,000.00		1,233,811.40
SBMJ71M4	GRUPO TELEvisa S A 5% DUE 05-13-2045	Acquisitions	1,200.00	-138,948.96	
		Dispositions	-1,200.00		142,329.00
SBZ1N3D6	GRUPO TELEvisa S A 6.125% DUE 01-31-2046	Acquisitions	466,000.00	-411,935.86	
		Dispositions	-555,000.00		524,835.75
C405024100	HAEMONETICS CORP MASS COM	Acquisitions	1,060,000.00	-1,149,236.60	
		Dispositions	-575,000.00		620,094.20
		Acquisitions	17,600.00	-1,624,797.97	
		Dispositions	-21,651.00		2,151,904.92

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SBYNR6K7	HALLIBURTON CO 4.85% DUE 11-15-2035	Acquisitions	655,000.00	-681,486.60	
		Dispositions	-550,000.00		570,779.00
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045	Acquisitions	1,325,000.00	-1,414,768.58	
		Dispositions	-4,115,000.00		4,628,846.70
SB63S808	HALLIBURTON CO 7.45% DUE 09-15-2039	Acquisitions	870,000.00	-1,157,139.00	
		Dispositions	-565,000.00		727,590.05
C406216101	HALLIBURTON CO COM	Acquisitions	47,700.00	-2,378,773.19	
		Dispositions	-47,700.00		2,267,760.85
SBYWFTW5	HARRIS CORP DEL 4.4% DUE 06-15-2028	Acquisitions	1,345,000.00	-1,353,481.05	
		Dispositions	-1,345,000.00		1,360,870.55
SBX1DFF8	HARRIS CORP DEL 5.054% DUE 04-27-2045	Acquisitions	995,000.00	-1,041,253.50	
		Dispositions	-600,000.00		631,341.00
C413875105	HARRIS CORP. COMMON STOCK 1 PAR	Acquisitions	18,200.00	-2,689,447.25	
		Dispositions	-12,400.00		1,930,924.58
SBFM1RF9	HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	Acquisitions	3,350,000.00	-3,305,922.75	
		Dispositions	-1,610,000.00		1,589,897.80
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	47,900.00	-5,957,482.29	
		Dispositions	-11,200.00		1,122,456.99
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047	Acquisitions	1,035,000.00	-1,007,215.00	
		Dispositions	-500,000.00		499,000.00
C40416M105	HD SUPPLY HLDGS INC. COM	Acquisitions	112,948.00	-4,676,266.66	
		Dispositions	-4,457.00		163,232.81
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				

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SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047	Acquisitions	1,040,000.00	-1,061,604.30	
		Dispositions	-355,000.00		391,561.45
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM	Acquisitions	1,925,000.00	-2,107,097.26	
		Dispositions	-660,000.00		653,720.10
C431475102	HILL-ROM HLDGS INC COM STK	Acquisitions	65,128.00	-1,203,535.63	
		Dispositions	-39,389.00		597,308.36
C43283X105	HILTON GRAND VACATIONS INC COM	Acquisitions	6,600.00	-581,530.27	
		Dispositions	-6,600.00		563,624.94
C43357MLF5	HITACHI CAP AMER CORP DISC COML PAPER 11-15-2018	Acquisitions	27,147.00	-1,210,091.68	
		Dispositions	-32,208.00		1,113,278.71
C43357MEM8	HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 05-21-2018	Acquisitions	2,200,000.00	-2,195,325.00	
		Dispositions	-2,200,000.00		2,200,000.00
C43357MER7	HITACHI CAP AMER CORP DISC COML PAPER 3/A3 YRS 3&4 05-25-2018	Acquisitions	700,000.00	-698,693.33	
		Dispositions	-700,000.00		700,000.00
C436440101	HOLOGIC INC COM	Acquisitions	1,900,000.00	-1,896,341.97	
		Dispositions	-1,900,000.00		1,900,000.00
SBD886H5	HOME DEPOT INC 3.5% DUE 09-15-2056	Acquisitions	3,600.00	-138,018.42	
		Dispositions	-3,600.00		142,092.31
SBDGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047	Acquisitions	1,165,000.00	-1,012,660.15	
		Dispositions	-650,000.00		574,159.55
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043	Acquisitions	1,615,000.00	-1,589,411.45	
		Dispositions	-2,975,000.00		2,917,361.15
		Acquisitions	695,000.00	-705,401.05	
		Dispositions	-635,000.00		644,300.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBR30BC4	HOME DEPOT INC 4.4 DUE 03-15-2045 REG	Acquisitions	300,000.00	-318,801.00	
		Dispositions	-1,280,000.00		1,290,477.20
SB8D60P5	HOME DEPOT INC 5.875% DUE 12-16-2036	Acquisitions	1,873,000.00	-2,266,909.34	
		Dispositions	-215,000.00		257,155.05
SBFN0JP9	HOME DEPOT INC 5.95% DUE 04-01-2041	Acquisitions	1,045,000.00	-1,325,206.30	
		Dispositions	-590,000.00		730,891.30
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	4,661.00	-720,082.28	
		Dispositions	-4,661.00		748,304.07
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	214,011.00	-4,236,440.33	
		Dispositions	-94,111.00		1,719,167.82
C40434L105	HP INC COM	Acquisitions	146,082.00	-3,459,263.49	
		Dispositions	-20,669.00		495,489.05
SBFN0JH1	HSBC BK USA 5.875 11-01-2034	Acquisitions	930,000.00	-1,060,456.80	
		Dispositions	-390,000.00		436,359.30
SBG48WG1	HSBC BK USA N A 7 DUE 01-15-2039	Acquisitions	315,000.00	-395,353.35	
		Dispositions	-890,000.00		1,274,434.30
SBG48WF0	HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035	Acquisitions	795,000.00	-896,869.00	
		Dispositions	-190,000.00		205,179.10
SBD0QRM9	HSBC HLDGS PLC 3.9% DUE 05-25-2026	Acquisitions	1,000,000.00	-1,033,830.00	
		Dispositions	-4,250,000.00		4,350,725.00
SBF243H2	HSBC HLDGS PLC 4.041% 03-13-2028	Acquisitions	840,000.00	-808,630.35	
		Dispositions	-3,110,000.00		3,112,590.00
SBD36V02	HSBC HLDGS PLC 4.583% 06-19-2029				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,395,000.00	-3,397,556.55	
		Dispositions	-790,000.00		796,184.40
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044				
		Acquisitions	1,660,000.00	-1,901,591.40	
		Dispositions	-1,660,000.00		1,804,749.80
SB9KBXK6	HSBC HLDGS PLC 6.5% DUE 05-02-2036				
		Acquisitions	525,000.00	-625,369.50	
		Dispositions	-480,000.00		579,437.20
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037				
		Acquisitions	1,605,000.00	-2,045,431.80	
		Dispositions	-1,845,000.00		2,199,891.65
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				
		Acquisitions	2,245,000.00	-2,802,137.40	
		Dispositions	-280,000.00		347,247.60
C443510607	HUBBELL INC COM				
		Acquisitions	2,700.00	-320,611.00	
		Dispositions	-2,700.00		289,295.84
C444859102	HUMANA INC COM				
		Acquisitions	28,075.00	-8,211,111.61	
		Dispositions	-19,580.00		6,174,069.90
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	17,425.00	-4,246,671.26	
		Dispositions	-25,691.00		5,612,488.64
C447011107	HUNTSMAN CORP COM STK				
		Acquisitions	71,800.00	-1,961,091.89	
		Dispositions	-81,500.00		2,339,273.50
C448579102	HYATT HOTELS CORP COM CL A COM CL A				
		Acquisitions	33,800.00	-2,549,169.96	
		Dispositions	-8,100.00		606,210.55
C44890NK33	HYUNDAI CAP AMER CP 0% 10-03-2018				
		Acquisitions	2,200,000.00	-2,191,640.00	
		Dispositions	-2,200,000.00		2,200,000.00
C44890NL57	HYUNDAI CAP AMER DISC COML PAPER 4/2 YRS 0% 11-05-2018				
		Acquisitions	2,200,000.00	-2,190,906.67	
		Dispositions	-2,200,000.00		2,200,000.00

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C44890NFS4	HYUNDAI CAP AMER DISC COML PAPER 4/2 YRS3&4 06-26-2018	Acquisitions	2,700,000.00	-2,691,720.00	
		Dispositions	-2,700,000.00		2,700,000.00
C44890NJU5	HYUNDAI CAP AMER DISC COML PAPER 4/2 YRS3&4 09-28-2018	Acquisitions	2,300,000.00	-2,294,968.75	
		Dispositions	-2,300,000.00		2,300,000.00
C44919P508	IAC / INTERACTIVECORP COM PAR \$.001 STK	Acquisitions	2,996.00	-647,364.62	
		Dispositions	-1,100.00		158,121.16
C44930G107	ICU MED INC COM	Acquisitions	8,393.00	-2,405,269.25	
		Dispositions	-8,393.00		1,972,905.70
C45168D104	IDEXX LABS INC COM	Acquisitions	4,400.00	-958,717.10	
		Dispositions	-4,400.00		1,033,870.57
SBT6SJF8	IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040	Acquisitions	1,170,000.00	-1,079,131.05	
		Dispositions	-310,000.00		270,868.70
SB1V4L37	IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO	Acquisitions	2,300,000.00	-2,558,865.00	
		Dispositions	-1,550,000.00		1,707,165.05
SBFXV4T1	INDIANA MICH PWR CO 4.25% 08-15-2048	Acquisitions	995,000.00	-989,308.60	
		Dispositions	-785,000.00		787,811.35
CG47791101	INGERSOLL-RAND PLC COM STK	Acquisitions	16,500.00	-1,474,563.98	
		Dispositions	-22,900.00		2,024,685.16
C457187102	INGREDION INC COM	Acquisitions	1,700.00	-163,774.30	
		Dispositions	-11,249.00		1,329,072.89
C45778Q107	INSPERITY INC COM	Acquisitions	6,900.00	-679,611.41	
		Dispositions	-5,500.00		644,387.91
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	870,000.00	-804,745.70	
		Dispositions	-290,000.00		264,062.40
SBF3W9R7	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	180,000.00	-183,013.20	
		Dispositions	-180,000.00		178,668.00
C458140100	INTEL CORP COM	Acquisitions	138,799.00	-6,912,407.53	
		Dispositions	-71,300.00		3,513,355.01
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	2,200.00	-159,343.60	
		Dispositions	-2,200.00		160,433.81
SB8J5PR3	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	Acquisitions	295,000.00	-264,842.15	
		Dispositions	-2,350,000.00		2,221,494.50
C459200101	INTERNATIONAL BUSINESS MACHS CORP COM	Acquisitions	20,700.00	-3,265,011.04	
		Dispositions	-18,600.00		2,939,513.53
SBYGTQ0	INTL PAPER CO 4.4% DUE 08-15-2047	Acquisitions	585,000.00	-517,678.20	
		Dispositions	-330,000.00		315,473.40
SB6ZWB98	INTL PAPER CO 6 DUE 11-15-2041	Acquisitions	305,000.00	-347,291.30	
		Dispositions	-585,000.00		632,695.05
C461202103	INTUIT COM	Acquisitions	12,189.00	-2,637,437.51	
		Dispositions	-36,263.00		6,294,031.38
C46120E602	INTUITIVE SURGICAL INC COM NEW STK	Acquisitions	980.00	-508,255.16	
		Dispositions	-980.00		524,035.25
C48123V102	J2 GLOBAL INC COM	Acquisitions	13,027.00	-1,045,012.13	
		Dispositions	-5,400.00		441,624.52
C466313103	JABIL INC	Acquisitions	42,901.00	-1,163,545.27	
		Dispositions	-78,400.00		2,053,907.22

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C469814107	JACOBS ENGR GROUP INC COM	Acquisitions	19,700.00	-1,312,297.09	
		Dispositions	-29,600.00		1,846,743.79
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	30,172.00	-707,054.45	
		Dispositions	-30,172.00		645,869.99
C477143101	JETBLUE AWYS CORP COM	Acquisitions	196,194.00	-3,495,157.82	
		Dispositions	-84,802.00		1,641,452.71
SBFXCNB9	JOHNSON & JOHNSON 3.5% 01-15-2048	Acquisitions	515,000.00	-490,465.40	
		Dispositions	-620,000.00		556,462.40
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046	Acquisitions	230,000.00	-216,574.90	
		Dispositions	-375,000.00		351,615.00
SBF01Z35	JOHNSON & JOHNSON 3.75% DUE 03-03-2047	Acquisitions	400,000.00	-387,576.00	
		Dispositions	-3,255,000.00		3,193,212.15
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	23,505.00	-3,226,424.50	
		Dispositions	-59,875.00		7,961,232.65
SBDG08W2	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2044 12-23-2016	Acquisitions	320,000.00	-314,896.40	
		Dispositions	-1,335,000.00		1,313,466.80
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	4,120,000.00	-3,879,434.25	
		Dispositions	-2,245,000.00		2,135,760.95
SBFZP554	JPMORGAN CHASE & 4.005% DUE 04-23-2029	Acquisitions	1,140,000.00	-1,140,000.00	
		Dispositions	-1,140,000.00		1,123,443.85
SBFMW7H4	JPMORGAN CHASE & 4.203% DUE 07-23-2029	Acquisitions	6,255,000.00	-6,248,113.90	
		Dispositions	-1,945,000.00		1,943,935.70
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	415,000.00	-497,085.60	
		Dispositions	-725,000.00		854,790.40
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	645,000.00	-587,975.55	
		Dispositions	-1,265,000.00		1,205,368.15
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	Acquisitions	8,880,000.00	-8,751,203.80	
		Dispositions	-3,490,000.00		3,270,300.65
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	Acquisitions	1,785,000.00	-1,685,526.05	
		Dispositions	-155,000.00		139,422.50
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	Acquisitions	2,445,000.00	-2,384,749.90	
		Dispositions	-3,070,000.00		2,981,176.00
SB90J106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	Acquisitions	290,000.00	-359,098.30	
		Dispositions	-290,000.00		351,610.50
SBKM46K1	JPMORGAN CHASE & FLTG RT 6.125% DUE 12-31-2049	Acquisitions	1,350,000.00	-1,416,088.00	
		Dispositions	-1,350,000.00		1,403,195.00
C48203R104	JUNIPER NETWORKS INC COM	Acquisitions	70,471.00	-1,891,320.09	
		Dispositions	-108,300.00		2,990,196.29
SBG0DDD4	KANSAS CITY SOUTHN 4.7% DUE 05-01-2048	Acquisitions	810,000.00	-796,068.05	
		Dispositions	-810,000.00		810,853.20
SBG0BPZ4	KELLOGG CO 4.3% DUE 05-15-2028	Acquisitions	2,145,000.00	-2,125,002.30	
		Dispositions	-2,145,000.00		2,146,603.25
C49271KJB1	KEURIG DR PEPPER INC DISC COML PAPER 4/2 09-11-2018	Acquisitions	2,100,000.00	-2,095,304.17	
		Dispositions	-2,100,000.00		2,100,000.00
C49271KJJ4	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 3&4 09-18-2018	Acquisitions	2,200,000.00	-2,193,393.89	
		Dispositions	-2,200,000.00		2,200,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJZXT76	KINDER MORGAN 5.5 DUE 03-01-2044	Acquisitions	395,000.00	-393,520.35	
		Dispositions	-180,000.00		180,300.60
SB4KRMH9	KINDER MORGAN 6.5% DUE 09-01-2039	Acquisitions	220,000.00	-248,751.80	
		Dispositions	-220,000.00		240,479.80
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	1,440,000.00	-1,436,529.60	
		Dispositions	-1,440,000.00		1,415,058.85
C500255104	KOHLS CORP COM	Acquisitions	18,500.00	-1,179,446.68	
		Dispositions	-18,500.00		1,348,210.26
C500643200	KORN FERRY COM	Acquisitions	11,263.00	-577,748.85	
		Dispositions	-11,263.00		497,916.16
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	1,470,000.00	-1,446,490.30	
		Dispositions	-2,185,000.00		1,886,067.45
SBYVZCX8	KROGER CO 3.875% DUE 10-15-2046	Acquisitions	160,000.00	-136,697.60	
		Dispositions	-220,000.00		187,277.30
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	2,125,000.00	-2,026,933.70	
		Dispositions	-890,000.00		879,960.80
C501044101	KROGER CO COM	Acquisitions	40,989.00	-1,175,508.65	
		Dispositions	-4,500.00		127,371.24
C512807108	LAM RESH CORP COM	Acquisitions	2,800.00	-524,450.70	
		Dispositions	-7,253.00		1,472,939.84
C513272104	LAMB WESTON HLDGS INC COM USD5	Acquisitions	29,504.00	-1,840,245.28	
		Dispositions	-13,205.00		935,316.47
C521865204	LEAR CORP COM NEW COM NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900.00	-156,974.45	
		Dispositions	-36,897.00		6,597,889.99
C524901105	LEGG MASON INC COM	Acquisitions	3,400.00	-130,024.19	
		Dispositions	-3,400.00		136,417.92
C531229607	LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP	Acquisitions	32,300.00	-1,497,776.81	
		Dispositions	-100,700.00		4,413,159.20
SBW0XTH2	LILLY ELI & CO 3.7% DUE 03-01-2045	Acquisitions	70,000.00	-67,127.20	
		Dispositions	-485,000.00		449,168.20
SBDDMLG6	LINCOLN NATL CORP 4.35% 03-01-2048	Acquisitions	1,315,000.00	-1,279,894.10	
		Dispositions	-310,000.00		293,442.90
C534187109	LINCOLN NATL CORP COM	Acquisitions	89,000.00	-5,950,708.79	
		Dispositions	-70,910.00		4,751,873.44
SBG10BS5	LLOYDS BKG GROUP 0% DUE 03-22-2028	Acquisitions	1,650,000.00	-1,644,175.50	
		Dispositions	-1,650,000.00		1,638,401.80
SBFMYF65	LLOYDS BKG GROUP 4.344% DUE 01-09-2048	Acquisitions	3,295,000.00	-3,118,075.50	
		Dispositions	-1,120,000.00		982,150.40
SBF92VV9	LLOYDS BKG GROUP FLTG RT 3.574% 11-07-2028	Acquisitions	620,000.00	-578,801.00	
		Dispositions	-620,000.00		573,177.60
SBDB6944	LOCKHEED MARTIN 4.7% DUE 05-15-2046	Acquisitions	3,975,000.00	-4,418,808.75	
		Dispositions	-3,975,000.00		4,281,492.50
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	15,560.00	-5,337,955.48	
		Dispositions	-15,560.00		4,716,468.33
C54142L109	LOGMEIN INC COM	Acquisitions	24,100.00	-2,169,773.98	
		Dispositions	-21,400.00		2,165,396.27

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C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	109,000.00	-3,076,951.11	
		Dispositions	-134,029.00		3,663,389.42
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046	Acquisitions	2,028,000.00	-1,781,973.26	
		Dispositions	-585,000.00		520,441.05
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	585,000.00	-544,972.80	
		Dispositions	-2,980,000.00		2,893,774.75
SB7B2LT9	LOWES COS INC 4.65 DUE 04-15-2042	Acquisitions	485,000.00	-463,744.80	
		Dispositions	-1,212,000.00		1,260,880.11
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	Acquisitions	19,200.00	-2,088,228.38	
		Dispositions	-23,300.00		2,433,811.53
C55261F104	M & T BK CORP COM	Acquisitions	800.00	-137,611.76	
		Dispositions	-800.00		140,982.22
C55616P104	MACYS INC COM STK	Acquisitions	66,100.00	-1,830,328.21	
		Dispositions	-66,100.00		1,981,634.20
SB92RSZ2	MACYS RETAIL HLDGS 4.3 DUE 02-15-2043	Acquisitions	885,000.00	-663,646.80	
		Dispositions	-225,000.00		167,751.00
C55825T103	MADISON SQUARE GARDEN CO NEW CL A CL A	Acquisitions	6,970.00	-2,135,633.98	
		Dispositions	-9,770.00		2,757,522.58
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	Acquisitions	1,000,000.00	-1,003,970.00	
		Dispositions	-415,000.00		397,885.40
C559222401	MAGNA INTERNATIONAL INC COMMON STOCK	Acquisitions	18,244.00	-1,130,323.44	
		Dispositions	-18,244.00		880,204.61
C56418H100	MANPOWERGROUP INC				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	34,059.00	-3,254,964.81	
		Dispositions	-44,971.00		3,672,823.02
SBFM2HB8	MAPLE ESCR 5.085% DUE 05-25-2048				
		Acquisitions	2,440,000.00	-2,418,933.80	
		Dispositions	-2,440,000.00		2,451,703.85
SBD41T57	MARATHON OIL CORP 4.4% DUE 07-15-2027				
		Acquisitions	790,000.00	-808,920.50	
		Dispositions	-305,000.00		304,783.45
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	4,792,000.00	-5,240,549.81	
		Dispositions	-690,000.00		740,040.80
C565849106	MARATHON OIL CORP COM				
		Acquisitions	98,111.00	-1,961,259.09	
		Dispositions	-197,511.00		3,439,440.25
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	950,000.00	-1,173,764.80	
		Dispositions	-805,000.00		1,014,718.10
C56585A102	MARATHON PETE CORP COM				
		Acquisitions	62,678.00	-4,597,854.44	
		Dispositions	-42,948.00		3,326,170.49
SBYX30Z8	MARSH & MCLENNAN COS INC 4.2% 03-01-2048				
		Acquisitions	775,000.00	-768,875.35	
		Dispositions	-775,000.00		732,161.45
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047				
		Acquisitions	460,000.00	-440,877.80	
		Dispositions	-330,000.00		345,315.30
C574599106	MASCO CORP COM				
		Acquisitions	75,515.00	-2,759,540.14	
		Dispositions	-55,190.00		2,068,034.93
SBF2J247	MASTERCARD INC 3.95% DUE 02-26-2048				
		Acquisitions	1,085,000.00	-1,084,056.05	
		Dispositions	-470,000.00		474,709.40
SBFXHLG5	MASTERCARD INC FIXED 3.5% DUE 02-26-2028				
		Acquisitions	545,000.00	-543,724.70	
		Dispositions	-545,000.00		536,765.05

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C577933104	MAXIMUS INC COM	Acquisitions	15,800.00	-1,056,329.21	
		Dispositions	-8,100.00		535,748.94
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	Acquisitions	850,000.00	-893,352.65	
		Dispositions	-850,000.00		881,081.04
SBF8QNS3	MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	Acquisitions	3,940,000.00	-3,895,382.60	
		Dispositions	-1,635,000.00		1,538,320.15
SBFWZ8C5	MCKESSON CORP NEW FIXED 3.95% DUE 02-16-2028	Acquisitions	770,000.00	-769,807.50	
		Dispositions	-525,000.00		501,595.50
C58155Q103	MCKESSON CORP	Acquisitions	25,328.00	-3,592,296.34	
		Dispositions	-18,769.00		2,715,729.88
C552690109	MDU RES GROUP INC COM	Acquisitions	27,400.00	-740,133.87	
		Dispositions	-50,300.00		1,363,767.60
C58502B106	MEDNAX INC COM	Acquisitions	6,500.00	-292,319.60	
		Dispositions	-6,500.00		300,436.11
SBYMLDL0	MEDTRONIC INC 4.625% DUE 03-15-2045	Acquisitions	900,000.00	-1,010,891.25	
		Dispositions	-3,999,000.00		4,345,866.76
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	27,300.00	-2,513,128.96	
		Dispositions	-63,900.00		5,261,093.85
CM51363113	MELLANOX TECHNOLOGIES LTD COM STK ILS0.0175	Acquisitions	7,400.00	-576,837.01	
		Dispositions	-7,400.00		682,426.51
C58933Y105	MERCK & CO INC NEW COM	Acquisitions	2,411.00	-141,765.59	
		Dispositions	-4,332.00		267,723.52
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,397,743.10	
		Dispositions	-240,000.00		285,106.20
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038				
		Acquisitions	395,000.00	-545,155.90	
		Dispositions	-1,040,000.00		1,419,032.80
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	1,240,000.00	-1,199,967.75	
		Dispositions	-410,000.00		394,916.10
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046				
		Acquisitions	705,000.00	-734,079.95	
		Dispositions	-705,000.00		703,259.70
SBGDXXK74	METLIFE INC 4.875% DUE 11-13-2043				
		Acquisitions	275,000.00	-299,458.50	
		Dispositions	-465,000.00		483,103.00
SB0BXDC0	METLIFE INC 5.7% DUE 06-15-2035				
		Acquisitions	285,000.00	-325,350.30	
		Dispositions	-285,000.00		333,415.80
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	695,000.00	-840,953.60	
		Dispositions	-215,000.00		258,569.75
SB019VJ1	METLIFE INC 6.375% DUE 06-15-2034				
		Acquisitions	235,000.00	-283,139.75	
		Dispositions	-235,000.00		284,704.85
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	52,500.00	-2,421,554.34	
		Dispositions	-37,300.00		1,679,959.26
SB3Q5R19	METLIFE INC FIXED 10.75% DUE 08-01-2069				
		Acquisitions	750,000.00	-1,163,700.00	
		Dispositions	-405,000.00		674,203.50
C552848103	MGIC INVT CORP WIS COM				
		Acquisitions	44,300.00	-640,411.91	
		Dispositions	-48,334.00		505,534.18
C595112103	MICRON TECH INC COM				
		Acquisitions	56,953.00	-3,124,001.76	
		Dispositions	-106,976.00		5,329,516.64

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	1,450,000.00	-1,433,293.55	
		Dispositions	-2,835,000.00		2,740,079.25
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	860,000.00	-900,689.40	
		Dispositions	-1,920,000.00		1,908,829.70
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	755,000.00	-800,362.00	
		Dispositions	-1,230,000.00		1,206,604.40
SBYP2P70	MICROSOFT CORP 4.1% DUE 02-06-2037	Acquisitions	1,450,000.00	-1,505,596.30	
		Dispositions	-855,000.00		868,070.10
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045	Acquisitions	2,090,000.00	-2,224,561.15	
		Dispositions	-1,100,000.00		1,229,892.40
C594918104	MICROSOFT CORP COM	Acquisitions	72,128.00	-7,423,983.63	
		Dispositions	-98,308.00		9,933,735.25
SBYP2PC5	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	Acquisitions	595,000.00	-635,793.20	
		Dispositions	-595,000.00		633,776.15
C595620AS4	MIDAMERICAN ENERGY CO 3.65% 08-01-2048	Acquisitions	1,260,000.00	-1,249,417.20	
		Dispositions	-315,000.00		284,231.25
SBGB66Q6	MITSUBISHI UFJ 4.286% DUE 07-26-2038	Acquisitions	1,735,000.00	-1,725,618.30	
		Dispositions	-1,185,000.00		1,155,356.55
SBDVLN36	MITSUBISHI UFJ FINL GROUP INC 3.961% DUE 03-02-2028	Acquisitions	1,920,000.00	-1,920,000.00	
		Dispositions	-1,920,000.00		1,911,958.70
SBFN8NN9	MIZUHO FINL GROUP 4.018% DUE 03-05-2028	Acquisitions	930,000.00	-928,631.50	
		Dispositions	-930,000.00		930,000.74
CG54050102	MLP LAZARD LTD CL A				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,590.00	-452,058.57	
		Dispositions	-3,803.00		215,426.09
C60855R100	MOLINA HEALTHCARE INC COM	Acquisitions	2,500.00	-194,137.63	
		Dispositions	-13,400.00		1,059,962.00
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	2,095,000.00	-1,915,960.20	
		Dispositions	-3,125,000.00		2,777,984.30
C60871R209	MOLSON COORS BREWING COM CL B	Acquisitions	76,900.00	-5,188,156.30	
		Dispositions	-2,900.00		183,570.80
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	14,900.00	-829,687.51	
		Dispositions	-14,900.00		830,441.27
SBGLBR57	MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	Acquisitions	1,975,000.00	-1,975,000.00	
		Dispositions	-534,000.00		545,622.51
C61744YAP3	MORGAN STANLEY 3.772% DUE 01-24-2029	Acquisitions	9,375,000.00	-9,290,102.40	
		Dispositions	-7,375,000.00		7,197,887.50
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038	Acquisitions	4,780,000.00	-4,576,808.30	
		Dispositions	-4,415,000.00		4,320,845.95
SBVRZ811	MORGAN STANLEY 4.3% DUE 01-27-2045	Acquisitions	2,150,000.00	-2,068,853.50	
		Dispositions	-1,365,000.00		1,318,456.25
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047	Acquisitions	1,330,000.00	-1,285,934.45	
		Dispositions	-4,625,000.00		4,638,765.80
SBD1KDW2	MORGAN STANLEY 4.457% DUE 04-22-2039	Acquisitions	5,675,000.00	-5,658,002.05	
		Dispositions	-1,585,000.00		1,561,164.90
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	420,000.00	-526,306.20	
		Dispositions	-2,420,000.00		3,154,421.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4021X3	MORGAN STANLEY 7.25% DUE 04-01-2032	Acquisitions	290,000.00	-372,345.50	
		Dispositions	-290,000.00		367,648.40
C617446448	MORGAN STANLEY COM STK USD0.01	Acquisitions	161,379.00	-8,565,656.02	
		Dispositions	-183,615.00		8,664,636.50
SBFX4N26	MOUNT SINAI HOSP 3.981% BND\$ 07-01-2048	Acquisitions	0.00	0.00	
		Dispositions	-190,000.00		180,321.40
SBYZGJX6	MPLX LP 4.5% 04-15-2038	Acquisitions	3,205,000.00	-3,160,449.55	
		Dispositions	-930,000.00		880,557.80
SBYZGJY7	MPLX LP 4.7% 04-15-2048	Acquisitions	4,965,000.00	-4,917,449.00	
		Dispositions	-1,045,000.00		1,003,294.95
SBH4Q9M7	MPLX LP 5.5% DUE 02-15-2049	Acquisitions	2,380,000.00	-2,328,126.20	
		Dispositions	-305,000.00		299,342.25
C553530106	MSC INDL DIRECT INC CL A COM	Acquisitions	6,000.00	-561,152.45	
		Dispositions	-6,000.00		489,595.65
C626717102	MURPHY OIL CORP COM	Acquisitions	6,000.00	-171,258.00	
		Dispositions	-33,800.00		998,339.87
C635017106	NATIONAL BEVERAGE CORP COM	Acquisitions	4,800.00	-468,792.96	
		Dispositions	-4,800.00		518,625.76
C636180101	NATL FUEL GAS CO COM	Acquisitions	11,000.00	-549,232.91	
		Dispositions	-11,000.00		567,468.80
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	Acquisitions	4,230,000.00	-4,080,937.70	
		Dispositions	-230,000.00		218,113.60
SBG0QJT1	NESTLE HLDGS INC 4% DUE 09-24-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C64110D104	NETAPP INC COM STK	Acquisitions	5,075,000.00	-4,993,927.75	
		Dispositions	-1,665,000.00		1,623,918.40
SBD3J3G1	NEWELL BRANDS INC 5.375% DUE 04-01-2036	Acquisitions	28,100.00	-1,612,526.11	
		Dispositions	-24,300.00		1,546,670.43
SBD3J3M7	NEWELL BRANDS INC 5.5% DUE 04-01-2046	Acquisitions	335,000.00	-324,784.65	
		Dispositions	-674,000.00		660,116.64
C65249B109	NEWS CORP COM CL A	Acquisitions	930,000.00	-883,645.10	
		Dispositions	-4,745,000.00		4,644,733.63
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	152,671.00	-2,428,391.25	
		Dispositions	-184,535.00		2,445,165.34
C65478KHD6	NISOURCE INC DISC COML PAPER 4/A2 YRS 3&4 08-13-2018	Acquisitions	255,000.00	-226,636.35	
		Dispositions	-830,000.00		726,657.40
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043	Acquisitions	2,200,000.00	-2,198,514.39	
		Dispositions	-2,200,000.00		2,200,000.00
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045	Acquisitions	830,000.00	-929,492.10	
		Dispositions	-215,000.00		197,625.85
C655844108	NORFOLK SOUTHN CORP COM	Acquisitions	665,000.00	-664,252.65	
		Dispositions	-665,000.00		680,614.20
SBD72XQ6	NORTHERN STS PWR CO MINN 3.6% 09-15-2047	Acquisitions	1,100.00	-163,542.81	
		Dispositions	-1,100.00		155,922.82
SBF15KF3	NORTHROP GRUMMAN 3.25% DUE 01-15-2028	Acquisitions	330,000.00	-303,161.10	
		Dispositions	-515,000.00		471,195.25
		Acquisitions	2,250,000.00	-2,126,304.90	
		Dispositions	-2,200,000.00		2,060,980.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	1,546,000.00	-1,500,985.09	
		Dispositions	-7,046,000.00		6,850,096.70
SBB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	Acquisitions	355,000.00	-367,652.20	
		Dispositions	-355,000.00		359,529.80
SBVFMJ22	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	Acquisitions	475,000.00	-438,458.25	
		Dispositions	-1,175,000.00		1,130,873.50
C666807102	NORTHROP GRUMMAN CORP COM	Acquisitions	4,510.00	-1,442,630.70	
		Dispositions	-4,510.00		1,326,446.53
SBD3S5K6	NOVARTIS CAP CORP 4% DUE 11-20-2045	Acquisitions	795,000.00	-802,557.10	
		Dispositions	-570,000.00		567,193.00
C629377508	NRG ENERGY INC COM NEW	Acquisitions	103,500.00	-3,281,563.84	
		Dispositions	-54,700.00		1,887,196.12
C67018T105	NU SKIN ENTERPRISES INC CL A CL A	Acquisitions	7,738.00	-554,101.53	
		Dispositions	-9,223.00		743,177.11
C67020Y100	NUANCE COMMUNICATIONS INC COM	Acquisitions	27,100.00	-381,656.38	
		Dispositions	-7,100.00		116,806.13
SBDVJC77	NUCOR CORP 4.4% DUE 05-01-2048	Acquisitions	2,635,000.00	-2,616,839.90	
		Dispositions	-430,000.00		419,241.40
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	20,600.00	-576,771.77	
		Dispositions	-5,400.00		135,079.15
SBFMZD75	OCCIDENTAL PETE 4.2% DUE 03-15-2048	Acquisitions	355,000.00	-350,147.15	
		Dispositions	-355,000.00		329,021.10
C670837103	OGE ENERGY CORP COM				

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		Acquisitions	61,100.00	-2,235,958.65	
		Dispositions	-61,100.00		2,349,986.96
C680223104	OLD REP INTL CORP COM	Acquisitions	155,855.00	-3,248,726.59	
		Dispositions	-120,130.00		2,521,862.37
C680665205	OLIN CORP COM	Acquisitions	20,400.00	-463,980.51	
		Dispositions	-20,400.00		477,453.44
SBF4ZFF5	ORACLE CORP 3.8% 11-15-2037	Acquisitions	900,000.00	-876,964.50	
		Dispositions	-1,375,000.00		1,301,368.05
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	6,755,000.00	-6,456,596.40	
		Dispositions	-6,695,000.00		6,566,477.10
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	450,000.00	-419,431.50	
		Dispositions	-1,223,000.00		1,173,563.51
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	495,000.00	-488,876.85	
		Dispositions	-1,315,000.00		1,301,769.30
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	Acquisitions	190,000.00	-190,271.70	
		Dispositions	-1,105,000.00		1,104,931.65
SB2QR213	ORACLE CORP 6.5% DUE 04-15-2038	Acquisitions	590,000.00	-771,967.90	
		Dispositions	-590,000.00		745,653.80
C68389X105	ORACLE CORP COM	Acquisitions	225,600.00	-10,621,461.76	
		Dispositions	-229,000.00		11,330,723.92
C688239201	OSHKOSH CORPORATION	Acquisitions	10,411.00	-909,907.99	
		Dispositions	-13,801.00		981,984.52
S9A3XVVU	OTC CASH COLLATERAL RECEIVABLE FROM SOCI ETE GENERALE	Acquisitions	310,000.00	-310,000.00	
		Dispositions	-260,000.00		260,000.00

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S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	520,000.00	-520,000.00	
		Dispositions	-560,000.00		560,000.00
CABA999US3	OTC DER CASH COLL PAY TO UBSSEC	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9BYVBLU	OTC DER CASH COLL REC FROM BNP PARIBAS SECURITIES CORPORATION	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,200,000.00
S9A32HNU	OTC DER CASH COLL RECEIVABLE FROM UBSSEC	Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		80,000.00
S9AZUZ5U	OTC DER CASH COLL RECEI FROM CITIBANK	Acquisitions	965,000.00	-965,000.00	
		Dispositions	-916,000.00		916,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,090,000.00		1,090,000.00
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	Acquisitions	280,000.00	-280,000.00	
		Dispositions	-560,000.00		560,000.00
S9C8GNHL	OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY BANK,N.A.31/12/50	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Acquisitions	750,000.00	-750,000.00	
		Dispositions	-910,000.00		910,000.00
S9B8RP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	450,000.00	-450,000.00	
		Dispositions	-370,000.00		370,000.00
S9A32GTU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33				
		Acquisitions	560,000.00	-560,000.00	
		Dispositions	-560,000.00		560,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	3,310,000.00	-3,310,000.00	
		Dispositions	-3,420,000.00		3,420,000.00
S9B8RP6L	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS				
		Acquisitions	1,520,000.00	-1,520,000.00	
		Dispositions	-1,830,000.00		1,830,000.00
C690742101	OWENS CORNING NEW COM STK				
		Acquisitions	9,591.00	-695,466.11	
		Dispositions	-42,231.00		3,095,520.24
C69924R108	PARAMOUNT GROUP INC COM				
		Acquisitions	16,316.00	-254,391.36	
		Dispositions	-16,316.00		239,656.18
C700517105	PARK HOTELS & RESORTS INC COM				
		Acquisitions	31,599.00	-966,620.75	
		Dispositions	-4,485.00		138,055.81
C69318G106	PBF ENERGY INC CL A CL A				
		Acquisitions	69,400.00	-3,301,330.72	
		Dispositions	-39,500.00		1,611,876.07
C704551100	PEABODY ENERGY CORP NEW				
		Acquisitions	58,855.00	-2,454,792.30	
		Dispositions	-30,100.00		1,270,388.28
CG7S00T104	PENTAIR PLC COM STK				
		Acquisitions	6,100.00	-263,129.31	
		Dispositions	-6,100.00		236,419.50
C713448108	PEPSICO INC COM				
		Acquisitions	46,897.00	-5,144,643.51	
		Dispositions	-65,434.00		7,190,348.54

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C71377A103	PERFORMANCE FOOD GROUP CO COM	Acquisitions	34,791.00	-1,072,246.72	
		Dispositions	-28,595.00		876,339.70
CLX1715296	PETROBRAS GLOBAL TRADING B.V. TERM LOAN 06-06-2022 BEO	Acquisitions	3,200,000.00	-3,160,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
SBYZFHL7	PFIZER INC 4.1% 09-15-2038	Acquisitions	2,465,000.00	-2,462,530.45	
		Dispositions	-305,000.00		295,859.15
SBZ3FFH8	PFIZER INC 4.125% DUE 12-15-2046	Acquisitions	990,000.00	-991,640.50	
		Dispositions	-1,275,000.00		1,294,450.15
SBYZFHM8	PFIZER INC 4.2% 09-15-2048	Acquisitions	2,300,000.00	-2,299,878.80	
		Dispositions	-1,400,000.00		1,404,440.60
SBCLYQM8	PFIZER INC 4.3% DUE 06-15-2043	Acquisitions	510,000.00	-516,620.90	
		Dispositions	-190,000.00		196,752.60
C717081103	PFIZER INC COM	Acquisitions	17,518.00	-635,954.55	
		Dispositions	-38,129.00		1,528,017.27
SB8MJDB2	PFIZER INC NT 7.2 DUE 03-15-2039	Acquisitions	615,000.00	-853,486.80	
		Dispositions	-835,000.00		1,142,112.90
C69331C108	PG& E CORP COM	Acquisitions	20,800.00	-932,870.82	
		Dispositions	-101,000.00		4,454,317.83
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	Acquisitions	455,000.00	-418,627.30	
		Dispositions	-1,565,000.00		1,390,915.00
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Acquisitions	430,000.00	-443,433.20	
		Dispositions	-1,460,000.00		1,341,981.50
SBSMTK33	PHILIP MORRIS INTL 4.25% DUE 11-10-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,000,000.00	-5,888,640.00	
		Dispositions	-3,600,000.00		3,324,168.00
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	Acquisitions	3,600,000.00	-3,356,388.00	
		Dispositions	-365,000.00		354,294.55
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	17,736.00	-1,198,683.64	
		Dispositions	-7,409.00		785,418.83
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	550,000.00	-561,233.30	
		Dispositions	-755,000.00		731,640.45
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044	Acquisitions	505,000.00	-499,207.70	
		Dispositions	-2,755,000.00		2,884,395.97
SBYM51K7	PHILLIPS 66 4.9% DUE 10-01-2046	Acquisitions	670,000.00	-656,519.60	
		Dispositions	-490,000.00		453,587.40
C72147K108	PILGRIMS PRIDE CORP	Acquisitions	7,000.00	-125,112.13	
		Dispositions	-16,935.00		378,418.40
C72650RBE1	PLAINS ALL AMERN 4.7 DUE 06-15-2044	Acquisitions	240,000.00	-211,293.60	
		Dispositions	-240,000.00		213,720.00
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	Acquisitions	1,455,000.00	-1,422,818.70	
		Dispositions	-255,000.00		227,625.75
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	Acquisitions	38,356.00	-1,763,613.29	
		Dispositions	-2,300.00		116,771.97
SBFNC7K6	PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	Acquisitions	865,000.00	-863,103.40	
		Dispositions	-265,000.00		258,849.20
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	29,200.00	-2,411,991.45	
		Dispositions	-29,200.00		2,417,255.56

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVJFCF1	PROGRESSIVE CORP 3.7% DUE 01-26-2045	Acquisitions	475,000.00	-433,394.75	
		Dispositions	-840,000.00		772,371.60
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048	Acquisitions	1,235,000.00	-1,234,422.55	
		Dispositions	-1,235,000.00		1,229,755.75
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	265,000.00	-259,037.50	
		Dispositions	-590,000.00		581,348.55
SBFNC7J5	PROLOGIS L P 4.375% DUE 09-15-2048	Acquisitions	1,405,000.00	-1,387,887.10	
		Dispositions	-1,230,000.00		1,267,908.60
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	Acquisitions	2,565,000.00	-2,572,472.50	
		Dispositions	-125,000.00		127,177.50
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047	Acquisitions	675,000.00	-596,030.10	
		Dispositions	-190,000.00		167,243.70
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	Acquisitions	1,615,000.00	-1,458,451.50	
		Dispositions	-295,000.00		254,850.50
C744320102	PRUDENTIAL FINL INC COM	Acquisitions	28,935.00	-2,854,968.95	
		Dispositions	-13,323.00		1,487,097.98
SB1L6KD6	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	Acquisitions	285,000.00	-332,312.85	
		Dispositions	-285,000.00		332,982.60
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM	Acquisitions	8,300.00	-417,932.05	
		Dispositions	-31,400.00		1,546,320.63
SBF4NQX4	PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	Acquisitions	770,000.00	-765,233.70	
		Dispositions	-199,000.00		197,330.39
C745867101	PULTE GROUP INC				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	53,910.00	-1,562,590.99	
		Dispositions	-76,936.00		1,829,594.85
S9H67LVU	PUT SWO USD BARCGB33 P 3.03% / R 3MLIBOR European 317U752Q5 08/09/2018				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		770.00
S9H9HB3U	PUT SWO USD BARCGB33 P 3.085% / R 3MLIBOR European 317U116R4 10/10/2018				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		826.84
S9H8A20U	PUT SWO USD BNPAFRPP P 3.02% / R 3MLIBOR European 317U988Q1 09/10/2018				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,231.25
S9H88EEU	PUT SWO USD BNPAFRPP P 3.06% / R 3MLIBOR European 317U977Q4 09/10/2018				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,310.00
S9J1CE9U	PUT SWO USD BNPAFRPP P 3.15% / R 3MLIBOR European 317U674R8 12/24/2018				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9H9XCJU	PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U193R0 10/18/2018				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,581.25
S9J1FUEU	PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U681R9 12/27/2018				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,846.25
S9J1HUTU	PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U681R9 12/27/2018				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,848.50
S9HXJPXU	PUT SWO USD BNPAFRPP P 3.2% / R 3MLIBOR European 317U261R7 10/29/2018				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,127.50
S9HYXBZU	PUT SWO USD BNPAFRPP P 3.3% / R 3MLIBOR European 317U487R5 11/26/2018				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,696.00
S9HZPCXU	PUT SWO USD BNPAFRPP P 3.32% / R 3MLIBOR European 317U593R6 12/10/2018				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00

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S9H8TA4U	PUT SWO USD BOFAUS6S P 2.96% / R 3MLIBOR European 317U032R5 09/24/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,906.25
S9H8LM8U	PUT SWO USD BOFAUS6S P 3% / R 3MLIBOR European 317U025R4 09/17/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,691.00
S9H8FS7U	PUT SWO USD BOFAUS6S P 3.02% / R 3MLIBOR European 317U002R1 09/14/2018	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,640.00
S9H4SD7U	PUT SWO USD BOFAUS6S P 3.05% / R 3MLIBOR European 317U601Q8 07/16/2018	Acquisitions	11,100,000.00	0.00	
		Dispositions	-11,100,000.00		13,597.50
S9H9NRSU	PUT SWO USD BOFAUS6S P 3.11% / R 3MLIBOR European 317U148R6 10/12/2018	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,290.00
S9H7SBZU	PUT SWO USD BOFAUS6S P 3.12% / R 3MLIBOR European 317U954Q1 09/04/2018	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,132.00
S9H6C63U	PUT SWO USD BOFAUS6S P 3.18% / R 3MLIBOR European 317U780Q1 10/11/2018	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,800.00
S9HXBREU	PUT SWO USD BOFAUS6S P 3.22% / R 3MLIBOR European 317U232R3 10/24/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		2,730.00
S9HY5RRU	PUT SWO USD BOFAUS6S P 3.28% / R 3MLIBOR European 317U373R2 11/13/2018	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,525.00
S9HZBUFU	PUT SWO USD BOFAUS6S P 3.29% / R 3MLIBOR European 317U532R0 12/03/2018	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,630.00
S9HXXN5U	PUT SWO USD BOFAUS6S P 3.34% / R 3MLIBOR European 317U333R1 11/09/2018	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,000.00
S9HYVHJU	PUT SWO USD BOFAUS6S P 3.35% / R 3MLIBOR European 317U482R0 11/26/2018				

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		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,765.00
S9H9BBJU	PUT SWO USD CHASUS33 P 3.04% / R 3MLIBOR European 317U084R2 10/04/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,172.00
S9H6UU0U	PUT SWO USD CHASUS33 P 3.06% / R 3MLIBOR European 317U861Q3 08/20/2018	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,060.00
S9H4HGGU	PUT SWO USD CHASUS33 P 3.085% / R 3MLIBOR European 317U578Q7 07/11/2018	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9HX6VZU	PUT SWO USD CITIUS33 P 3.22% / R 3MLIBOR European 317U226R1 10/22/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,415.00
S9H8V04U	PUT SWO USD DEUTGB2L P 3% / R 3MLIBOR European 317U051R1 09/24/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,100.00
S9H6LJZU	PUT SWO USD DEUTGB2L P 3.03% / R 3MLIBOR European 317U811Q4 08/16/2018	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,870.00
S9H73GNU	PUT SWO USD DEUTGB2L P 3.08% / R 3MLIBOR European 317U884Q6 08/23/2018	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		4,680.00
S9H7KYMU	PUT SWO USD DEUTGB2L P 3.1% / R 3MLIBOR European 317U936Q4 08/31/2018	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		4,070.00
S9H6LGZU	PUT SWO USD DEUTGB2L P 3.2% / R 3MLIBOR European 317U810Q5 10/16/2018	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,916.00
S9H6C65U	PUT SWO USD GSCMUS33 P 3.02% / R 3MLIBOR European 317U782Q9 08/13/2018	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,816.00
S9H5XQ3U	PUT SWO USD GSCMUS33 P 3.03% / R 3MLIBOR European 317U732Q0 08/02/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,666.25

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S9H9FZAU	PUT SWO USD GSCMUS33 P 3.05% / R 3MLIBOR European 317U109R3 10/09/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,750.00
S9H47C0U	PUT SWO USD GSCMUS33 P 3.09% / R 3MLIBOR European 317U538Q6 07/06/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,150.00
S9H83LSU	PUT SWO USD GSCMUS33 P 3.09% / R 3MLIBOR European 317U973Q8 09/07/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		2,562.50
S9J1NF5U	PUT SWO USD GSCMUS33 P 3.1% / R 3MLIBOR European 317U719R5 12/31/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,443.75
S9H9URSU	PUT SWO USD GSCMUS33 P 3.14% / R 3MLIBOR European 317U182R3 10/17/2018	Acquisitions	9,000,000.00	0.00	
		Dispositions	-9,000,000.00		9,000.00
S9J14GRU	PUT SWO USD GSCMUS33 P 3.145% / R 3MLIBOR European 317U654R2 12/19/2018	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,625.00
S9HXKXKU	PUT SWO USD GSCMUS33 P 3.17% / R 3MLIBOR European 317U283R1 10/29/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,185.00
S9J1A81U	PUT SWO USD GSCMUS33 P 3.175% / R 3MLIBOR European 317U669R5 12/21/2018	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9HYAJ7U	PUT SWO USD GSCMUS33 P 3.265% / R 3MLIBOR European 317U387R6 11/15/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,860.00
S9HZQF9U	PUT SWO USD GSCMUS33 P 3.28% / R 3MLIBOR European 317U622R1 12/13/2018	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9HYNXTU	PUT SWO USD GSCMUS33 P 3.32% / R 3MLIBOR European 317U445R6 11/23/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,801.25
S9HZGA7U	PUT SWO USD GSCMUS33 P 3.32% / R 3MLIBOR European 317U575R8 12/07/2018				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,295.00
S9HZ2PDU	PUT SWO USD GSCMUS33 P 3.34% / R 3MLIBOR European 317U490R0 11/29/2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		5,875.00
S9H3S99U	PUT SWO USD MSCSUS33 P 3.01% / R 3MLIBOR European 317U486Q8 07/02/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,377.50
S9H6UU3U	PUT SWO USD MSCSUS33 P 3.01% / R 3MLIBOR European 317U864Q0 08/20/2018	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,840.00
S9J1KQWU	PUT SWO USD MSCSUS33 P 3.16% / R 3MLIBOR European 317U710R4 12/28/2018	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		2,720.00
S9J11GGU	PUT SWO USD MSCSUS33 P 3.2% / R 3MLIBOR European 317U648R1 12/17/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,395.00
S9HZDJZU	PUT SWO USD MSCSUS33 P 3.3% / R 3MLIBOR European 317U558R9 12/05/2018	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,960.00
S9H5898U	PUT SWO USD NGFPUS33 P 3.05% / R 3MLIBOR European 317U650Q8 07/23/2018	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		3,360.00
S9H7BWYU	PUT SWO USD NGFPUS33 P 3.1% / R 3MLIBOR European 317U913Q1 08/27/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,177.50
S9HXS1U	PUT SWO USD NGFPUS33 P 3.31% / R 3MLIBOR European 317U316R2 11/05/2018	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		3,332.50
S9H8QTCU	PUT SWO USD PNBUS33CHA P 3% / R 3MLIBOR European 317U029R0 09/20/2018	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,431.00
S9H99BKU	PUT SWO USD PNBUS33CHA P 3% / R 3MLIBOR European 317U081R5 09/28/2018	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,369.00

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S9H5FG5U	PUT SWO USD PNBUS33CHA P 3.05% / R 3MLIBOR European 317U619Q8 07/20/2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,105.00
S9H2SL5U	PUT SWPTN USD BNPAFRPP 6M 2.95%/3MLIBOR European 317U352Q9 06-18-2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,145.50
S9H2SL6U	PUT SWPTN USD BNPAFRPP 6M 3.17%/3MLIBOR European 317U353Q8 06-18-2018	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9G5W87U	PUT SWPTN USD BOFAUS6S 6M 2.75%/3MLIBOR European 317U387P0 02-02-2018	Acquisitions	5,100,000.00	0.00	
		Dispositions	-5,100,000.00		32,130.00
S9G81GZU	PUT SWPTN USD BOFAUS6S 6M 3.065%/3MLIBOREuropean 317U732P2 03-12-2018	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		7,000.00
S9H2WVKU	PUT SWPTN USD BOFAUS6S 6M 3.14%/3MLIBOR European 317U368Q1 06-21-2018	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,584.00
S9GYXUWU	PUT SWPTN USD CITIUS33 6M 2.94%/3MLIBOR European 317U137Q1 05-17-2018	Acquisitions	18,100,000.00	0.00	
		Dispositions	-18,100,000.00		18,100.00
S9GZQLBU	PUT SWPTN USD DEUTGB2L 6M 3.09%/3MLIBOR European 317U185Q2 05-25-2018	Acquisitions	4,200,000.00	0.00	
		Dispositions	-4,200,000.00		5,040.00
S9GXSX0U	PUT SWPTN USD GSCMUS33 6M 2.86%/3MLIBOR European 317U042Q5 05-03-2018	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,420.00
S9GZBL7U	PUT SWPTN USD GSCMUS33 6M 3.03%/3MLIBOR European 317U162Q9 05-21-2018	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,300.00
S9H1L23U	PUT SWPTN USD MSCSUS33 6M 3.06%/3MLIBOR European 317U213Q8 06-01-2018	Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,225.00
C693656100	PVH CORP COM USD1				

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◆ Schedule of Acquisitions and Dispositions

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		Acquisitions	1,400.00	-170,188.08	
		Dispositions	-1,400.00		159,098.17
C09659T2A8	PVPTL BNP PARIBAS SUB 4.375% 03-01-2033	Acquisitions	3,485,000.00	-3,468,073.15	
		Dispositions	-850,000.00		782,076.50
SBZ0X393	PVPTL HALFMOON PARENT INC 4.9% 12-15-2048	Acquisitions	6,652,000.00	-6,624,192.30	
		Dispositions	-2,755,000.00		2,739,899.40
C009279AC4	PVTPL AIRBUS GROUP 3.95% 04-10-2047	Acquisitions	560,000.00	-517,408.50	
		Dispositions	-2,470,000.00		2,383,537.00
SBD5KBJ1	PVTPL AMAZON COM INC 3.875% 08-22-2037	Acquisitions	1,135,000.00	-1,114,161.40	
		Dispositions	-1,265,000.00		1,249,557.15
SBG04C29	PVTPL AMBAC LSNI LLC FLTG 02-12-2023	Acquisitions	274,135.24	-275,848.59	
		Dispositions	-3,944.28		3,944.28
SBZ3ZWG6	PVTPL AT&T INC 5.15% 11-15-2046	Acquisitions	3,735,000.00	-3,673,173.35	
		Dispositions	-950,000.00		920,664.20
C05526DBA2	PVTPL B A T CAP CORP 3.557% DUE 08-15-2027 BEO	Acquisitions	1,680,000.00	-1,596,593.60	
		Dispositions	-1,680,000.00		1,580,255.20
C05526DBC8	PVTPL BAT CAPITAL CORP 4.39% DUE 08-15-2037	Acquisitions	3,270,000.00	-2,860,502.95	
		Dispositions	-1,250,000.00		1,131,237.50
SBF28SR9	PVTPL BERKSHIRE HATHAWAY 3.8% 07-15-2048	Acquisitions	5,050,000.00	-5,012,524.40	
		Dispositions	-1,050,000.00		1,032,431.55
SBD8YNN8	PVTPL BERKSHIRE HATHAWAY ENERGY CO 4.45% 01-15-2049	Acquisitions	3,770,000.00	-3,796,085.35	
		Dispositions	-355,000.00		344,754.70
SBF4CPN4	PVTPL DAE FDG LLC SR NT 4.5% 08-01-2022	Acquisitions	100,000.00	-98,875.00	
		Dispositions	-100,000.00		97,875.00

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SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	4,435,000.00	-5,434,468.04	
		Dispositions	-1,145,000.00		1,419,002.55
SBZ0X348	PVTPL HALFMOON PARENT INC 4.375% 10-15-2028	Acquisitions	2,540,000.00	-2,533,025.55	
		Dispositions	-1,280,000.00		1,277,001.05
SBZ0X3D7	PVTPL HALFMOON PARENT INC NT 144A 4.8% DUE 08-15-2038/09-17-2018 BEO	Acquisitions	3,427,000.00	-3,419,085.48	
		Dispositions	-805,000.00		786,761.75
SBD25MX0	PVTPL INTEL CORP INTEL CORP 3.734% 12-08-2047	Acquisitions	1,745,000.00	-1,650,722.10	
		Dispositions	-195,000.00		188,332.95
SBFM2HD0	PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.985 DUE 05-25-2038/05-25-2018 BEO	Acquisitions	2,160,000.00	-2,162,964.70	
		Dispositions	-485,000.00		497,828.25
SBGV6398	PVTPL MARATHON PETE CORP 4.5% DUE 04-01-2048 BEO	Dispositions	-215,000.00		198,262.25
		Free Receipt	215,000.00		
SBFZZ7M5	PVTPL METROPOLITAN LIFE GLOBAL FDG I TRANCHE # TR 00059 2.4% DUE 01-08-2021	Acquisitions	4,600,000.00	-4,594,986.00	
		Dispositions	-4,600,000.00		4,589,466.00
SBFXHNG9	PVTPL ONCOR ELEC DELIVERY CO LLC 3.7% DUE 11-15-2028	Acquisitions	1,860,000.00	-1,859,125.80	
		Dispositions	-1,860,000.00		1,861,305.60
SBD0RRX3	PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	Acquisitions	1,305,000.00	-1,303,440.70	
		Dispositions	-325,000.00		329,689.75
C853254BK5	PVTPL STANDARD CHARTERED PLC SUB NT 144A4.866% DUE 03-15-2033/03-15-2028 BEO	Acquisitions	2,110,000.00	-2,110,000.00	
		Dispositions	-2,110,000.00		2,084,179.80
SBYZHSJ8	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	Acquisitions	1,025,000.00	-985,873.75	
		Dispositions	-330,000.00		297,953.70
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				

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		Acquisitions	1,175,000.00	-1,170,018.00	
		Dispositions	-400,000.00		419,488.00
C92331XAC8	PVTPL VENTURE CDO LTD SER 18-35A CLS AS 144A FLTG RT 10-22-2031 BEO	Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,098,592.00
SBG5PH00	PVTPL VERIZON COMMUNICATIONS INC 4.329% DUE 09-21-2028 BEO	Acquisitions	4,560,000.00	-4,539,668.70	
		Dispositions	-1,625,000.00		1,641,467.10
C74733V100	QEP RES INC COM STK	Acquisitions	40,810.00	-499,110.14	
		Dispositions	-74,538.00		748,591.62
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047	Acquisitions	4,745,000.00	-4,467,512.15	
		Dispositions	-3,710,000.00		3,278,918.80
SBXS2XQ5	QUALCOMM INC 4.8% DUE 05-20-2045	Acquisitions	620,000.00	-628,773.00	
		Dispositions	-1,035,000.00		1,054,693.75
SBWX4CX9	QUALCOMM INC FIXED 4.65% DUE 05-20-2035	Acquisitions	250,000.00	-246,947.50	
		Dispositions	-250,000.00		250,170.00
C74762E102	QUANTA SVCS INC COM	Acquisitions	62,852.00	-2,124,965.53	
		Dispositions	-39,724.00		1,423,228.97
C751212101	RALPH LAUREN CORP CL A CL A	Acquisitions	3,200.00	-409,322.85	
		Dispositions	-3,200.00		438,282.17
C754730109	RAYMOND JAMES FNCL INC COM STK	Acquisitions	6,700.00	-639,776.45	
		Dispositions	-6,700.00		591,132.04
C755111507	RAYTHEON CO USD0.01	Acquisitions	17,800.00	-3,634,291.02	
		Dispositions	-15,300.00		2,758,465.50
SBYXJZ95	REGENCY CTRS L P 4.4% DUE 02-01-2047	Acquisitions	200,000.00	-192,566.00	
		Dispositions	-550,000.00		512,880.50

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C7591EP100	REGIONS FINL CORP NEW COM	Acquisitions	222,800.00	-4,138,901.86	
		Dispositions	-292,100.00		5,617,955.10
C759351604	REINSURANCE GROUP AMER INC COM NEW STK	Acquisitions	18,918.00	-2,660,536.38	
		Dispositions	-19,482.00		2,880,239.88
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	12,277.00	-1,112,522.45	
		Dispositions	-4,100.00		373,942.65
C75955HHL6	RELX INC 4/A2 YRS 3&4 08-20-2018	Acquisitions	2,200,000.00	-2,194,658.89	
		Dispositions	-2,200,000.00		2,200,000.00
SBZ0HGG3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	1,260,000.00	-1,381,493.85	
		Dispositions	-1,425,000.00		1,631,164.30
C770323103	ROBERT HALF INTL INC COM	Acquisitions	28,220.00	-1,597,203.50	
		Dispositions	-7,249.00		552,133.60
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	1,255,000.00	-1,214,079.55	
		Dispositions	-315,000.00		314,070.75
C77434MEJ0	ROCKWELL COLLINS INC DISC COML PAPER 4/2YRS 3&4 CPN 05-18-2018	Acquisitions	1,000,000.00	-998,402.78	
		Dispositions	-1,000,000.00		1,000,000.00
C77511MFE6	ROGERS COMMUNICATIONS INC DISC COML PAPER 4/2 YRS 3&4 06-14-2018	Acquisitions	2,300,000.00	-2,292,147.42	
		Dispositions	-2,300,000.00		2,300,000.00
C780088NY2	ROYAL BK CDA BA 31/01/2018	Acquisitions	8,200,000.00	-6,537,683.07	
		Dispositions	-8,200,000.00		6,645,349.45
CV7780T103	ROYAL CARIBBEAN CRUISES COM STK	Acquisitions	13,100.00	-1,516,547.74	
		Dispositions	-40,600.00		4,467,908.29
C783549108	RYDER SYS INC COM				

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		Acquisitions	1,936.00	-168,911.75	
		Dispositions	-32,339.00		2,178,502.01
C78377T107	RYMAN HOSPITALITY PPTYS INC COM				
		Acquisitions	7,100.00	-610,024.32	
		Dispositions	-8,177.00		695,941.22
SBZB1G20	S CAROLINA ELEC & 4.1% DUE 06-15-2046				
		Acquisitions	470,000.00	-441,964.50	
		Dispositions	-430,000.00		392,783.50
C78409V104	S&P GLOBAL INC COM				
		Acquisitions	6,427.00	-1,251,238.61	
		Dispositions	-6,091.00		1,181,838.61
C844741108	S.W. AIRL CO COM				
		Acquisitions	47,300.00	-2,986,051.19	
		Dispositions	-53,455.00		2,962,983.50
SBFM2H30	SAN DIEGO GAS & 4.15% DUE 05-15-2048				
		Acquisitions	645,000.00	-642,149.10	
		Dispositions	-285,000.00		266,064.60
C80283M101	SANTANDER CONSUMER USA HLDGS INC COM				
		Acquisitions	95,433.00	-1,817,078.88	
		Dispositions	-50,500.00		985,558.88
SBF5R442	SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028				
		Acquisitions	960,000.00	-888,175.35	
		Dispositions	-315,000.00		293,743.80
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	1,400.00	-235,854.78	
		Dispositions	-1,400.00		236,643.26
C80686EK19	SCHLUMBERGER HLDGS CORP DISC COML PAPER 4/A2 YRS 3&4 10-01-2018				
		Acquisitions	2,200,000.00	-2,195,502.22	
		Dispositions	-2,200,000.00		2,200,000.00
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	8,584.00	-497,409.48	
		Dispositions	-8,584.00		338,479.42
SBFWJFR1	SEMPRA ENERGY 4% DUE 02-01-2048				
		Acquisitions	830,000.00	-818,828.20	
		Dispositions	-830,000.00		762,149.65

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C81721M109	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	Acquisitions	8,700.00	-139,608.68	
		Dispositions	-8,700.00		134,269.21
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Acquisitions	440,000.00	-456,460.40	
		Dispositions	-8,565,000.00		9,068,396.25
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046	Acquisitions	1,025,000.00	-935,974.65	
		Dispositions	-1,230,000.00		1,198,567.50
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	7,277,000.00	-7,256,558.51	
		Dispositions	-4,155,000.00		4,038,155.10
C82669G104	SIGNATURE BK NY N Y COM	Acquisitions	7,800.00	-921,365.20	
		Dispositions	-7,800.00		883,608.29
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	11,100.00	-1,790,547.66	
		Dispositions	-32,490.00		5,466,000.02
C832696405	SMUCKER J M CO COM NEW	Acquisitions	12,600.00	-1,549,943.92	
		Dispositions	-30,800.00		3,597,103.37
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046	Acquisitions	495,000.00	-484,773.30	
		Dispositions	-775,000.00		743,076.20
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	Acquisitions	335,000.00	-395,300.00	
		Dispositions	-200,000.00		244,242.50
SB8FM8R9	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	Acquisitions	425,000.00	-452,831.60	
		Dispositions	-395,000.00		402,193.75
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	1,150,000.00	-1,200,995.00	
		Dispositions	-510,000.00		574,200.30
SB8Q7066	SOUTHN COPPER CORP 7.5% DUE 07-27-2035				

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SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	Acquisitions	460,000.00	-565,960.00	
		Dispositions	-1,530,000.00		1,835,025.00
C848574109	SPIRIT AEROSYSTEMS HLDGS INC CL A	Acquisitions	2,205,000.00	-2,396,499.80	
		Dispositions	-8,774,000.00		8,723,980.65
C84860W300	SPIRIT REALTY CAPITAL INC COM USD0.01(POST REV SPLIT)	Acquisitions	12,861.00	-1,105,256.41	
		Dispositions	-54,725.00		4,902,014.55
C78466DBF0	SS&C TECHNOLOGIES INC B5 TERM LN 04-16 04-16-2025 DUE 04-16-2025 BEO	Acquisitions	13,793.00	-547,937.96	
		Dispositions	-0.60		21.32
		Free Receipt	21,767.60		
C852857200	STAMPS COM INC COM NEW	Acquisitions	600,000.00	-598,500.00	
		Dispositions	-1,508.85		1,508.85
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	2,400.00	-453,509.74	
		Dispositions	-2,400.00		372,956.58
SBYYG2D8	STARBUCKS CORP 4.3% DUE 06-15-2045	Acquisitions	1,240,000.00	-1,063,014.10	
		Dispositions	-1,285,000.00		1,182,893.85
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	810,000.00	-779,468.20	
		Dispositions	-600,000.00		626,277.00
C857477103	STATE STR CORP COM	Acquisitions	6,620,000.00	-6,521,478.65	
		Dispositions	-1,115,000.00		1,067,717.70
C858119100	STEEL DYNAMICS INC COM	Acquisitions	5,500.00	-552,438.42	
		Dispositions	-45,300.00		4,677,047.60
SBD5W818	SUNCOR ENERGY INC 4% DUE 11-15-2047	Acquisitions	129,611.00	-5,556,470.72	
		Dispositions	-23,414.00		1,105,044.14
		Acquisitions	330,000.00	-325,680.30	

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		Dispositions	-965,000.00		911,658.85
SBBVJ660	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	Acquisitions	1,540,000.00	-1,994,180.45	
		Dispositions	-585,000.00		755,632.80
S9EX329U	SWAP RECEIVABLE FROM J.P. MORGAN SECURITIES LLC,NEW YORK,NY,US	Acquisitions	370,000.00	-370,000.00	
		Dispositions	-150,000.00		150,000.00
S9GXPPJU	SWO_CDX BARCGB33 07/18/2018 CDX.NA.IG.30 317579480	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		3,096.00
S9GZ4T6U	SWO_CDX BARCGB33 18/07/2018 ITRX_EUR_CDSI_S29_5Y_29 3175161M4	Acquisitions	5,800,000.00	0.00	
		Dispositions	-5,800,000.00		6,801.82
S9GZ4R5U	SWO_CDX BARCGB33 18/07/2018 ITRX_EUR_CDSI_S29_5Y_29 317549A11	Acquisitions	5,800,000.00	0.00	
		Dispositions	-5,800,000.00		3,221.91
S9GXRZ1U	SWO_CDX BNPAFRPP 06/20/2018 CDX.NA.IG.30 31751Y655	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,295.00
S9H1TDGU	SWO_CDX BNPAFRPP 06/20/2018 CDX.NA.IG.30 31752Y696	Acquisitions	4,200,000.00	0.00	
		Dispositions	-4,200,000.00		5,932.50
S9GXKUBU	SWO_CDX BNPAFRPP 09/19/2018 CDX.NA.IG.30 31751Y655	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,100.00
S9G82J6U	SWO_CDX BOFAUS6S 04/18/2018 CDX.NA.IG.29 317577997	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,664.00
S9GYUVLU	SWO_CDX BOFAUS6S 05/16/2018 CDX.NA.IG.30 317579852	Acquisitions	9,700,000.00	0.00	
		Dispositions	-9,700,000.00		14,938.00
S9G9WPJU	SWO_CDX BOFAUS6S 06/20/2018 CDX.NA.IG.30 317579241	Acquisitions	4,300,000.00	0.00	
		Dispositions	-4,300,000.00		4,622.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9H1MK7U	SWO_CD_X BOFAUS6S 06/20/2018 CDX.NA.IG.30 317580066	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		1,450.00
S9H1MJ4U	SWO_CD_X BOFAUS6S 06/20/2018 CDX.NA.IG.30 317580074	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,187.50
S9H22DAU	SWO_CD_X BOFAUS6S 07/18/2018 CDX.NA.IG.30 31752Y423	Acquisitions	4,700,000.00	0.00	
		Dispositions	-4,700,000.00		5,358.00
S9H2K64U	SWO_CD_X BOFAUS6S 07/18/2018 CDX.NA.IG.30 3175CA127	Acquisitions	20,300,000.00	0.00	
		Dispositions	-20,300,000.00		22,330.00
S9G7NH8U	SWO_CD_X CHASUS33 04/18/2018 CDX.NA.IG.29 317577542	Acquisitions	5,800,000.00	0.00	
		Dispositions	-5,800,000.00		6,380.00
S9G7QVMU	SWO_CD_X CHASUS33 04/18/2018 CDX.NA.IG.29 317577567	Acquisitions	6,100,000.00	0.00	
		Dispositions	-6,100,000.00		8,540.00
S9G8QCAU	SWO_CD_X CHASUS33 05/16/2018 CDX.NA.IG.29 31751Y002	Acquisitions	3,200,000.00	-320.00	
		Dispositions	-3,200,000.00		3,200.00
S9GX798U	SWO_CD_X CHASUS33 06/20/2018 CDX.NA.IG.30 31751Y564	Acquisitions	1,700,000.00	0.00	
		Dispositions	-6,500,000.00		7,605.00
S9GXPLBU	SWO_CD_X CHASUS33 06/20/2018 CDX.NA.IG.30 31751Y564	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,707.50
S9G7NH7U	SWO_CD_X CITIUS33 04/18/2018 CDX.NA.IG.29 317577559	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		6,500.00
S9G7WYEU	SWO_CD_X CITIUS33 04/18/2018 CDX.NA.IG.29 3175Y9522	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		4,200.00
S9G8401U	SWO_CD_X CITIUS33 04/18/2018 CDX.NA.IG.29 3175Y9522				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,300.00
S9G99QFU	SWO_CDX CITIUS33 05/16/2018 CDX.NA.IG.29 317579100				
		Acquisitions	5,700,000.00	0.00	
		Dispositions	-5,700,000.00		8,122.50
S9GZQLCU	SWO_CDX CITIUS33 07/18/2018 CDX.NA.IG.30 31752Y035				
		Acquisitions	5,100,000.00	0.00	
		Dispositions	-5,100,000.00		7,089.00
S9GYRN2U	SWO_CDX CITIUS33 07/18/2018 CDX.NA.IG.30 317579845				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		909.00
S9GYRN5U	SWO_CDX CITIUS33 07/18/2018 CDX.NA.IG.30 317579845				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		945.00
S9G8RR9U	SWO_CDX CSFPGB2L 05/16/2018 CDX.NA.IG.29 31751Y028				
		Acquisitions	4,700,000.00	-470.00	
		Dispositions	-4,700,000.00		6,345.00
S9G82L2U	SWO_CDX DEUTGB2L 04/18/2018 CDX.NA.IG.29 3175N9789				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,160.00
S9G8LCYU	SWO_CDX DEUTGB2L 06/20/2018 CDX.NA.IG.29 3175Z0025				
		Acquisitions	4,900,000.00	0.00	
		Dispositions	-4,900,000.00		7,105.00
S9GXPRZU	SWO_CDX DEUTGB2L 07/18/2018 CDX.NA.IG.30 31751Y846				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,655.00
S9H24MCU	SWO_CDX DEUTGB2L 07/18/2018 CDX.NA.IG.30 31752Y803				
		Acquisitions	4,600,000.00	0.00	
		Dispositions	-4,600,000.00		5,865.00
S9H1MN1U	SWO_CDX GSILGB2X 06/20/2018 CDX.NA.IG.30 31752Y639				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,223.00
S9H1MF5U	SWO_CDX GSILGB2X 06/20/2018 CDX.NA.IG.30 31752Y647				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		721.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9GZ4P8U	SWO_CD_X GSILGB2X 07/18/2018 CDX.NA.IG.30 31752Y472	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,328.00
S9GZ8T1U	SWO_CD_X GSILGB2X 07/18/2018 CDX.NA.IG.30 31752Y472	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,840.00
S9GZBH3U	SWO_CD_X UBSWUS33 05/16/2018 CDX.NA.IG.30 3175Z1106	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		814.00
C871503108	SYMANTEC CORP COM	Acquisitions	162,300.00	-3,204,214.05	
		Dispositions	-40,700.00		908,132.62
SBD2BV19	SYNCHRONY FINL 3.95% DUE 12-01-2027	Acquisitions	455,000.00	-422,481.15	
		Dispositions	-2,325,000.00		2,186,275.90
C87165B103	SYNCHRONY FINL COM	Acquisitions	76,400.00	-2,501,673.34	
		Dispositions	-52,000.00		1,855,819.46
C871607107	SYNOPSIS INC COM	Acquisitions	1,400.00	-124,963.30	
		Dispositions	-40,838.00		3,619,963.34
C87161C501	SYNOVUS FINL CORP COM NEW COM NEW	Acquisitions	9,653.00	-506,074.61	
		Dispositions	-37,479.00		1,646,758.05
SBZ974R1	SYSCO CORP 4.85% DUE 10-01-2045	Acquisitions	260,000.00	-254,404.80	
		Dispositions	-1,445,000.00		1,523,661.25
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048	Acquisitions	1,155,000.00	-1,132,403.35	
		Dispositions	-915,000.00		890,829.45
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	890,000.00	-776,317.40	
		Dispositions	-1,900,000.00		1,704,012.00
C87612E106	TARGET CORP COM STK				

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DOL 5500 Reporting

01 JAN 18 - 31 DEC 18

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	64,900.00	-4,827,409.69	
		Dispositions	-64,900.00		4,702,753.73
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	1,030,000.00	-973,612.85	
		Dispositions	-3,030,000.00		2,927,535.55
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A6FYNU	TBA COLLATERAL RECEIVABLE FROM CITIBANK	Acquisitions	344,000.00	-344,000.00	
		Dispositions	-344,000.00		344,000.00
S9A6FYQU	TBA COLLATERAL RECEIVABLE FROM CSFB	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
C872275102	TCF FNCL CORP COM	Acquisitions	43,715.00	-1,104,263.73	
		Dispositions	-63,051.00		1,305,268.30
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	385,000.00	-379,078.70	
		Dispositions	-1,770,000.00		1,724,869.20
C878742204	TECK RESOURCES LIMITED	Acquisitions	18,021.00	-441,003.40	
		Dispositions	-18,021.00		438,225.16
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048	Acquisitions	3,640,000.00	-3,614,544.25	
		Dispositions	-2,090,000.00		2,012,262.90
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	Acquisitions	680,000.00	-681,190.65	
		Dispositions	-1,150,000.00		1,162,843.25
C879433829	TELEPHONE & DATA SYS INC COM STK	Acquisitions	15,700.00	-554,801.76	
		Dispositions	-5,685.00		194,662.34
C883203101	TEXTRON INC COM	Acquisitions	5,700.00	-321,668.33	
		Dispositions	-5,700.00		314,359.99

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTS707	TIME WARNER INC FIXED 4.65% DUE 06-01-2044	Acquisitions	1,015,000.00	-913,925.80	
		Dispositions	-265,000.00		243,042.10
SBYYTH32	TIME WARNER INC FIXED 4.85% DUE 07-15-2045	Acquisitions	625,000.00	-570,206.25	
		Dispositions	-625,000.00		590,712.50
C872590104	T-MOBILE US INC COM	Acquisitions	125,800.00	-8,092,823.30	
		Dispositions	-61,400.00		3,798,507.20
C889478103	TOLL BROS INC COM	Acquisitions	16,012.00	-821,449.17	
		Dispositions	-77,773.00		3,423,568.97
SBD366Z2	TRANSCANADA 4.875% DUE 05-15-2048	Acquisitions	2,345,000.00	-2,333,595.30	
		Dispositions	-2,060,000.00		2,068,832.45
SBGQX9L8	TRANSCANADA FIXED 5.1% DUE 03-15-2049	Acquisitions	4,535,000.00	-4,524,240.45	
		Dispositions	-740,000.00		743,781.75
SB5SKD29	TRANSCANADA PIPELINES LTD 06/01/2010 6.106/01/2040	Acquisitions	210,000.00	-226,440.90	
		Dispositions	-210,000.00		230,871.90
C89355QFK7	TRANSCANADA PIPELINES LTD DISC COML PAPER 4/2 YRS 3&4 06-19-2018	Acquisitions	600,000.00	-597,672.50	
		Dispositions	-600,000.00		600,000.00
CH8817H100	TRANSOCEAN LTD	Acquisitions	45,300.00	-507,941.26	
		Dispositions	-160,200.00		1,979,370.46
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	710,000.00	-676,246.45	
		Dispositions	-1,710,000.00		1,634,617.20
SBFN8M76	TRAVELERS COS INC 4.05% DUE 03-07-2048	Acquisitions	485,000.00	-481,915.40	
		Dispositions	-485,000.00		476,313.65
SBCLBGF2	TRAVELERS COS INC 4.6% DUE 08-01-2043				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	315,000.00	-330,050.70	
		Dispositions	-315,000.00		325,347.75
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	4,300.00	-593,552.57	
		Dispositions	-4,300.00		570,435.10
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047				
		Acquisitions	200,000.00	-187,020.00	
		Dispositions	-715,000.00		688,886.20
SBFZZ2V9	TYSON FOODS INC 5.1% 09-28-2048				
		Acquisitions	185,000.00	-184,211.90	
		Dispositions	-185,000.00		187,349.50
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	83,766.00	-5,327,193.44	
		Dispositions	-43,600.00		3,076,010.56
C90352QJS7	UDR INC DISC COML PAPER 4/2 YRS 3&4 CPN 09-26-2018				
		Acquisitions	2,300,000.00	-2,295,738.61	
		Dispositions	-2,300,000.00		2,300,000.00
C902681105	UGI CORP NEW COM				
		Acquisitions	86,837.00	-4,285,711.05	
		Dispositions	-24,100.00		1,155,105.87
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	535,000.00	-472,043.50	
		Dispositions	-190,000.00		162,750.20
SBGLQST3	UNION PAC CORP 3.95% DUE 09-10-2028				
		Acquisitions	595,000.00	-594,904.80	
		Dispositions	-595,000.00		596,951.60
SBYWJVB0	UNION PAC CORP 4.1% DUE 09-15-2067				
		Acquisitions	365,000.00	-318,615.80	
		Dispositions	-1,900,000.00		1,802,663.00
SBDFY0H4	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	2,295,000.00	-2,313,727.45	
		Dispositions	-510,000.00		516,727.20
SBYQGY30	UNION PAC CORP 4.375% DUE 11-15-2065				
		Acquisitions	335,000.00	-311,225.05	
		Dispositions	-1,115,000.00		1,103,085.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYZGKF5	UNION PAC CORP 4.5% 09-10-2048	Acquisitions	6,585,000.00	-6,717,040.00	
		Dispositions	-3,255,000.00		3,295,632.70
C907818EX2	UNION PAC CORP 4.8% 09-10-2058	Acquisitions	2,945,000.00	-2,957,849.75	
		Dispositions	-740,000.00		763,174.60
C910047109	UNITED CONTL HLDGS INC COM STK	Acquisitions	34,776.00	-2,979,014.95	
		Dispositions	-5,788.00		426,946.77
C911363109	UNITED RENTALS INC COM	Acquisitions	24,271.00	-3,749,488.19	
		Dispositions	-17,271.00		2,375,976.37
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	1,000,000.00	-1,025,112.02	
		Dispositions	-1,000,000.00		1,023,600.32
C912909108	UNITED STS STL CORP NEW COM	Acquisitions	21,400.00	-755,514.25	
		Dispositions	-21,400.00		759,218.07
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	3,675,000.00	-3,659,056.20	
		Dispositions	-1,820,000.00		1,830,833.55
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	200,000.00	-193,864.00	
		Dispositions	-1,180,000.00		1,148,081.35
SBYVN9N1	UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	Acquisitions	2,665,000.00	-2,637,207.60	
		Dispositions	-305,000.00		299,201.95
C91302DLV5	UNITED TECHNOLOGIES CORP DISC COML PAPER 11-29-2018	Acquisitions	2,200,000.00	-2,191,093.06	
		Dispositions	-2,200,000.00		2,200,000.00
SBYZLN95	UNITEDHEALTH GROUP 3.75% 10-15-2047	Acquisitions	445,000.00	-439,482.00	
		Dispositions	-1,470,000.00		1,371,848.40
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	725,000.00	-777,316.75	
		Dispositions	-285,000.00		307,064.70
SBG49598	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038				
		Acquisitions	375,000.00	-496,312.50	
		Dispositions	-375,000.00		486,528.75
SBG08PD3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048				
		Acquisitions	6,340,000.00	-6,290,104.75	
		Dispositions	-2,105,000.00		2,098,410.10
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	17,830.00	-4,455,339.62	
		Dispositions	-10,480.00		2,567,621.29
C91336L107	UNIVAR INC COM				
		Acquisitions	25,200.00	-665,577.70	
		Dispositions	-25,200.00		520,422.05
C91529Y106	UNUM GROUP				
		Acquisitions	70,100.00	-2,487,528.13	
		Dispositions	-40,248.00		1,574,226.19
C917047102	URBAN OUTFITTERS INC COM				
		Acquisitions	56,957.00	-2,377,701.89	
		Dispositions	-30,767.00		1,227,494.60
C912008109	US FOODS HLDG CORP COM				
		Acquisitions	77,623.00	-2,496,256.81	
		Dispositions	-103,773.00		3,361,793.20
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	2,545,000.00	-2,561,606.95	
		Dispositions	-2,970,000.00		2,913,972.60
SBYVN9P3	UTD TECHNOLOGIES 4.625% DUE 11-16-2048				
		Acquisitions	6,785,000.00	-6,716,970.15	
		Dispositions	-4,080,000.00		4,064,156.45
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039				
		Acquisitions	220,000.00	-250,250.00	
		Dispositions	-3,021,000.00		3,532,204.00
SB1HMKF0	VALE OVERSEAS LTD 6.875% DUE 11-21-2036				
		Acquisitions	2,295,000.00	-2,651,330.00	
		Dispositions	-3,615,000.00		4,208,161.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042	Acquisitions	3,120,000.00	-3,326,195.69	
		Dispositions	-4,485,000.00		4,596,477.50
SBWB7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045	Acquisitions	575,000.00	-563,650.55	
		Dispositions	-1,490,000.00		1,706,168.10
C91913Y100	VALERO ENERGY CORP COM STK NEW	Acquisitions	33,300.00	-3,799,815.98	
		Dispositions	-28,515.00		3,011,348.22
C92220P105	VARIAN MEDICAL SYSTEMS INC	Acquisitions	600.00	-69,900.34	
		Dispositions	-600.00		68,458.56
SBY7RR99	VERIZON 4.125% DUE 08-15-2046	Acquisitions	1,460,000.00	-1,322,674.15	
		Dispositions	-1,460,000.00		1,274,340.55
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036	Acquisitions	3,085,000.00	-2,863,382.00	
		Dispositions	-1,435,000.00		1,327,848.55
SBYM0W21	VERIZON 4.672% DUE 03-15-2055	Acquisitions	2,075,000.00	-1,958,912.45	
		Dispositions	-13,127,000.00		12,201,320.23
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	3,385,000.00	-3,352,303.80	
		Dispositions	-960,000.00		948,532.35
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,515,000.00	-1,507,729.95	
		Dispositions	-1,575,000.00		1,600,438.30
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	3,395,000.00	-3,380,061.35	
		Dispositions	-1,150,000.00		1,140,490.50
SBVYRK47	VERIZON 5.012% DUE 08-21-2054	Acquisitions	2,820,000.00	-2,811,950.15	
		Dispositions	-8,125,000.00		7,871,619.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	1,015,000.00	-1,113,006.95	
		Dispositions	-1,575,000.00		1,662,069.70
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	2,115,000.00	-2,022,185.40	
		Dispositions	-5,869,000.00		5,471,504.84
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,335,000.00	-2,440,129.80	
		Dispositions	-580,000.00		596,382.20
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	119,370.00	-6,226,959.55	
		Dispositions	-49,634.00		2,693,877.17
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	2,718,000.00	-2,366,324.43	
		Dispositions	-575,000.00		503,925.25
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	3,178,000.00	-3,421,555.75	
		Dispositions	-1,736,000.00		1,833,334.65
C92553P201	VIACOM INC NEW CL B	Acquisitions	98,692.00	-2,984,234.38	
		Dispositions	-23,100.00		718,705.14
C92780KL14	VIRGINIA ELEC & PWR CO DISC COML PAPER 3/A3 YRS 3&4 11-01-2018	Acquisitions	2,200,000.00	-2,193,840.00	
		Dispositions	-2,200,000.00		2,200,000.00
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	845,000.00	-841,746.75	
		Dispositions	-495,000.00		526,659.00
C92840M102	VISTRA ENERGY CORP COM	Acquisitions	113,500.00	-2,643,128.45	
		Dispositions	-113,500.00		2,596,383.95
SBFMLP00	VODAFONE GROUP PLC 4.375% 05-30-2028	Acquisitions	1,260,000.00	-1,243,632.60	
		Dispositions	-1,260,000.00		1,209,285.00
SBB0RG21	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	Acquisitions	1,985,000.00	-1,786,997.60	
		Dispositions	-6,155,000.00		5,704,341.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFMLP11	VODAFONE GROUP PLC 5% DUE 05-30-2038	Acquisitions	1,235,000.00	-1,219,749.05	
		Dispositions	-155,000.00		154,784.55
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	9,300,000.00	-9,254,932.10	
		Dispositions	-4,060,000.00		3,953,994.35
C91842KJQ0	VW CR INC DISC COML PAPER 4/2 YRS 2&4 09-24-2018	Acquisitions	2,300,000.00	-2,295,379.56	
		Dispositions	-2,300,000.00		2,300,000.00
SB88JSW2	WALGREEN CO 4.4% DUE 09-15-2042	Acquisitions	1,600,000.00	-1,462,144.00	
		Dispositions	-1,470,000.00		1,333,278.00
SBYVG9R4	WALGREENS BOOTS 4.65% DUE 06-01-2046	Acquisitions	280,000.00	-291,345.60	
		Dispositions	-460,000.00		444,523.20
C93142XFN6	WALGREENS BOOTS ALLIANCE DISC COML PAPER4/2 YRS 3&4 06-22-2018	Acquisitions	2,200,000.00	-2,193,917.00	
		Dispositions	-2,200,000.00		2,200,000.00
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	8,800.00	-602,463.35	
		Dispositions	-71,400.00		4,603,443.27
SBYZLMX2	WALMART INC 3.625% DUE 12-15-2047	Acquisitions	575,000.00	-555,273.50	
		Dispositions	-2,115,000.00		1,984,507.45
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	5,490,000.00	-5,444,861.50	
		Dispositions	-950,000.00		919,964.60
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	10,795,000.00	-10,665,800.50	
		Dispositions	-2,775,000.00		2,714,762.90
SB2QVLK7	WALMART INC 6.2% DUE 04-15-2038	Acquisitions	190,000.00	-248,075.40	
		Dispositions	-1,492,000.00		2,086,770.88
C254687106	WALT DISNEY CO				

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◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	68,500.00	-7,222,640.16	
		Dispositions	-68,500.00		7,500,628.07
SBG494X5	WARNER MEDIA LLC 6.2% DUE 03-15-2040				
		Acquisitions	240,000.00	-245,212.80	
		Dispositions	-240,000.00		252,432.00
C92930WK26	WEC ENERGY GROUP INC DISC COML PAPER 4/2 YRS 3&4 10-02-2018				
		Acquisitions	2,200,000.00	-2,196,122.50	
		Dispositions	-2,200,000.00		2,200,000.00
C92930WEB3	WEC ENERGY GROUP INC DISC COML PAPER 4/2YRS 3&4 05-11-2018				
		Acquisitions	2,300,000.00	-2,296,847.08	
		Dispositions	-2,300,000.00		2,300,000.00
C948626106	WEIGHT WATCHERS INTL INC NEW COM				
		Acquisitions	9,000.00	-518,292.63	
		Dispositions	-9,000.00		463,169.55
C94946T106	WELLCARE HLTH PLANS INC COM				
		Acquisitions	14,776.00	-3,617,111.75	
		Dispositions	-15,662.00		3,931,962.86
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	2,675,000.00	-2,583,923.65	
		Dispositions	-3,650,000.00		3,444,673.50
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	1,545,000.00	-1,552,508.20	
		Dispositions	-3,605,000.00		3,698,080.45
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045				
		Acquisitions	1,430,000.00	-1,471,967.85	
		Dispositions	-1,005,000.00		1,060,431.40
SBJTGH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	525,000.00	-588,060.90	
		Dispositions	-980,000.00		1,107,892.55
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	380,000.00	-382,413.00	
		Dispositions	-1,980,000.00		1,908,440.60
SB1JNGS6	WELLS FARGO CAP X 5.95% DUE 12-01-2086				
		Acquisitions	337,000.00	-361,681.88	
		Dispositions	-677,000.00		726,082.50

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◆ Schedule of Acquisitions and Dispositions

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SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	2,780,000.00	-2,768,296.20	
		Dispositions	-280,000.00		280,761.60
C959802109	WESTERN UNION CO	Acquisitions	66,400.00	-1,298,907.55	
		Dispositions	-26,600.00		533,265.01
SBDFZV41	WESTLAKE CHEM CORP 5% DUE 08-15-2046	Acquisitions	200,000.00	-181,858.00	
		Dispositions	-1,280,000.00		1,362,016.00
C958102105	WESTN DIGITAL CORP COM	Acquisitions	85,373.00	-7,066,289.19	
		Dispositions	-100,085.00		7,743,543.41
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	1,585,000.00	-1,561,304.65	
		Dispositions	-460,000.00		401,216.60
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	700,000.00	-674,149.00	
		Dispositions	-325,000.00		318,732.10
C96145D105	WESTROCK CO COM	Acquisitions	29,900.00	-1,368,162.89	
		Dispositions	-2,500.00		93,507.03
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	Acquisitions	460,000.00	-449,061.20	
		Dispositions	-445,000.00		440,759.15
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	635,000.00	-618,524.10	
		Dispositions	-195,000.00		189,725.25
SBGLQSZ9	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	Acquisitions	1,625,000.00	-1,551,579.45	
		Dispositions	-1,045,000.00		1,003,143.55
SBGLRQF8	WILLIS NORTH AMER INC 4.5% 09-15-2028	Acquisitions	225,000.00	-224,925.75	
		Dispositions	-225,000.00		224,118.00
SBGLRQG9	WILLIS NORTH AMERICA INC 5.05% 09-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,840,000.00	-3,786,594.75	
		Dispositions	-2,135,000.00		2,025,431.80
C978097103	WOLVERINE WORLD WIDE INC COM	Acquisitions	13,545.00	-410,456.51	
		Dispositions	-13,545.00		396,466.53
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Acquisitions	535,000.00	-654,775.80	
		Dispositions	-535,000.00		650,367.40
C98310W108	WYNDHAM DESTINATIONS INC COM STK	Acquisitions	29,300.00	-1,299,336.68	
		Dispositions	-29,300.00		1,252,109.73

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