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|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------|
| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br>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).<br><br><p style="text-align: center;">▶ <b>Complete all entries in accordance with the instructions to the Form 5500.</b></p> | OMB Nos. 1210-0110<br>1210-0089<br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                          |                                                                                                       |                                                                                                                                                                                                                                             |                                           |
|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                                       |                                                                                                                                                                                                                                             |                                           |
| For calendar plan year 2019 or fiscal plan year beginning <u>01/01/2019</u> and ending <u>12/31/2019</u> |                                                                                                       |                                                                                                                                                                                                                                             |                                           |
| <b>A</b>                                                                                                 | This return/report is for:                                                                            | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)               |                                           |
|                                                                                                          | <input checked="" type="checkbox"/> a single-employer plan                                            | <input type="checkbox"/> a DFE (specify) ____                                                                                                                                                                                               |                                           |
| <b>B</b>                                                                                                 | This return/report is:                                                                                | <input type="checkbox"/> the first return/report<br><input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report<br><input type="checkbox"/> a short plan year return/report (less than 12 months) |                                           |
| <b>C</b>                                                                                                 | If the plan is a collectively-bargained plan, check here. . . . . <input checked="" type="checkbox"/> |                                                                                                                                                                                                                                             |                                           |
| <b>D</b>                                                                                                 | Check box if filing under:                                                                            | <input checked="" type="checkbox"/> Form 5558<br><input type="checkbox"/> automatic extension<br><input type="checkbox"/> special extension (enter description)                                                                             | <input type="checkbox"/> the DFVC program |

|                |                                                                                                                                                                                                                                                                                                                                                                                                               |           |                                                           |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------------------------------------------------------|
| <b>Part II</b> | <b>Basic Plan Information</b> —enter all requested information                                                                                                                                                                                                                                                                                                                                                |           |                                                           |
| <b>1a</b>      | Name of plan<br><u>NTESS RETIREMENT INCOME PLAN</u>                                                                                                                                                                                                                                                                                                                                                           | <b>1b</b> | Three-digit plan number (PN) ▶ <u>006</u>                 |
|                |                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c</b> | Effective date of plan<br><u>06/01/1950</u>               |
| <b>2a</b>      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><u>NATIONAL TECHNOLOGY &amp; ENGINEERING SOLUTIONS OF SANDIA, LLC</u><br><br><u>P.O. BOX 5800, MAIL STOP 1302</u><br><u>ALBUQUERQUE, NM 87185-1302</u> | <b>2b</b> | Employer Identification Number (EIN)<br><u>85-0097942</u> |
|                |                                                                                                                                                                                                                                                                                                                                                                                                               | <b>2c</b> | Plan Sponsor's telephone number<br><u>505-845-9222</u>    |
|                |                                                                                                                                                                                                                                                                                                                                                                                                               | <b>2d</b> | Business code (see instructions)<br><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.

|                  |                                                   |            |                                                              |
|------------------|---------------------------------------------------|------------|--------------------------------------------------------------|
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | 10/07/2020 | LEAH MITCHELL, CPA                                           |
|                  | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

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

Form 5500 (2019)  
v. 190130

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor<br><br>EMPLOYEE BENEFITS COMMITTEE OF NTESS<br><br>PO BOX 5800, MS 1302<br>ALBUQUERQUE, NM 87185-1302                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>3b</b> Administrator's EIN<br>85-0097942<br><br><b>3c</b> Administrator's telephone number<br>505-845-9222                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| <b>4</b> 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:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>5</b> 14337                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><br><b>b</b> Retired or separated participants receiving benefits.....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <div style="background-color: #cccccc; height: 20px; margin-bottom: 5px;"></div> <div style="display: flex; justify-content: space-between; border-bottom: 1px solid black; margin-bottom: 5px;"> <span style="width: 60%;"><b>6a(1)</b></span> <span style="width: 40%; text-align: right;">4964</span> </div> <div style="display: flex; justify-content: space-between; border-bottom: 1px solid black; margin-bottom: 5px;"> <span style="width: 60%;"><b>6a(2)</b></span> <span style="width: 40%; text-align: right;">4605</span> </div> <div style="display: flex; justify-content: space-between; border-bottom: 1px solid black; margin-bottom: 5px;"> <span style="width: 60%;"><b>6b</b></span> <span style="width: 40%; text-align: right;">7102</span> </div> <div style="display: flex; justify-content: space-between; border-bottom: 1px solid black; margin-bottom: 5px;"> <span style="width: 60%;"><b>6c</b></span> <span style="width: 40%; text-align: right;">1227</span> </div> <div style="display: flex; justify-content: space-between; border-bottom: 1px solid black; margin-bottom: 5px;"> <span style="width: 60%;"><b>6d</b></span> <span style="width: 40%; text-align: right;">12934</span> </div> <div style="display: flex; justify-content: space-between; border-bottom: 1px solid black; margin-bottom: 5px;"> <span style="width: 60%;"><b>6e</b></span> <span style="width: 40%; text-align: right;">1201</span> </div> <div style="display: flex; justify-content: space-between; border-bottom: 1px solid black; margin-bottom: 5px;"> <span style="width: 60%;"><b>6f</b></span> <span style="width: 40%; text-align: right;">14135</span> </div> <div style="display: flex; justify-content: space-between; border-bottom: 1px solid black; margin-bottom: 5px;"> <span style="width: 60%;"><b>6g</b></span> <span style="width: 40%;"></span> </div> <div style="display: flex; justify-content: space-between; border-bottom: 1px solid black;"> <span style="width: 60%;"><b>6h</b></span> <span style="width: 40%; text-align: right;">0</span> </div> |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>7</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>1A 3F 3H<br><br><b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input checked="" type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input checked="" type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| <b>10</b> Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| <b>a Pension Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>R</b> (Retirement Plan Information)<br><br>(2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary<br><br>(3) <input checked="" type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>b General Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information)<br>(2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan)<br>(3) <input checked="" type="checkbox"/> <u>1</u> <b>A</b> (Insurance Information)<br>(4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information)<br>(5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information)<br>(6) <input checked="" type="checkbox"/> <b>G</b> (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 2019 Form M-1 annual report. If the plan was not required to file the 2019 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 \_\_\_\_\_

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                           |                                                                                           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE A</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Insurance Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b><br><br>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2). | OMB No. 1210-0110<br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

|                                                                                                                             |                                                             |
|-----------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------|
| For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019                                  |                                                             |
| <b>A</b> Name of plan<br>NTESS RETIREMENT INCOME PLAN                                                                       | <b>B</b> Three-digit plan number (PN) ▶ 006                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC | <b>D</b> Employer Identification Number (EIN)<br>85-0097942 |

|               |                                                                                                                                                                                                                                                     |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Information Concerning Insurance Contract Coverage, Fees, and Commissions</b> 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. |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                |
|--------------------------------|
| <b>1</b> Coverage Information: |
|--------------------------------|

|                                                                                     |
|-------------------------------------------------------------------------------------|
| <b>(a)</b> Name of insurance carrier<br>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                                | 14135                                                                       | 01/01/2019              | 12/31/2019 |

|                                                                                                                                                                                                   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>2</b> 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. |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                  |                                           |
|--------------------------------------------------|-------------------------------------------|
| <b>(a)</b> Total amount of commissions paid<br>0 | <b>(b)</b> Total amount of fees paid<br>0 |
|--------------------------------------------------|-------------------------------------------|

|                                                                                                              |
|--------------------------------------------------------------------------------------------------------------|
| <b>3</b> Persons receiving commissions and fees. (Complete as many entries as needed to report all persons). |
| <b>(a)</b> 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 |                       |
|                                               |                                 |             |                       |

|                                                                                                         |
|---------------------------------------------------------------------------------------------------------|
| <b>(a)</b> 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 |                       |
|                                               |                                 |             |                       |



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

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

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

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| (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

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

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

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

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

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| (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** 14375613**5** Current value of plan's interest under this contract in separate accounts at year end ..... **5** 32105984**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. .... **6d**  
Specify nature of costs ▶**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** 15161322**c** Additions: (1) Contributions deposited during the year ..... **7c(1)**  
(2) Dividends and credits ..... **7c(2)**  
(3) Interest credited during the year ..... **7c(3)** 1038265  
(4) Transferred from separate account ..... **7c(4)**  
(5) Other (specify below) ..... **7c(5)**(6) Total additions ..... **7c(6)** 1038265**d** Total of balance and additions (add lines **7b** and **7c(6)**) ..... **7d** 16199587**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year ..... **7e(1)** 1736403(2) Administration charge made by carrier ..... **7e(2)** 87571(3) Transferred to separate account ..... **7e(3)**(4) Other (specify below) ..... **7e(4)**(5) Total deductions ..... **7e(5)** 1823974**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) ..... **7f** 14375613

**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:

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

**10** Nonexperience-rated contracts:

|                                                                                                                                                                                                                                |            |  |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Total premiums or subscription charges paid to carrier .....                                                                                                                                                          | <b>10a</b> |  |
| <b>b</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..... | <b>10b</b> |  |

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. ▶

|                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                    |                                                                                           |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan</b><br><b>Actuarial Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection</b> |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

▶ **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.

|                                                                                                                                                   |                                                                                                                                                         |
|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>A</b> Name of plan<br><u>NTESS RETIREMENT INCOME PLAN</u>                                                                                      | <b>B</b> Three-digit plan number (PN) ▶ <u>006</u>                                                                                                      |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br><u>NATIONAL TECHNOLOGY &amp; ENGINEERING SOLUTIONS OF SANDIA, LLC</u> | <b>D</b> Employer Identification Number (EIN)<br><u>85-0097942</u>                                                                                      |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B         | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|                                                                                                                                                                                                                |                                                                               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                                                                                                                                  | <b>Basic Information</b>                                                      |
| <b>1</b> Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2019</u>                                                                                                                              |                                                                               |
| <b>2</b> Assets:                                                                                                                                                                                               |                                                                               |
| <b>a</b> Market value .....                                                                                                                                                                                    | <b>2a</b> <u>5413093790</u>                                                   |
| <b>b</b> Actuarial value .....                                                                                                                                                                                 | <b>2b</b> <u>5757646915</u>                                                   |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                            | (1) Number of participants (2) Vested Funding Target (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment.....                                                                                                                                     | <u>8146</u> <u>3305557558</u> <u>3305557558</u>                               |
| <b>b</b> For terminated vested participants.....                                                                                                                                                               | <u>1227</u> <u>103965134</u> <u>103965134</u>                                 |
| <b>c</b> For active participants .....                                                                                                                                                                         | <u>4964</u> <u>1751081113</u> <u>1818611868</u>                               |
| <b>d</b> Total.....                                                                                                                                                                                            | <u>14337</u> <u>5160603805</u> <u>5228134560</u>                              |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                          |                                                                               |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                      | <b>4a</b>                                                                     |
| <b>b</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..... | <b>4b</b>                                                                     |
| <b>5</b> Effective interest rate .....                                                                                                                                                                         | <b>5</b> <u>5.57</u> %                                                        |
| <b>6</b> Target normal cost.....                                                                                                                                                                               | <b>6</b> <u>109640270</u>                                                     |

**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.

|                                                                         |                               |                                        |
|-------------------------------------------------------------------------|-------------------------------|----------------------------------------|
| <b>SIGN HERE</b>                                                        |                               | <u>09/23/2020</u>                      |
|                                                                         | Signature of actuary          | Date                                   |
| <u>BRIAN P. LEVINE</u>                                                  | Type or print name of actuary | <u>20-06424</u>                        |
|                                                                         |                               | Most recent enrollment number          |
| <u>AON CONSULTING, INC.</u>                                             | Firm name                     | <u>214-989-2661</u>                    |
| <u>5005 LBJ FREEWAY</u><br><u>SUITE 1400</u><br><u>DALLAS, TX 75244</u> | Address of the firm           | Telephone number (including area code) |

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) 2019**  
**v. 190130**

**Part II Beginning of Year Carryover and Prefunding Balances**

|                                                                                                                                                                      | (a) Carryover balance | (b) Prefunding balance |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b> Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                             | 0                     | 899415412              |
| <b>8</b> Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                          | 0                     | 103585209              |
| <b>9</b> Amount remaining (line 7 minus line 8) .....                                                                                                                | 0                     | 795830203              |
| <b>10</b> Interest on line 9 using prior year's actual return of <u>-7.80</u> % .....                                                                                | 0                     | -62074756              |
| <b>11</b> Prior year's excess contributions to be added to prefunding balance:                                                                                       |                       |                        |
| <b>a</b> Present value of excess contributions (line 38a from prior year) .....                                                                                      |                       | 83380720               |
| <b>b(1)</b> 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>5.72</u> % ..... |                       | 0                      |
| <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       | -6503696               |
| <b>c</b> Total available at beginning of current plan year to add to prefunding balance .....                                                                        |                       | 76877024               |
| <b>d</b> Portion of (c) to be added to prefunding balance .....                                                                                                      |                       | 76877024               |
| <b>12</b> Other reductions in balances due to elections or deemed elections .....                                                                                    | 0                     | 79536851               |
| <b>13</b> Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                         | 0                     | 731095620              |

**Part III Funding Percentages**

|                                                                                                                                                                            |           |          |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|----------|
| <b>14</b> Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 96.14 %  |
| <b>15</b> Adjusted funding target attainment percentage .....                                                                                                              | <b>15</b> | 110.12 % |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 97.11 %  |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage .....                                        | <b>17</b> | %        |

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

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
| 04/27/2020               | 100220000                         | 0                               |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ▶</b>          |                                   |                                 | <b>18(b)</b>             | 100220000                         | <b>18(c)</b>                    |
|                          |                                   |                                 |                          |                                   | 0                               |

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

|                                                                                                                         |            |          |
|-------------------------------------------------------------------------------------------------------------------------|------------|----------|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years .....                    | <b>19a</b> | 0        |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                      | <b>19b</b> | 0        |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date ..... | <b>19c</b> | 93301500 |

**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       |

|               |                                                                            |
|---------------|----------------------------------------------------------------------------|
| <b>Part V</b> | <b>Assumptions Used to Determine Funding Target and Target Normal Cost</b> |
|---------------|----------------------------------------------------------------------------|

|                                                                                                                                                                                              |                        |                        |                                                                            |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|------------------------|----------------------------------------------------------------------------|
| <b>21</b> Discount rate:                                                                                                                                                                     |                        |                        |                                                                            |
| <b>a</b> Segment rates:                                                                                                                                                                      | 1st segment:<br>3.74 % | 2nd segment:<br>5.35 % | 3rd segment:<br>6.11 % <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code) .....                                                                                                                                                 |                        |                        | <b>21b</b> 4                                                               |
| <b>22</b> Weighted average retirement age .....                                                                                                                                              |                        |                        | <b>22</b> 59                                                               |
| <b>23</b> Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute |                        |                        |                                                                            |

|                |                            |
|----------------|----------------------------|
| <b>Part VI</b> | <b>Miscellaneous Items</b> |
|----------------|----------------------------|

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

|                 |                                                                                |
|-----------------|--------------------------------------------------------------------------------|
| <b>Part VII</b> | <b>Reconciliation of Unpaid Minimum Required Contributions For Prior Years</b> |
|-----------------|--------------------------------------------------------------------------------|

|                                                                                                                                      |           |   |
|--------------------------------------------------------------------------------------------------------------------------------------|-----------|---|
| <b>28</b> Unpaid minimum required contributions for all prior years .....                                                            | <b>28</b> | 0 |
| <b>29</b> Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) ..... | <b>29</b> | 0 |
| <b>30</b> Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....                                    | <b>30</b> | 0 |

|                  |                                                       |
|------------------|-------------------------------------------------------|
| <b>Part VIII</b> | <b>Minimum Required Contribution For Current Year</b> |
|------------------|-------------------------------------------------------|

|                                                                                                                                                                                      |                     |                    |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                     |                    |               |
| <b>a</b> Target normal cost (line 6) .....                                                                                                                                           | <b>31a</b>          | 109640270          |               |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           | <b>31b</b>          | 0                  |               |
| <b>32</b> Amortization installments:                                                                                                                                                 | Outstanding Balance |                    | Installment   |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                | 201583265           |                    | 35484376      |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       | 0                   |                    | 0             |
| <b>33</b> 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 ..... | <b>33</b>           |                    |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) .....                                                         | <b>34</b>           | 145124646          |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 0                   | 117341899          | 117341899     |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  | <b>36</b>           | 27782747           |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  | <b>37</b>           | 93301500           |               |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                     |                    |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       | <b>38a</b>          | 65518753           |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          | 65518753           |               |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                      | <b>39</b>           | 0                  |               |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  | <b>40</b>           | 0                  |               |

|                |                                                                                   |
|----------------|-----------------------------------------------------------------------------------|
| <b>Part IX</b> | <b>Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)</b> |
|----------------|-----------------------------------------------------------------------------------|

|                                                                                  |                                                                                                                         |
|----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|
| <b>41</b> If an election was made to use PRA 2010 funding relief for this plan:  |                                                                                                                         |
| <b>a</b> Schedule elected .....                                                  | <input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years                                               |
| <b>b</b> Eligible plan year(s) for which the election in line 41a was made ..... | <input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011 |

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        |                                                |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|
| <b>SCHEDULE C</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Service Provider Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110                              |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        | <b>2019</b>                                    |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        | <b>This Form is Open to Public Inspection.</b> |

|                                                                                                                             |                                                             |     |
|-----------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------|-----|
| For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019                                  |                                                             |     |
| <b>A</b> Name of plan<br>NTESS RETIREMENT INCOME PLAN                                                                       | <b>B</b> Three-digit plan number (PN) ▶                     | 006 |
|                                                                                                                             |                                                             |     |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC | <b>D</b> Employer Identification Number (EIN)<br>85-0097942 |     |

|               |                                                        |
|---------------|--------------------------------------------------------|
| <b>Part I</b> | <b>Service Provider Information (see instructions)</b> |
|---------------|--------------------------------------------------------|

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

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

|                                                                                                                   |
|-------------------------------------------------------------------------------------------------------------------|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                                   |
|                                                                                                                   |

|                                                                                                                   |
|-------------------------------------------------------------------------------------------------------------------|
| <b>(b)</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

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**(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

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**(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

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**(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

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51 68               | NONE                                                                                              | 2346461                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

SILCHESTER INTERNATIONAL INVESTORS

45-3056700

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 40 52 68            | NONE                                                                                              | 1775802                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

NISA INVESTMENT ADVISORS LLC

48-1140940

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | NONE                                                                                              | 1540880                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 21 24 28<br>50 51      | NONE                                                                                              | 1232502                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

FIDELITY INSTITUTIONAL ASSET MGT

20-2159373

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | NONE                                                                                              | 1114841                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

NORTHERN TRUST CORPORATION

36-2723087

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 49 52 59               | TRUSTEE                                                                                           | 666704                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

**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)

NTESS, LLC

85-0097942

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 35 50                         | EMPLOYER                                                                                                 | 589605                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

ARONSON & JOHNSON & ORTIZ, LP

23-2312104

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51                         | NONE                                                                                                     | 566964                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 13 19 21<br>28 52 62<br>68    | TRUSTEE                                                                                                  | 455924                                                                        | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

**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)

NUMERIC INVESTORS, LLC

04-3068821

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51 68               | NONE                                                                                              | 430630                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

DIMENSIONAL FUND ADVISORS, LP

30-0447847

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 406146                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

AON HEWITT INVESTMENT CONSULTING

36-2235791

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11                     | NONE                                                                                              | 168000                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

STATE STREET GLOBAL ADVISORS

81-4017137

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 18 19 51<br>52 99             | NONE                                                                                                     | 95890                                                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                 |

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

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

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

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

**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<br>(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<br>(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<br>(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)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:



|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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

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

|                                                                                              |                               |                                                                                                                      |  |  |
|----------------------------------------------------------------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------|--|--|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>SHORT TERM FUND</u>                        |                               |                                                                                                                      |  |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>        |                               |                                                                                                                      |  |  |
| <b>c</b> EIN-PN <u>22-1211670-044</u>                                                        | <b>d</b> Entity code <u>P</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>28913513</u>  |  |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>CONSERVATIVE STOCK FD (CORE EQUITY)</u>    |                               |                                                                                                                      |  |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>        |                               |                                                                                                                      |  |  |
| <b>c</b> EIN-PN <u>22-1211670-007</u>                                                        | <b>d</b> Entity code <u>P</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3192471</u>   |  |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE SHORT-TERM INV FD</u>           |                               |                                                                                                                      |  |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST COMPANY</u>              |                               |                                                                                                                      |  |  |
| <b>c</b> EIN-PN <u>45-6138589-084</u>                                                        | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>15587045</u>  |  |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF BLACKROCK RUSSELL 3000 INDEX FD</u>     |                               |                                                                                                                      |  |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>BLACKROCK</u>                           |                               |                                                                                                                      |  |  |
| <b>c</b> EIN-PN <u>94-3302956-001</u>                                                        | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>363332308</u> |  |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF HARDING LOEVNER EM COLTV INV FD</u>     |                               |                                                                                                                      |  |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>GLOBAL TRUST COMPANY</u>                |                               |                                                                                                                      |  |  |
| <b>c</b> EIN-PN <u>27-6075499-002</u>                                                        | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>212229819</u> |  |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA INDX SEC LEND</u>      |                               |                                                                                                                      |  |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u> |                               |                                                                                                                      |  |  |
| <b>c</b> EIN-PN <u>90-0337987-125</u>                                                        | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>22818759</u>  |  |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF SSGA MSCI CANADA SMALL CAP INDX</u>     |                               |                                                                                                                      |  |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u> |                               |                                                                                                                      |  |  |
| <b>c</b> EIN-PN <u>90-0337987-078</u>                                                        | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3742086</u>   |  |  |

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

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

|                                |                        |                                                                                                               |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 04-0025081-240 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 225768206 |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|

**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

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 90-0337987-077 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 38379233 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**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

|                                |                        |                                                                                                               |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 36-7045783-001 | <b>d</b> Entity code E | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 345961426 |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|

**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

|                                |                        |                                                                                                               |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 23-6819730-001 | <b>d</b> Entity code E | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 125059007 |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

**Part II Information on Participating Plans (to be completed by DFEs)**

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

**a** Plan name**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

|                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                            |                                                                                                 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE G<br/>(Form 5500)<br/><br/>Department of Treasury<br/>Internal Revenue Service<br/><br/><br/>Department of Labor<br/>Employee Benefits Security Administration</div> | <div>Financial Transaction Schedules</div> <div>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).</div> <div>► File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2019</div> <div>This Form is Open to Public Inspection.</div> |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|

|                                                                                                                                      |                                                                  |
|--------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------|
| For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019                                           |                                                                  |
| <div>A Name of plan<br/>NTESS RETIREMENT INCOME PLAN</div>                                                                           | <div>B Three-digit plan number (PN) ► 006</div>                  |
| <div>C Plan sponsor's name as shown on line 2a of Form 5500<br/>NATIONAL TECHNOLOGY &amp; ENGINEERING SOLUTIONS OF SANDIA, LLC</div> | <div>D Employer Identification Number (EIN)<br/>85-0097942</div> |

|                   |                                                                                                                                                                                                                                                                                                                                                                                  |
|-------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <div>Part I</div> | <div>Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible</div> <div>Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.</div> |
|-------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                          |                                                                            |                                                                                                                                                                                                                      |
|--------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| (a)                      | (b) Identity and address of obligor                                        | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
| <input type="checkbox"/> | PACIFIC GAS & ELECTRIC CO.<br>P.O. BOX 997300<br>SACRAMENTO, CA 95899-7300 | CORP BOND DUE 12/31/40. IN DEFAULT AT YE. ASSETS REORG'D & SPLIT JULY 2020 AFTER EMERGING FROM BANKRUPTCY                                                                                                            |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
| 2300000                     |                                       |              | 1500000                           |                |              |

|                          |                                                                            |                                                                                                                                                                                                                      |
|--------------------------|----------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| (a)                      | (b) Identity and address of obligor                                        | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
| <input type="checkbox"/> | PACIFIC GAS & ELECTRIC CO.<br>P.O. BOX 997300<br>SACRAMENTO, CA 95899-7300 | CORP BOND DUE 12/31/40. IN DEFAULT AT YE. ASSETS REORG'D & SPLIT JULY 2020 AFTER EMERGING FROM BANKRUPTCY                                                                                                            |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
| 551000                      |                                       |              | 1200000                           |                |              |

|                          |                                     |                                                                                                                                                                                                                      |
|--------------------------|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| (a)                      | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
| <input type="checkbox"/> |                                     |                                                                                                                                                                                                                      |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
|                             |                                       |              |                                   |                |              |

|                                    |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |
|------------------------------------|--------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor |                                       | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                      |                     |
| <input type="checkbox"/>           |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |
|                                    |                                            | Amount received during reporting year |                                                                                                                                                                                                                             | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                   | <b>(g)</b> Unpaid balance at end of year                                                                                                                                                                                    | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |

  

|                                    |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |
|------------------------------------|--------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor |                                       | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                      |                     |
| <input type="checkbox"/>           |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |
|                                    |                                            | Amount received during reporting year |                                                                                                                                                                                                                             | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                   | <b>(g)</b> Unpaid balance at end of year                                                                                                                                                                                    | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |

  

|                                    |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |
|------------------------------------|--------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor |                                       | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                      |                     |
| <input type="checkbox"/>           |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |
|                                    |                                            | Amount received during reporting year |                                                                                                                                                                                                                             | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                   | <b>(g)</b> Unpaid balance at end of year                                                                                                                                                                                    | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |

  

|                                    |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |
|------------------------------------|--------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor |                                       | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                      |                     |
| <input type="checkbox"/>           |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |
|                                    |                                            | Amount received during reporting year |                                                                                                                                                                                                                             | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                   | <b>(g)</b> Unpaid balance at end of year                                                                                                                                                                                    | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |

  

|                                    |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |
|------------------------------------|--------------------------------------------|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor |                                       | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                      |                     |
| <input type="checkbox"/>           |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |
|                                    |                                            | Amount received during reporting year |                                                                                                                                                                                                                             | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                   | <b>(g)</b> Unpaid balance at end of year                                                                                                                                                                                    | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                       |                                                                                                                                                                                                                             |                      |                     |

**Part II Schedule of Leases in Default or Classified as Uncollectible**

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

**Part III Nonexempt Transactions**

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|--------------------------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|--------------------|----------------------------|--------------------------------------------|
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |

  

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|--------------------------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|--------------------|----------------------------|--------------------------------------------|
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |

  

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|--------------------------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|--------------------|----------------------------|--------------------------------------------|
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |

  

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|--------------------------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|--------------------|----------------------------|--------------------------------------------|
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |

  

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|--------------------------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|--------------------|----------------------------|--------------------------------------------|
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |

  

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|--------------------------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|--------------------|----------------------------|--------------------------------------------|
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |

  

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|--------------------------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|--------------------|----------------------------|--------------------------------------------|
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |

|                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                              |                                                                                           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection</b> |
| For calendar plan year 2019 or fiscal plan year beginning <b>01/01/2019</b> and ending <b>12/31/2019</b>                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                           |
| <b>A</b> Name of plan<br><b>NTESS RETIREMENT INCOME PLAN</b>                                                                                                                                                                                                             | <b>B</b> Three-digit plan number (PN) <b>►</b>                                                                                                                                                                                                                               | <b>006</b>                                                                                |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>NATIONAL TECHNOLOGY &amp; ENGINEERING SOLUTIONS OF SANDIA, LLC</b>                                                                                                                                   | <b>D</b> Employer Identification Number (EIN)<br><b>85-0097942</b>                                                                                                                                                                                                           |                                                                                           |

| Part I Asset and Liability Statement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                 |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> 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 |
| <b>a</b> Total noninterest-bearing cash .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1a</b>       |                       |                 |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                 |                       |                 |
| <b>(1)</b> Employer contributions.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1b(1)</b>    | 109114073             | 100220000       |
| <b>(2)</b> Participant contributions.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>1b(3)</b>    | 60967280              | 113057101       |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(1)</b>    | 52661787              | 33636485        |
| <b>(2)</b> U.S. Government securities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(2)</b>    | 580519087             | 600484897       |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b> | 293825340             | 387018080       |
| <b>(B)</b> All other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1c(3)(B)</b> | 2803463543            | 3451994609      |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b> |                       |                 |
| <b>(B)</b> Common.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1c(4)(B)</b> | 420305613             | 526663351       |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>    |                       |                 |
| <b>(6)</b> Real estate (other than employer real property).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | <b>1c(7)</b>    | 5550110               | 4388835         |
| <b>(8)</b> Participant loans.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>1c(9)</b>    | 631465881             | 881857456       |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(10)</b>   | 30878420              | 32105984        |
| <b>(11)</b> Value of interest in master trust investment accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(12)</b>   | 397314361             | 471020433       |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(13)</b>   | 78565330              |                 |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(14)</b>   | 15161322              | 14375613        |
| <b>(15)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1c(15)</b>   | 79786556              | 117556576       |



|                    |                                                                  | (a) Beginning of Year | (b) End of Year       |
|--------------------|------------------------------------------------------------------|-----------------------|-----------------------|
| <b>1d</b>          | Employer-related investments:                                    |                       |                       |
| (1)                | Employer securities .....                                        | <b>1d(1)</b>          |                       |
| (2)                | Employer real property .....                                     | <b>1d(2)</b>          |                       |
| <b>e</b>           | Buildings and other property used in plan operation .....        | <b>1e</b>             |                       |
| <b>f</b>           | Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b>             | 5559578703 6734379420 |
| <b>Liabilities</b> |                                                                  |                       |                       |
| <b>g</b>           | Benefit claims payable .....                                     | <b>1g</b>             |                       |
| <b>h</b>           | Operating payables .....                                         | <b>1h</b>             | 2738655 3270536       |
| <b>i</b>           | Acquisition indebtedness .....                                   | <b>1i</b>             |                       |
| <b>j</b>           | Other liabilities .....                                          | <b>1j</b>             | 144400463 304287174   |
| <b>k</b>           | Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>             | 147139118 307557710   |
| <b>Net Assets</b>  |                                                                  |                       |                       |
| <b>l</b>           | Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>             | 5412439585 6426821710 |

**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 |
|----------|--------------------------------------------------------------------------------------------------------|-----------------|-----------|
| <b>a</b> | <b>Contributions:</b>                                                                                  |                 |           |
| (1)      | Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> | 100220000 |
|          | <b>(B)</b> Participants .....                                                                          | <b>2a(1)(B)</b> |           |
|          | <b>(C)</b> Others (including rollovers) .....                                                          | <b>2a(1)(C)</b> |           |
| (2)      | Noncash contributions .....                                                                            | <b>2a(2)</b>    |           |
| (3)      | Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    | 100220000 |
| <b>b</b> | <b>Earnings on investments:</b>                                                                        |                 |           |
| (1)      | Interest:                                                                                              |                 |           |
|          | <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....   | <b>2b(1)(A)</b> | 422910    |
|          | <b>(B)</b> U.S. Government securities .....                                                            | <b>2b(1)(B)</b> | 6917985   |
|          | <b>(C)</b> Corporate debt instruments .....                                                            | <b>2b(1)(C)</b> | 155925107 |
|          | <b>(D)</b> Loans (other than to participants) .....                                                    | <b>2b(1)(D)</b> |           |
|          | <b>(E)</b> Participant loans .....                                                                     | <b>2b(1)(E)</b> |           |
|          | <b>(F)</b> Other .....                                                                                 | <b>2b(1)(F)</b> | 1820963   |
|          | <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                          | <b>2b(1)(G)</b> | 165086965 |
| (2)      | Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> |           |
|          | <b>(B)</b> Common stock .....                                                                          | <b>2b(2)(B)</b> | 9325947   |
|          | <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                              | <b>2b(2)(C)</b> | 1464174   |
|          | <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....              | <b>2b(2)(D)</b> | 10790121  |
| (3)      | Rents .....                                                                                            | <b>2b(3)</b>    |           |
| (4)      | Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> |           |
|          | <b>(B)</b> Aggregate carrying amount (see instructions) .....                                          | <b>2b(4)(B)</b> |           |
|          | <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....              | <b>2b(4)(C)</b> | 0         |
| (5)      | Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |           |
|          | <b>(B)</b> Other .....                                                                                 | <b>2b(5)(B)</b> | 808146089 |
|          | <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....     | <b>2b(5)(C)</b> | 808146089 |

|                                                                                                 |        | (a) Amount | (b) Total  |
|-------------------------------------------------------------------------------------------------|--------|------------|------------|
| (6) Net investment gain (loss) from common/collective trusts .....                              | 2b(6)  |            | 172574506  |
| (7) Net investment gain (loss) from pooled separate accounts .....                              | 2b(7)  |            | 647036     |
| (8) Net investment gain (loss) from master trust investment accounts .....                      | 2b(8)  |            |            |
| (9) Net investment gain (loss) from 103-12 investment entities .....                            | 2b(9)  |            | 75481874   |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | 2b(10) |            | -218985    |
| c Other income .....                                                                            | 2c     |            | 11311577   |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total .....               | 2d     |            | 1344039183 |

**Expenses**

|                                                                                      |       |           |           |
|--------------------------------------------------------------------------------------|-------|-----------|-----------|
| e Benefit payment and payments to provide benefits:                                  |       |           |           |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1) | 307965138 |           |
| (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) |           | 307965138 |
| 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) | 168000    |           |
| (2) Contract administrator fees .....                                                | 2i(2) | 546754    |           |
| (3) Investment advisory and management fees .....                                    | 2i(3) | 10817580  |           |
| (4) Other .....                                                                      | 2i(4) | 10159586  |           |
| (5) Total administrative expenses. Add lines 2i(1) through (4) .....                 | 2i(5) |           | 21691920  |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j    |           | 329657058 |

**Net Income and Reconciliation**

|                                                          |       |  |            |
|----------------------------------------------------------|-------|--|------------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 1014382125 |
| 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) ☐ Unmodified (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   |    | 2700000 |

|                                                                                                                                                                                                                               | Yes | No | Amount  |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|---------|
| <b>c</b> 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.) .....                                          |     | X  |         |
| <b>4c</b>                                                                                                                                                                                                                     |     | X  |         |
| <b>d</b> 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.).....                                |     | X  |         |
| <b>4d</b>                                                                                                                                                                                                                     |     | X  |         |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                      | X   |    | 1000000 |
| <b>4e</b>                                                                                                                                                                                                                     | X   |    | 1000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                       |     | X  |         |
| <b>4f</b>                                                                                                                                                                                                                     |     | X  |         |
| <b>g</b> 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?.....                                                     |     | X  |         |
| <b>4g</b>                                                                                                                                                                                                                     |     | X  |         |
| <b>h</b> 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?.....                                           |     | X  |         |
| <b>4h</b>                                                                                                                                                                                                                     |     | X  |         |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                | X   |    |         |
| <b>4i</b>                                                                                                                                                                                                                     | X   |    |         |
| <b>j</b> 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.) ..... | X   |    |         |
| <b>4j</b>                                                                                                                                                                                                                     | X   |    |         |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                           |     | X  |         |
| <b>4k</b>                                                                                                                                                                                                                     |     | X  |         |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan?.....                                                                                                                                             |     | X  |         |
| <b>4l</b>                                                                                                                                                                                                                     |     | X  |         |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                  |     | X  |         |
| <b>4m</b>                                                                                                                                                                                                                     |     | X  |         |
| <b>n</b> 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. ....                                      |     |    |         |
| <b>4n</b>                                                                                                                                                                                                                     |     |    |         |

**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 4235220. (See instructions.)

|                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE R<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div>                                                                                                                                 | <div>Retirement Plan Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2019</div> <div>This Form is Open to Public Inspection.</div> |
| For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| A Name of plan<br>NTESS RETIREMENT INCOME PLAN                                                                                                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                                                                  | B Three-digit plan number (PN) ▶ 006                                                            |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC                                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                  | D Employer Identification Number (EIN)<br>85-0097942                                            |
| Part I                                                                                                                                                                                                                                                                                                                                                          | Distributions                                                                                                                                                                                                                                                                                    |                                                                                                 |
| All references to distributions relate only to payments of benefits during the plan year.                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                  | 1 0                                                                                             |
| 2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):<br><br>EIN(s): 22-1211670                                                                                                            |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 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 0                                                                                             |
| Part II                                                                                                                                                                                                                                                                                                                                                         | Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)                                                                                                                           |                                                                                                 |
| 4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A<br>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<br>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? <input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> 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? <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Part III                                                                                                                                                                                                                                                                                                                                                        | Amendments                                                                                                                                                                                                                                                                                       |                                                                                                 |
| 9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. <input type="checkbox"/> Increase <input type="checkbox"/> Decrease <input type="checkbox"/> Both <input checked="" type="checkbox"/> No        |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Part IV                                                                                                                                                                                                                                                                                                                                                         | ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.                                                                                                                                                       |                                                                                                 |
| 10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 11 a Does the ESOP hold any preferred stock? <input type="checkbox"/> Yes <input type="checkbox"/> 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.) <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                        |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 12 Does the ESOP hold any stock that is not readily tradable on an established securities market? <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| For Paperwork Reduction Act Notice, see the Instructions for Form 5500.                                                                                                                                                                                                                                                                                         |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Schedule R (Form 5500) 2019 v. 190130                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                  |                                                                                                 |

**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): \_\_\_\_\_

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

- a** Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

- b** If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation \_\_\_\_\_

**NTESS RETIREMENT INCOME PLAN**

**Financial Statements and Supplemental Schedules  
For the Years Ended December 31, 2019 and 2018  
With Independent Auditor's Report**

**NTESS RETIREMENT INCOME PLAN**  
For the Years Ended December 31, 2019 and 2018

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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 (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2019 and 2018 and the related statement of changes in net assets available for benefits for the years ended December 31, 2019 and 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 these 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.

### ***Basis for Disclaimer of Opinion***

As permitted by 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 (ERISA), 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 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 December 31, 2019 and 2018 and for the years ended December 31, 2019 and 2018, that the information provided to the plan administrator by the trustees are complete and accurate.

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***Disclaimer of Opinion***

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

***Other Matter***

The supplemental schedules of assets (held at end of year) and the schedule of loans or fixed income obligations in default or classified as uncollectible as of and for the year ended December 31, 2019 are required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA 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 paragraph, we do not express an opinion on these supplemental schedules.

**Report on Form and Content in Compliance with DOL Rules and Regulations**

The form and content of the information included in the 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 DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

*Mitchell Titus, LLP*

August 31, 2020

**NTESS RETIREMENT INCOME PLAN**  
Statements of Net Assets Available for Benefits  
As of December 31, 2019 and 2018

|                                                                                 | <u>2019</u>             | <u>2018</u>             |
|---------------------------------------------------------------------------------|-------------------------|-------------------------|
| <b>ASSETS</b>                                                                   |                         |                         |
| <i>Assets held in insurance company pooled separate accounts, at fair value</i> |                         |                         |
| Short-Term Fund                                                                 | \$ 28,913,513           | \$ 28,279,755           |
| Conservative Stock Fund                                                         | 3,192,471               | 2,598,665               |
|                                                                                 | 32,105,984              | 30,878,420              |
| Assets held in unallocated insurance contract, at contract value                | 14,375,613              | 15,161,322              |
| <i>Investments</i>                                                              |                         |                         |
| Common stocks                                                                   | 526,663,351             | 420,305,613             |
| Fixed income                                                                    | 4,452,856,821           | 3,685,874,416           |
| Derivatives                                                                     | 12,704,939              | 19,132,074              |
| Cash and cash equivalents                                                       | 33,636,485              | 52,661,787              |
| Common/collective trusts                                                        | 881,857,456             | 631,465,881             |
| 103-12 entities                                                                 | 471,020,433             | 397,314,361             |
| Mutual funds                                                                    | -                       | 78,565,330              |
| Total investments                                                               | 6,425,221,082           | 5,331,359,204           |
| Investments held as collateral on securities on loan                            | 95,881,237              | 58,138,146              |
| <i>Receivables</i>                                                              |                         |                         |
| Contributions from employer                                                     | 100,220,000             | 109,114,073             |
| Accrued income                                                                  | 43,825,661              | 42,514,464              |
| Due from broker for sale of securities                                          | 69,231,440              | 18,179,131              |
| Receivable for foreign currency forward contracts                               | -                       | 273,685                 |
| Total assets                                                                    | 6,734,379,420           | 5,559,578,703           |
| <b>LIABILITIES</b>                                                              |                         |                         |
| Administrative expenses payable                                                 | 3,270,536               | 2,738,655               |
| Due to broker for securities purchased                                          | 206,270,961             | 75,617,006              |
| Collateral of securities on loan                                                | 95,881,237              | 58,138,146              |
| Payable for foreign currency forward contracts                                  | 94,615                  | -                       |
| Derivatives                                                                     | 2,040,361               | 10,645,311              |
| Total liabilities                                                               | 307,557,710             | 147,139,118             |
| <b>Net assets available for benefits</b>                                        | <u>\$ 6,426,821,710</u> | <u>\$ 5,412,439,585</u> |

The accompanying notes are an integral part of these financial statements

**NTESS RETIREMENT INCOME PLAN**

Statements of Changes in Net Assets Available for Benefits  
For the Years Ended December 31, 2019 and 2018

|                                               | <u>2019</u>                    | <u>2018</u>                    |
|-----------------------------------------------|--------------------------------|--------------------------------|
| <b>ADDITIONS</b>                              |                                |                                |
| <i>Investment income</i>                      |                                |                                |
| Interest and dividend income                  | \$ 187,042,417                 | \$ 181,938,516                 |
| Net appreciation in fair value of investments | <u>1,056,630,521</u>           | <u>-</u>                       |
| Total investment income                       | 1,243,672,938                  | 181,938,516                    |
| Plan Sponsor contributions                    | 100,220,000                    | 109,114,073                    |
| Other                                         | <u>146,245</u>                 | <u>355,822</u>                 |
| Total additions                               | <u>1,344,039,183</u>           | <u>291,408,411</u>             |
| <b>DEDUCTIONS</b>                             |                                |                                |
| Net depreciation in fair value of investments | -                              | 633,058,242                    |
| Benefit payments                              | 307,965,138                    | 293,372,005                    |
| Administrative expenses                       | <u>21,691,920</u>              | <u>11,319,007</u>              |
| Total deductions                              | <u>329,657,058</u>             | <u>937,749,254</u>             |
| Changes in net assets                         | 1,014,382,125                  | (646,340,843)                  |
| <i>Net assets available for benefits</i>      |                                |                                |
| Beginning of year                             | <u>5,412,439,585</u>           | <u>6,058,780,428</u>           |
| <b>End of year</b>                            | <u><u>\$ 6,426,821,710</u></u> | <u><u>\$ 5,412,439,585</u></u> |

The accompanying notes are an integral part of these financial statements

## **NTESS RETIREMENT INCOME PLAN**

Notes to Financial Statements

For the Years Ended December 31, 2019 and 2018

### **NOTE 1      DESCRIPTION OF THE PLAN**

The following description of the NTESS 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

The Plan is a non-contributory defined benefit pension plan sponsored by National Technology & Engineering Solutions of Sandia, LLC (“Plan Sponsor”), a wholly-owned subsidiary of Honeywell International, Inc. (“Honeywell”) 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 2019 and 2018. NTESS may, at its discretion, contribute amounts in excess of the minimum required contribution.

The Plan Sponsor made contributions of \$100,220,000 and \$109,114,073 for the years ended December 31, 2019 and 2018, 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 2.37% for the year ended December 31, 2019 and 2.11% for the year ended December 31, 2018, were \$285,274 and \$304,886 at December 31, 2019 and 2018, respectively.

## **NTESS RETIREMENT INCOME PLAN**

### **Notes to Financial Statements**

For the Years Ended December 31, 2019 and 2018

#### **NOTE 1      DESCRIPTION OF THE PLAN *(continued)***

##### 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.

#### **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.

## **NTESS RETIREMENT INCOME PLAN**

### **Notes to Financial Statements**

For the Years Ended December 31, 2019 and 2018

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

##### 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 the 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.

##### 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.

**NTESS RETIREMENT INCOME PLAN**

## Notes to Financial Statements

For the Years Ended December 31, 2019 and 2018

**NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES** *(continued)*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, 2019 and 2018, 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, 2019 and 2018 as indicated below.

|                                  | 2019            |                                        | 2018            |                                        |
|----------------------------------|-----------------|----------------------------------------|-----------------|----------------------------------------|
|                                  | Notional Amount | Amount Included in Fair Value of Asset | Notional Amount | Amount Included in Fair Value of Asset |
| <b>CASH AND CASH EQUIVALENTS</b> |                 |                                        |                 |                                        |
| <i>Foreign currency</i>          |                 |                                        |                 |                                        |
| Contracts – receivable           | 103,325         | \$ 3,746                               | 7,575,544       | \$ 356,456                             |
| Contracts – payable              | 5,233,180       | (98,361)                               | 5,035,398       | (82,771)                               |
| <b>Net (payable)/receivable</b>  |                 | <u>\$ (94,615)</u>                     |                 | <u>\$ 273,685</u>                      |
| <b>DERIVATIVE ASSETS</b>         |                 |                                        |                 |                                        |
| Futures contracts                | (70,958,156)    | \$ -                                   | 246,250,085     | \$ -                                   |
| Options contracts                | 249,100,000     | 12,657                                 | 445,750,000     | 7,420,754                              |
| Swaps contracts                  | 460,017,853     | 12,692,282                             | 1,128,550,000   | 11,711,320                             |
| Derivative assets                |                 | 12,704,939                             |                 | 19,132,074                             |
| <b>DERIVATIVE LIABILITIES</b>    |                 |                                        |                 |                                        |
| Futures contracts                | 85,584,874      | -                                      | (27,559,703)    | -                                      |
| Forward contracts                | -               | -                                      | -               | -                                      |
| Options contracts                | (192,400,000)   | (207,147)                              | (530,300,000)   | (7,157,016)                            |
| Swaps contracts                  | 88,500,000      | (1,833,214)                            | 147,650,000     | (3,488,295)                            |
| Derivative liabilities           |                 | (2,040,361)                            |                 | (10,645,311)                           |
| <b>Net derivatives</b>           |                 | <u>\$ 10,664,578</u>                   |                 | <u>\$ 8,486,763</u>                    |



## NTSS RETIREMENT INCOME PLAN

### Notes to Financial Statements

For the Years Ended December 31, 2019 and 2018

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

##### Derivative Instruments *(continued)*

Derivative instruments investment income for the years ended December 31, 2019 and 2018 was as follows.

|                                    | <u>2019</u>                | <u>2018</u>                |
|------------------------------------|----------------------------|----------------------------|
| Futures contracts                  | \$ 2,686,079               | \$ (677,930)               |
| Swaps contracts                    | 3,178,730                  | (1,348,496)                |
| Rights/warrants                    | 37                         | 565                        |
| Options contracts                  | <u>2,163,401</u>           | <u>1,306,514</u>           |
| <b>Derivatives net gain/(loss)</b> | <b><u>\$ 8,028,247</u></b> | <b><u>\$ (719,347)</u></b> |

##### 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 appreciation/(depreciation) amount on the statements of changes in net assets available for benefits.

##### 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.

## NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2019 and 2018

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

#### 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 Plan 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 Sponsor has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2019, 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 Sponsor believes it is no longer subject to income tax examination for years prior to 2016.

#### 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.

#### Subsequent Events

The Plan Sponsor evaluated subsequent events and transactions through August 31, 2020, the date these financial statements were available to be issued.

The worldwide coronavirus, or COVID-19, outbreak in the first half of 2020 has led to volatility of the financial markets, record-low interest rates and wide-ranging changes in consumer behavior. As the economic and regulatory environment continues to react and evolve, the effect on the Plan's financial statements cannot be reasonably estimated.

## NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2019 and 2018

### 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 5.75% (5.50% in 2018) for the year ended December 31, 2019, (b) use of the Pri-2012 amounts weighted mortality table projected generationally from 2012 with Scale MP-2019 for healthy participants, Pri-2012 amounts weighted contingent survivor mortality table projected generationally from 2012 with Scale MP-2019 for surviving spouses, and the Pri-2012 amounts weighted disabled retirement mortality table projected generationally from 2012 with Scale MP-2019 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.

The actuarial present value of accumulated plan benefits as of December 31, 2019 was as follows:

|                                                              | <b>December 31,<br/>2018</b>   |
|--------------------------------------------------------------|--------------------------------|
| Vested benefits of participants currently receiving payments | \$ 3,165,249,908               |
| Other vested benefits                                        | 1,837,913,615                  |
| Non-vested benefits                                          | 63,095,727                     |
| <b>Total</b>                                                 | <b><u>\$ 5,066,259,250</u></b> |

## NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2019 and 2018

### NOTE 3 ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

*(continued)*

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2019 is the result of the following:

|                                             |                      |
|---------------------------------------------|----------------------|
| Change in actuarial assumptions and methods | \$ (181,475,286)     |
| Interest accumulation                       | 276,042,092          |
| Benefits accrued                            | 101,394,614          |
| Benefits paid                               | <u>(293,372,005)</u> |
| Net decrease                                | (97,410,585)         |

*Actuarial present value of accumulated plan benefits*

|                    |                                |
|--------------------|--------------------------------|
| Beginning of year  | <u>5,163,669,835</u>           |
| <b>End of year</b> | <u><b>\$ 5,066,259,250</b></u> |

### NOTE 4 INVESTMENTS

Investment information disclosed in the accompanying financial statements and supplemental schedules, for investments held at December 31, 2019, and 2018, and net appreciation (depreciation) in fair value of investments, interest, and dividends for the years ended December 31, 2019 and 2018, was obtained or derived from information provided to the Plan Sponsor 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, 2019 and 2018

**NOTE 4 INVESTMENTS** *(continued)*

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

|                                 | <u>2019</u>             | <u>2018</u>             |
|---------------------------------|-------------------------|-------------------------|
| Short-term fund                 | \$ 28,913,513           | \$ 28,279,755           |
| Conservative stock fund         | 3,192,471               | 2,598,665               |
| Fixed dollar account            | 14,375,613              | 15,161,322              |
| <i>Equity</i>                   |                         |                         |
| U.S. equity securities          | 521,789,681             | 419,280,177             |
| International equity securities | 4,873,670               | 1,025,436               |
| <i>Fixed income</i>             |                         |                         |
| Government debt securities      | 560,317,848             | 544,540,028             |
| Corporate debt securities       | 3,839,012,689           | 3,097,288,883           |
| Other fixed income              | 53,526,284              | 44,045,505              |
| Derivatives                     | 12,704,939              | 19,132,074              |
| Common/collective trusts        | 881,857,456             | 631,465,881             |
| 103-12 entities                 | 471,020,433             | 397,314,361             |
| Mutual funds                    | -                       | 78,565,330              |
| Cash and cash equivalents       | 33,636,485              | 52,661,787              |
| <b>Total investments</b>        | <u>\$ 6,425,221,082</u> | <u>\$ 5,331,359,204</u> |

Investment income for the years ended December 31, 2019 and 2018 was as follows.

|                                                                     | <u>2019</u>             | <u>2018</u>             |
|---------------------------------------------------------------------|-------------------------|-------------------------|
| <i>Investment income</i>                                            |                         |                         |
| Net appreciation (depreciation) in<br>the fair value of investments | <u>\$ 1,056,630,521</u> | <u>\$ (633,058,242)</u> |
| Dividend income                                                     | 10,790,121              | 9,851,567               |
| Interest income                                                     | 165,086,965             | 156,060,440             |
| Other investment income                                             | 11,165,331              | 16,026,509              |
| <b>Total investment income/(loss)<br/>of the Plan</b>               | <u>\$ 1,243,672,938</u> | <u>\$ (451,119,726)</u> |

**NTESS RETIREMENT INCOME PLAN**

## Notes to Financial Statements

For the Years Ended December 31, 2019 and 2018

**NOTE 4 INVESTMENTS** *(continued)*

In 2019 and 2018, 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, 2019 and 2018 was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2019 and 2018 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, 2019 and 2018, loaned securities had a fair value of \$93,585,288 and \$57,035,049, 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.

| <b>For the Years<br/>Ended<br/>December 31,<br/>2019 and<br/>2018</b> | <b>Gross<br/>Amounts of<br/>Recognized<br/>Liabilities</b> | <b>Net Amount<br/>of Liabilities<br/>Presented in<br/>the Financial<br/>Statements</b> | <b>Gross<br/>Amounts not<br/>Offset in the<br/>Financial<br/>Statements</b> | <b>Net Amount</b> |
|-----------------------------------------------------------------------|------------------------------------------------------------|----------------------------------------------------------------------------------------|-----------------------------------------------------------------------------|-------------------|
| 2019                                                                  | \$ 95,881,237                                              | \$ 95,881,237                                                                          | \$ 93,585,288                                                               | \$ 2,295,949      |
| 2018                                                                  | \$ 58,138,146                                              | \$ 58,138,146                                                                          | \$ 57,035,049                                                               | \$ 1,103,097      |

Cash received as collateral for securities loaned at December 31, 2019 and 2018 totaled \$28,476,948 and \$14,329,898, 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, 2019 and 2018 totaled \$67,404,289 and \$43,808,247, respectively. These securities were held in a separate account at December 31, 2019 and 2018. 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, 2019 and 2018

#### 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, 2019 and 2018.

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.

## NTESS RETIREMENT INCOME PLAN

### Notes to Financial Statements

For the Years Ended December 31, 2019 and 2018

#### 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 \$33,636,485 and \$52,661,787 is not reflected in the fair value measurement tables at December 31, 2019 and 2018, respectively, since the fair value is identical to the unit measure of the instrument.



**NTESS RETIREMENT INCOME PLAN**  
Notes to Financial Statements  
For the Years Ended December 31, 2019 and 2018

**NOTE 5 FAIR VALUE MEASUREMENTS** *(continued)*

The Plan's assets at fair value as of December 31, 2019 were as follows:

|                                               | <u>Level 1</u>        | <u>Level 2</u>         | <u>Level 3</u>       | <u>Total</u>           |
|-----------------------------------------------|-----------------------|------------------------|----------------------|------------------------|
| Pooled separate accounts                      | \$ -                  | \$ 32,105,984          | \$ -                 | \$ 32,105,984          |
| Assets held in unallocated insurance contract | -                     | -                      | 14,375,613           | 14,375,613             |
| <i>Equities</i>                               |                       |                        |                      |                        |
| U.S. equity securities                        | 521,789,681           | -                      | -                    | 521,789,681            |
| International equity securities               | 4,873,670             | -                      | -                    | 4,873,670              |
| <i>Fixed income</i>                           |                       |                        |                      |                        |
| Government debt securities                    | -                     | 560,317,848            | -                    | 560,317,848            |
| Corporate debt securities                     | -                     | 3,839,012,689          | -                    | 3,839,012,689          |
| Other fixed income                            | -                     | 53,526,284             | -                    | 53,526,284             |
| Derivatives                                   | -                     | 12,704,939             | -                    | 12,704,939             |
| Common/collective trusts                      | -                     | 881,857,456            | -                    | 881,857,456            |
| 103-12 entities                               | -                     | 471,020,433            | -                    | 471,020,433            |
| <b>Total</b>                                  | <u>\$ 526,663,351</u> | <u>\$5,850,545,633</u> | <u>\$ 14,375,613</u> | <u>\$6,391,584,597</u> |

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             |
| <b>Total</b>                                  | <u>\$ 420,305,613</u> | <u>\$4,843,230,482</u> | <u>\$ 15,161,322</u> | <u>\$5,278,697,417</u> |

The table below sets forth a summary of changes in the fair value of the Plan's Level 3 assets for the year ended December 31, 2019:

**Level 3 Asset Reconciliation**  
**Year Ended December 31, 2019**

|                             |                             |
|-----------------------------|-----------------------------|
| Balance, beginning of year  | \$ 15,161,322               |
| Income                      | 1,041,523                   |
| Disbursements               | (1,827,232)                 |
| <b>Balance, end of year</b> | <u><b>\$ 14,375,613</b></u> |

## NTESS RETIREMENT INCOME PLAN

### Notes to Financial Statements

For the Years Ended December 31, 2019 and 2018

#### NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

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

##### 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>          |
| <b>Balance, end of year</b> | <b><u>\$ 15,161,322</u></b> |

#### 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 2019 and 2018, the Plan paid Prudential \$34,806 and \$40,967 in trustee and transactional fees, respectively. The Plan also owed the trustee \$450,297 and \$463,386 in fees as of December 31, 2019 and 2018, respectively.

## **SUPPLEMENTAL SCHEDULE**

**NTESS RETIREMENT INCOME PLAN**

**Schedule G—Schedule of Loans or Fixed Income Obligations  
in Default or Classified as Uncollectible  
As of December 31, 2019**

| Identity and<br>Address of Obligor                                         | Original<br>Amount<br>of Loan | Detailed Description<br>of Loan, Including<br>Dates of Making and<br>Maturity, Interest<br>Rate, the Type and<br>Value of Collateral,<br>any Renegotiation<br>of the Loan<br>and the Terms of the<br>Renegotiation, and<br>Other Material Items | Amount Received<br>During Reporting Year |          | Unpaid<br>Balance at<br>End of Year | Amount Overdue |          |
|----------------------------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------|-------------------------------------|----------------|----------|
|                                                                            |                               |                                                                                                                                                                                                                                                 | Principal                                | Interest |                                     | Principal      | Interest |
| Pacific Gas & Electric Co.<br>P.O. Box 997300<br>Sacramento, CA 95899-7300 | \$ 2,300,000                  | Corporate Bond due<br>December 31, 2040. In<br>default as of year end.<br>Assets were reorganized<br>and split into smaller bonds<br>in July 2020 after Pacific<br>Gas & Electric emerged<br>from bankruptcy.                                   | \$ -                                     | \$ -     | \$ 1,500,000                        | \$ -           | \$ -     |
| Pacific Gas & Electric Co.<br>P.O. Box 997300<br>Sacramento, CA 95899-7300 | \$ 551,000                    | Corporate Bond due<br>December 31, 2040. In<br>default as of year end.<br>Assets were reorganized<br>and split into smaller bonds<br>in July 2020 after Pacific<br>Gas & Electric emerged<br>from bankruptcy.                                   | \$ -                                     | \$ -     | \$ 1,200,000                        | \$ -           | \$ -     |

**NTESS RETIREMENT INCOME PLAN**

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)  
As of December 31, 2019

| <b>Identity of Issue, Borrower,<br/>Lessor, or Similar Party</b>                                | <b>Description of Investment,<br/>Including Maturity Date,<br/>Rate of Interest, Collateral,<br/>Par, or Maturity Value</b> | <b>Cost</b>             | <b>Current Value</b>    |
|-------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------|-------------------------|-------------------------|
| <i>*Pooled separate accounts<br/>with Prudential Insurance<br/>Company of America</i>           |                                                                                                                             |                         |                         |
| Short-term fund                                                                                 | Interest-bearing cash<br>account, variable interest,<br>2,048,822 units                                                     | \$ 28,913,513           | \$ 28,913,513           |
| Conservative stock fund                                                                         | Common stock account,<br>18,368 units                                                                                       | 663,132                 | 3,192,471               |
| <i>*Unallocated insurance<br/>contract with Prudential<br/>Insurance Company of<br/>America</i> | Variable rate, 6.89%                                                                                                        | 14,375,613              | 14,375,613              |
| Investments held at Northern<br>Trust                                                           | See attached schedule                                                                                                       | <u>5,174,728,680</u>    | <u>6,378,739,485</u>    |
|                                                                                                 |                                                                                                                             | <u>\$ 5,218,680,938</u> | <u>\$ 6,425,221,082</u> |

*\*Party-in-interest.*

**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

Investments held at Northern Trust

As of December 31, 2019

\* Party-in-Interest

| Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including<br>Maturity Dates, Rate of Interest, Collateral, or Maturity Value | Shares/Par value | Cost         | Current Value |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| \$ GEN CORP NEW 3.875% DUE 04-15-2027                                                                                                                              | 3,000,000.00     | 2,997,780.00 | 3,212,448.00  |
| * PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048                                                                                                                       | 2,100,000.00     | 2,257,294.00 | 2,442,971.00  |
| * PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048                                                                                                                       | 245,000.00       | 255,711.00   | 285,013.00    |
| * PRUDENTIAL FINL 3.905% DUE 12-07-2047                                                                                                                            | 415,000.00       | 367,970.00   | 446,893.00    |
| * PRUDENTIAL FINL 3.905% DUE 12-07-2047                                                                                                                            | 94,000.00        | 44,024.00    | 101,224.00    |
| * PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050                                                                                                                       | 450,000.00       | 499,703.00   | 518,784.00    |
| * PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045                                                                                                                      | 1,950,000.00     | 1,950,000.00 | 2,108,086.00  |
| * PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG                                                                                                                      | 2,465,000.00     | 2,488,583.00 | 2,594,743.00  |
| * PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG                                                                                                                      | 1,700,000.00     | 1,688,406.00 | 1,789,478.00  |
| * PRUDENTIAL FINL INC 3.935% DUE 12-07-2049                                                                                                                        | 5,061,000.00     | 4,329,640.00 | 5,525,539.00  |
| * PRUDENTIAL FINL INC 3.935% DUE 12-07-2049                                                                                                                        | 2,293,000.00     | 2,181,488.00 | 2,503,470.00  |
| * PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG                                                                                                                       | 230,000.00       | 259,601.00   | 271,612.00    |
| * PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037                                                                                         | 600,000.00       | 758,683.00   | 832,496.00    |
| * PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436                                                                                        | 600,000.00       | 336,000.00   | 814,124.00    |
| 1345 AVE OF THE 5.278% DUE 08-10-2035                                                                                                                              | 400,000.00       | 425,406.00   | 438,274.00    |
| 1ST CTZNS BANCSHARES INC N C CL A                                                                                                                                  | 1,092.00         | 505,001.00   | 581,173.00    |
| 1ST REP BK SAN 4.625% DUE 02-13-2047                                                                                                                               | 430,000.00       | 499,449.00   | 490,752.00    |
| 3M CO 3.125% DUE 09-19-2046                                                                                                                                        | 285,000.00       | 262,274.00   | 274,611.00    |
| 3M CO 3.25% DUE 08-26-2049                                                                                                                                         | 410,000.00       | 403,401.00   | 399,083.00    |
| 3M CO 4.0% 09-14-2048                                                                                                                                              | 1,100,000.00     | 1,086,921.00 | 1,214,538.00  |
| 3M CO FIXED 3.625% 10-15-2047                                                                                                                                      | 785,000.00       | 784,200.00   | 815,739.00    |
| ABBOTT LABS 4.75% 04-15-2043                                                                                                                                       | 2,814,000.00     | 2,950,489.00 | 3,544,730.00  |
| ABBOTT LABS 4.75% 04-15-2043                                                                                                                                       | 2,330,000.00     | 2,346,158.00 | 2,935,047.00  |
| ABBOTT LABS 4.75% DUE 11-30-2036                                                                                                                                   | 1,090,000.00     | 1,133,241.00 | 1,367,021.00  |
| ABBOTT LABS 4.75% DUE 11-30-2036                                                                                                                                   | 865,000.00       | 872,448.00   | 1,084,838.00  |
| ABBOTT LABS 4.9% DUE 11-30-2046                                                                                                                                    | 1,944,000.00     | 2,195,533.00 | 2,554,919.00  |
| ABBOTT LABS 4.9% DUE 11-30-2046                                                                                                                                    | 1,490,000.00     | 1,857,089.00 | 1,958,246.00  |
| ABBVIE INC 3.6% 05-14-2025                                                                                                                                         | 1,850,000.00     | 1,846,762.00 | 1,954,479.00  |
| ABBVIE INC 4.3% DUE 05-14-2036                                                                                                                                     | 850,000.00       | 845,367.00   | 935,702.00    |
| ABBVIE INC 4.3% DUE 05-14-2036                                                                                                                                     | 675,000.00       | 699,036.00   | 743,058.00    |
| ABBVIE INC 4.4% DUE 11-06-2042                                                                                                                                     | 3,745,000.00     | 3,717,680.00 | 4,025,292.00  |
| ABBVIE INC 4.4% DUE 11-06-2042                                                                                                                                     | 655,000.00       | 679,870.00   | 704,023.00    |
| ABBVIE INC 4.45% DUE 05-14-2046                                                                                                                                    | 6,000,000.00     | 5,925,400.00 | 6,426,524.00  |
| ABBVIE INC 4.45% DUE 05-14-2046                                                                                                                                    | 390,000.00       | 415,732.00   | 417,724.00    |
| ABBVIE INC 4.875% DUE 11-14-2048                                                                                                                                   | 880,000.00       | 870,698.00   | 1,016,696.00  |
| ABBVIE INC 4.875% DUE 11-14-2048                                                                                                                                   | 100,000.00       | 98,943.00    | 115,534.00    |
| ABBVIE INC COM USD0.01                                                                                                                                             | 43,700.00        | 3,426,179.00 | 3,869,198.00  |
| ABBVIE INC FIXED 4.5% DUE 05-14-2035                                                                                                                               | 1,670,000.00     | 1,658,460.00 | 1,883,510.00  |
| ABBVIE INC FIXED 4.5% DUE 05-14-2035                                                                                                                               | 535,000.00       | 535,644.00   | 603,400.00    |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045                                                                                                                               | 1,575,000.00     | 1,568,374.00 | 1,760,014.00  |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045                                                                                                                               | 432,000.00       | 430,928.00   | 482,747.00    |
| ABN AMRO BK N V 4.75% DUE 07-28-2025                                                                                                                               | 600,000.00       | 598,392.00   | 653,292.00    |
| ACE CAP TR II 9.7% DUE 04-01-2030                                                                                                                                  | 220,000.00       | 327,250.00   | 330,000.00    |
| ACE INA HLDGS INC 6.7% DUE 05-15-2036                                                                                                                              | 205,000.00       | 268,199.00   | 297,062.00    |
| ACTAVIS FDG SCS 4.55% DUE 03-15-2035                                                                                                                               | 2,990,000.00     | 2,995,009.00 | 3,268,719.00  |
| ACTAVIS FDG SCS 4.75% DUE 03-15-2045                                                                                                                               | 1,321,000.00     | 1,279,098.00 | 1,438,718.00  |
| ACTAVIS FDG SCS 4.75% DUE 03-15-2045                                                                                                                               | 741,000.00       | 800,397.00   | 807,033.00    |
| ACTAVIS INC 4.625% DUE 10-01-2042                                                                                                                                  | 285,000.00       | 262,861.00   | 298,379.00    |
| ACTIVISION 2.3% DUE 09-15-2021                                                                                                                                     | 2,140,000.00     | 2,102,657.00 | 2,151,252.00  |
| ACTIVISION 4.5% DUE 06-15-2047                                                                                                                                     | 2,600,000.00     | 2,562,404.00 | 2,973,828.00  |
| ADOBE SYS INC COM                                                                                                                                                  | 4,730.00         | 1,258,786.00 | 1,560,001.00  |
| ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048                                                                                                                     | 360,000.00       | 360,000.00   | 410,227.00    |
| ADVOCATE HLTH & 3.387% DUE 10-15-2049                                                                                                                              | 610,000.00       | 613,500.00   | 611,239.00    |
| AEP TEX INC 4.15% DUE 05-01-2049                                                                                                                                   | 2,400,000.00     | 2,396,736.00 | 2,663,848.00  |
| AEP TRANSM CO LLC 3.15% DUE 09-15-2049                                                                                                                             | 470,000.00       | 466,564.00   | 454,766.00    |
| AES CORP COM                                                                                                                                                       | 139,416.00       | 1,880,930.00 | 2,774,378.00  |
| AETNA INC 4.125% DUE 11-15-2042                                                                                                                                    | 1,440,000.00     | 1,407,214.00 | 1,475,339.00  |
| AETNA INC 4.125% DUE 11-15-2042                                                                                                                                    | 430,000.00       | 419,344.00   | 440,553.00    |

|                                                   |              |              |              |
|---------------------------------------------------|--------------|--------------|--------------|
| AETNA INC NEW 3.875% DUE 08-15-2047               | 770,000.00   | 768,937.00   | 783,260.00   |
| AETNA INC NEW 4.75% DUE 03-15-2044                | 1,595,000.00 | 1,650,059.00 | 1,781,746.00 |
| AETNA INC NEW 4.75% DUE 03-15-2044                | 376,000.00   | 375,098.00   | 420,023.00   |
| AETNA INC NEW 6.75% DUE 12-15-2037                | 220,000.00   | 275,145.00   | 296,995.00   |
| AFLAC INC 4.75% DUE 01-15-2049                    | 1,490,000.00 | 1,491,576.00 | 1,815,270.00 |
| AGCO CORP COM                                     | 4,500.00     | 264,285.00   | 347,625.00   |
| AGL CAP CORP 4.4% DUE 06-01-2043                  | 1,270,000.00 | 1,228,087.00 | 1,384,971.00 |
| AHS HOSP CORP 5.024% DUE 07-01-2045               | 2,463,000.00 | 3,018,142.00 | 3,070,018.00 |
| ALABAMA POWER CO 3.7% 12-01-2047                  | 5,000,000.00 | 5,113,000.00 | 5,282,474.00 |
| ALABAMA PWR CO 3.45% DUE 10-01-2049               | 2,125,000.00 | 2,140,125.00 | 2,180,270.00 |
| ALABAMA PWR CO 3.45% DUE 10-01-2049               | 515,000.00   | 513,275.00   | 528,395.00   |
| ALABAMA PWR CO 3.75% DUE 03-01-2045               | 2,100,000.00 | 2,262,918.00 | 2,226,278.00 |
| ALABAMA PWR CO 3.75% DUE 03-01-2045               | 2,000,000.00 | 2,021,020.00 | 2,120,264.00 |
| ALABAMA PWR CO 4.15% DUE 08-15-2044               | 4,500,000.00 | 4,464,180.00 | 5,017,555.00 |
| ALABAMA PWR CO 4.15% DUE 08-15-2044               | 705,000.00   | 699,388.00   | 786,084.00   |
| ALABAMA PWR CO 4.3% DUE 01-02-2046                | 200,000.00   | 223,066.00   | 228,687.00   |
| ALEXANDRIA REAL 3.375% DUE 08-15-2031             | 580,000.00   | 579,182.00   | 602,907.00   |
| ALEXANDRIA REAL 3.95% DUE 01-15-2028              | 2,100,000.00 | 2,096,955.00 | 2,256,451.00 |
| ALEXANDRIA REAL 4% DUE 02-01-2050                 | 600,000.00   | 597,468.00   | 657,518.00   |
| ALEXION PHARMACEUTICALS INC COM                   | 13,700.00    | 1,518,130.00 | 1,481,655.00 |
| ALIBABA GROUP HLDG 4.2% DUE 12-06-2047            | 375,000.00   | 374,366.00   | 416,638.00   |
| ALIBABA GROUP HLDG LTD 4.0% 12-06-2037            | 200,000.00   | 199,726.00   | 214,085.00   |
| ALLEGHANY CORP DEL COM                            | 1,938.00     | 1,335,431.00 | 1,549,567.00 |
| ALLERGAN FDG SCS 4.85% DUE 06-15-2044             | 1,243,000.00 | 1,215,876.00 | 1,354,722.00 |
| ALLERGAN FDG SCS 4.85% DUE 06-15-2044             | 1,230,000.00 | 1,233,389.00 | 1,340,554.00 |
| ALLERGAN FDG SCS 4.85% DUE 06-15-2044             | 1,100,000.00 | 1,136,050.00 | 1,198,869.00 |
| ALLIANCE DATA SYS CORP COM                        | 11,600.00    | 1,222,398.00 | 1,301,520.00 |
| ALLINA HEALTH SYS 3.887% DUE 04-15-2049           | 2,100,000.00 | 2,237,487.00 | 2,233,464.00 |
| ALLINA HEALTH SYS 3.887% DUE 04-15-2049           | 480,000.00   | 480,000.00   | 510,506.00   |
| ALLISON TRANSMISSION HOLDING                      | 32,279.00    | 1,495,826.00 | 1,559,721.00 |
| ALLISON TRANSMISSION HOLDING                      | 14,200.00    | 578,516.00   | 686,144.00   |
| ALLSTATE CORP 3.85% DUE 08-10-2049                | 1,500,000.00 | 1,489,545.00 | 1,661,383.00 |
| ALLSTATE CORP 3.85% DUE 08-10-2049                | 925,000.00   | 933,734.00   | 1,024,520.00 |
| ALLSTATE CORP 3.85% DUE 08-10-2049                | 225,000.00   | 223,432.00   | 249,207.00   |
| ALLSTATE CORP 4.2% DUE 12-15-2046                 | 2,545,000.00 | 2,534,209.00 | 2,933,095.00 |
| ALLSTATE CORP 4.2% DUE 12-15-2046                 | 1,075,000.00 | 1,092,987.00 | 1,238,930.00 |
| ALLSTATE CORP COM                                 | 34,400.00    | 3,248,616.00 | 3,868,280.00 |
| ALLSTATE CORP FLTGT RT 5.75% DUE 08-15-2053       | 2,210,000.00 | 2,385,625.00 | 2,375,905.00 |
| ALLY FINL INC 8% DUE 11-01-2031                   | 900,000.00   | 1,066,594.00 | 1,249,290.00 |
| ALLY FINL INC COM                                 | 86,879.00    | 2,367,144.00 | 2,655,022.00 |
| ALLY FINL INC COM                                 | 83,000.00    | 2,366,134.00 | 2,536,480.00 |
| ALPHABET INC CAP STK USD0.001 CL C                | 3,996.00     | 4,665,447.00 | 5,342,732.00 |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A          | 4,261.00     | 5,044,539.00 | 5,707,141.00 |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A          | 722.00       | 913,520.00   | 967,040.00   |
| ALTICE USA INC CL A CL A                          | 57,600.00    | 1,345,400.00 | 1,574,784.00 |
| ALTRIA GROUP INC 3.875% DUE 09-16-2046            | 1,600,000.00 | 1,250,736.00 | 1,477,105.00 |
| ALTRIA GROUP INC 4.25% DUE 08-09-2042             | 2,380,000.00 | 2,169,252.00 | 2,381,175.00 |
| ALTRIA GROUP INC 4.25% DUE 08-09-2042             | 750,000.00   | 716,633.00   | 750,370.00   |
| ALTRIA GROUP INC 4.5% DUE 05-02-2043              | 1,430,000.00 | 1,274,193.00 | 1,461,527.00 |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 | 2,220,000.00 | 2,368,607.00 | 2,508,418.00 |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 | 1,000,000.00 | 1,104,650.00 | 1,129,918.00 |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 | 680,000.00   | 762,961.00   | 768,344.00   |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 | 400,000.00   | 371,284.00   | 451,967.00   |
| ALTRIA GROUP INC 5.8% DUE 02-14-2039              | 1,624,000.00 | 1,700,748.00 | 1,910,661.00 |
| ALTRIA GROUP INC 5.8% DUE 02-14-2039              | 790,000.00   | 788,143.00   | 929,447.00   |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049             | 3,280,000.00 | 3,312,302.00 | 3,976,898.00 |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049             | 1,000,000.00 | 997,220.00   | 1,212,469.00 |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059              | 800,000.00   | 797,648.00   | 953,267.00   |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059              | 530,000.00   | 637,886.00   | 631,539.00   |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059              | 120,000.00   | 119,647.00   | 142,990.00   |
| ALTRIA GROUP INC COM                              | 6,200.00     | 279,897.00   | 309,442.00   |
| AMAZON COM INC 4.05% 08-22-2047                   | 485,000.00   | 483,151.00   | 570,771.00   |
| AMAZON COM INC 4.05% 08-22-2047                   | 480,000.00   | 486,314.00   | 564,886.00   |
| AMAZON COM INC 4.8% DUE 12-05-2034                | 675,000.00   | 729,648.00   | 851,804.00   |
| AMAZON COM INC 4.95% DUE 12-05-2044               | 1,005,000.00 | 1,315,879.00 | 1,316,968.00 |
| AMAZON COM INC COM                                | 2,519.00     | 4,213,465.00 | 4,654,709.00 |

|                                                               |              |              |              |
|---------------------------------------------------------------|--------------|--------------|--------------|
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037                    | 2,315,000.00 | 2,291,223.00 | 2,631,193.00 |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037                    | 2,060,000.00 | 2,014,898.00 | 2,341,364.00 |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057                     | 6,000,000.00 | 5,950,920.00 | 7,319,529.00 |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057                     | 2,950,000.00 | 2,925,869.00 | 3,598,769.00 |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057                     | 1,480,000.00 | 1,824,599.00 | 1,805,484.00 |
| AMC NETWORKS INC CL A                                         | 8,840.00     | 561,508.00   | 349,180.00   |
| AMDOCS ORD GBP0.01                                            | 14,193.00    | 937,369.00   | 1,024,593.00 |
| AMER MOVIL SAB DE 3.625% DUE 04-22-2029                       | 1,415,000.00 | 1,508,412.00 | 1,489,599.00 |
| AMER MOVIL SAB DE 4.375% DUE 04-22-2049                       | 1,790,000.00 | 1,779,922.00 | 2,055,564.00 |
| AMER MOVIL SAB DE 4.375% DUE 04-22-2049                       | 1,735,000.00 | 1,762,657.00 | 1,992,405.00 |
| AMER MOVIL SAB DE 4.375% DUE 07-16-2042                       | 1,375,000.00 | 1,221,048.00 | 1,545,696.00 |
| AMER MOVIL SAB DE 4.375% DUE 07-16-2042                       | 480,000.00   | 554,256.00   | 539,589.00   |
| AMER MOVIL SAB DE CV 6.125% 03-30-2040                        | 1,670,000.00 | 2,037,586.00 | 2,237,600.00 |
| AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO                    | 250,000.00   | 286,990.00   | 316,209.00   |
| AMERADA HESS CORP 7.3% DUE 08-15-2031                         | 1,200,000.00 | 1,413,516.00 | 1,529,398.00 |
| AMERADA HESS CORP 7.3% DUE 08-15-2031                         | 1,200,000.00 | 1,422,096.00 | 1,529,398.00 |
| AMEREN CORP COM                                               | 11,000.00    | 827,148.00   | 844,800.00   |
| AMEREN ILL CO 4.15% DUE 03-15-2046                            | 1,055,000.00 | 1,084,044.00 | 1,214,515.00 |
| AMERICAN CAMPUS CMNTYS INC COM                                | 36,542.00    | 1,705,475.00 | 1,718,570.00 |
| AMERICAN HOMES 4 RENT COMMON STOCK                            | 10,400.00    | 267,792.00   | 272,584.00   |
| AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG | 1,010,000.00 | 1,088,468.00 | 1,212,181.00 |
| AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE   | 600,000.00   | 824,712.00   | 938,988.00   |
| AMERICAN TOWER CORP 2.75% DUE 01-15-2027                      | 2,500,000.00 | 2,495,950.00 | 2,497,275.00 |
| AMERICAN WTR CAP CORP 4.15% 06-01-2049                        | 1,600,000.00 | 1,591,520.00 | 1,812,531.00 |
| AMERIPRISE FINL INC COM                                       | 14,500.00    | 2,017,811.00 | 2,415,410.00 |
| AMERISOURCEBERGEN 4.3% 12-15-2047                             | 195,000.00   | 194,052.00   | 202,536.00   |
| AMERN CAMPUS 3.3% DUE 07-15-2026                              | 500,000.00   | 498,520.00   | 518,269.00   |
| AMERN EXPRESS CO 4.05% DUE 12-03-2042                         | 2,275,000.00 | 2,185,293.00 | 2,680,500.00 |
| AMERN FINL GROUP 4.5% DUE 06-15-2047                          | 4,300,000.00 | 4,276,780.00 | 4,653,789.00 |
| AMERN INTL GROUP 3.875% DUE 01-15-2035                        | 968,000.00   | 964,796.00   | 1,027,852.00 |
| AMERN INTL GROUP 3.875% DUE 01-15-2035                        | 360,000.00   | 373,000.00   | 382,259.00   |
| AMERN INTL GROUP 4.375% DUE 01-15-2055                        | 240,000.00   | 255,266.00   | 263,545.00   |
| AMERN INTL GROUP 4.5% DUE 07-16-2044                          | 4,300,000.00 | 4,275,934.00 | 4,960,175.00 |
| AMERN INTL GROUP 4.7% DUE 07-10-2035                          | 540,000.00   | 536,461.00   | 625,944.00   |
| AMERN INTL GROUP 4.7% DUE 07-10-2035                          | 500,000.00   | 496,985.00   | 579,578.00   |
| AMERN INTL GROUP 6.25% DUE 05-01-2036                         | 1,000,000.00 | 1,130,269.00 | 1,336,566.00 |
| AMERN INTL GROUP 6.82% DUE 11-15-2037                         | 1,025,000.00 | 1,355,350.00 | 1,409,635.00 |
| AMERN TOWER CORP 3.125% DUE 01-15-2027                        | 899,000.00   | 898,223.00   | 920,254.00   |
| AMERN TOWER CORP 3.7% DUE 10-15-2049                          | 1,760,000.00 | 1,755,411.00 | 1,754,117.00 |
| AMERN TOWER CORP 3.8% DUE 08-15-2029                          | 920,000.00   | 916,311.00   | 983,599.00   |
| AMERN TOWER CORP 4.4% DUE 02-15-2026                          | 35,000.00    | 34,900.00    | 38,195.00    |
| AMERN WTR CAP CORP 4% DUE 12-01-2046                          | 910,000.00   | 903,731.00   | 990,055.00   |
| AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048                  | 545,000.00   | 544,706.00   | 617,369.00   |
| AMGEN INC 4.4% 05-01-2045                                     | 1,825,000.00 | 1,905,438.00 | 2,045,002.00 |
| AMGEN INC 4.4% 05-01-2045                                     | 795,000.00   | 802,829.00   | 890,836.00   |
| AMGEN INC 4.563% DUE 06-15-2048                               | 1,300,000.00 | 1,312,194.00 | 1,511,196.00 |
| AMGEN INC 4.563% DUE 06-15-2048                               | 1,293,000.00 | 1,275,290.00 | 1,503,059.00 |
| AMGEN INC 4.663% DUE 06-15-2051                               | 2,800,000.00 | 2,833,740.00 | 3,299,053.00 |
| AMGEN INC 4.663% DUE 06-15-2051                               | 880,000.00   | 907,739.00   | 1,036,845.00 |
| AMGEN INC 4.95% DUE 10-01-2041                                | 940,000.00   | 998,565.00   | 1,119,758.00 |
| AMGEN INC 5.15% DUE 11-15-2041                                | 2,035,000.00 | 2,089,518.00 | 2,463,608.00 |
| AMGEN INC 5.75% DUE 03-15-2040                                | 325,000.00   | 373,311.00   | 408,113.00   |
| AMGEN INC COM                                                 | 15,460.00    | 2,817,944.00 | 3,726,942.00 |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042                           | 1,310,000.00 | 1,286,158.00 | 1,354,557.00 |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042                           | 415,000.00   | 373,031.00   | 429,115.00   |
| ANHEUSER BUSCH 5.8% DUE 01-23-2059                            | 2,410,000.00 | 2,505,494.00 | 3,291,428.00 |
| ANHEUSER BUSCH 5.8% DUE 01-23-2059                            | 1,106,000.00 | 1,102,074.00 | 1,510,506.00 |
| ANHEUSER BUSCH 8% DUE 11-15-2039                              | 365,000.00   | 569,108.00   | 580,773.00   |
| ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG         | 4,000,000.00 | 4,145,651.00 | 4,536,998.00 |
| ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG         | 540,000.00   | 604,098.00   | 612,495.00   |
| ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049                     | 1,273,000.00 | 1,268,761.00 | 1,654,030.00 |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039           | 4,500,000.00 | 4,487,490.00 | 5,662,944.00 |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039           | 605,000.00   | 668,177.00   | 761,351.00   |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                      | 4,100,000.00 | 4,223,282.00 | 4,598,617.00 |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                      | 2,630,000.00 | 2,672,853.00 | 2,949,845.00 |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                      | 1,370,000.00 | 1,327,901.00 | 1,536,611.00 |



|                                             |               |               |               |
|---------------------------------------------|---------------|---------------|---------------|
| ANHEUSER-BUSCH 4% DUE 01-17-2043            | 3,409,000.00  | 3,485,532.00  | 3,645,874.00  |
| ANHEUSER-BUSCH 4% DUE 01-17-2043            | 1,150,000.00  | 1,172,942.00  | 1,229,908.00  |
| ANHEUSER-BUSCH 4% DUE 01-17-2043            | 500,000.00    | 463,045.00    | 534,743.00    |
| ANHEUSER-BUSCH 4% DUE 01-17-2043            | 390,000.00    | 359,693.00    | 417,099.00    |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038        | 1,425,000.00  | 1,404,409.00  | 1,600,820.00  |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038        | 1,365,000.00  | 1,323,617.00  | 1,533,417.00  |
| ANHEUSER-BUSCH 4.6% DUE 04-15-2048          | 1,290,000.00  | 1,295,616.00  | 1,476,281.00  |
| ANHEUSER-BUSCH 4.6% DUE 04-15-2048          | 1,115,000.00  | 1,029,920.00  | 1,276,010.00  |
| ANHEUSER-BUSCH 4.7% DUE 02-01-2036          | 1,742,000.00  | 1,727,472.00  | 2,018,550.00  |
| ANHEUSER-BUSCH 4.7% DUE 02-01-2036          | 560,000.00    | 615,731.00    | 648,902.00    |
| ANHEUSER-BUSCH 4.75% DUE 04-15-2058         | 1,740,000.00  | 1,881,756.00  | 2,035,091.00  |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046          | 13,492,000.00 | 15,501,102.00 | 15,937,004.00 |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046          | 425,000.00    | 492,880.00    | 502,018.00    |
| ANHEUSER-BUSCH 4.95% DUE 01-15-2042         | 1,405,000.00  | 1,466,791.00  | 1,663,136.00  |
| ANHEUSER-BUSCH 4.95% DUE 01-15-2042         | 950,000.00    | 1,012,821.00  | 1,124,541.00  |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 | 9,560,000.00  | 9,829,377.00  | 11,077,691.00 |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 | 3,795,000.00  | 3,830,914.00  | 4,397,472.00  |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 | 8,600,000.00  | 9,235,337.00  | 10,200,654.00 |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 | 6,609,000.00  | 7,082,201.00  | 7,839,084.00  |
| ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 | 340,000.00    | 536,625.00    | 537,740.00    |
| ANTHEM INC 4.375% 12-01-2047                | 1,573,000.00  | 1,630,358.00  | 1,736,783.00  |
| ANTHEM INC 4.375% 12-01-2047                | 1,000,000.00  | 925,500.00    | 1,104,122.00  |
| ANTHEM INC 4.65% DUE 01-15-2043             | 210,000.00    | 237,544.00    | 236,943.00    |
| ANTHEM INC 4.65% DUE 01-15-2043             | 115,000.00    | 117,034.00    | 129,755.00    |
| ANTHEM INC 4.65% DUE 08-15-2044             | 600,000.00    | 599,190.00    | 680,131.00    |
| ANTHEM INC 4.65% DUE 08-15-2044             | 410,000.00    | 425,482.00    | 464,756.00    |
| ANTHEM INC COM                              | 5,570.00      | 1,600,729.00  | 1,682,307.00  |
| ANTHEM INC FIXED 3.7% 09-15-2049            | 2,275,000.00  | 2,219,818.00  | 2,271,494.00  |
| ANTHEM INC FIXED 3.7% 09-15-2049            | 1,100,000.00  | 1,093,279.00  | 1,098,305.00  |
| ANTHEM INC FIXED 3.7% 09-15-2049            | 423,000.00    | 419,079.00    | 422,348.00    |
| AON CORP SR NT 6.25 DUE 09-30-2040          | 1,085,000.00  | 1,412,617.00  | 1,480,738.00  |
| AON CORP SR NT 6.25 DUE 09-30-2040          | 195,000.00    | 251,596.00    | 266,123.00    |
| AON PLC 4.45% DUE 05-24-2043                | 345,000.00    | 319,746.00    | 378,233.00    |
| AON PLC 4.6% DUE 06-14-2044                 | 1,425,000.00  | 1,438,451.00  | 1,651,825.00  |
| AON PLC 4.6% DUE 06-14-2044                 | 220,000.00    | 227,569.00    | 255,019.00    |
| AON PLC 4.75% DUE 05-15-2045                | 490,000.00    | 558,835.00    | 577,912.00    |
| AP MOLLER MAERSK 4.5% DUE 06-20-2029        | 1,000,000.00  | 993,880.00    | 1,066,516.00  |
| APACHE CORP 4.75% 04-15-2043                | 810,000.00    | 811,550.00    | 782,645.00    |
| APACHE CORP 5.1% DUE 09-01-2040             | 1,535,000.00  | 1,592,367.00  | 1,562,840.00  |
| APPALACHIAN PWR CO 4.4% DUE 05-15-2044      | 730,000.00    | 820,489.00    | 825,021.00    |
| APPALACHIAN PWR CO 4.45% DUE 06-01-2045     | 4,000,000.00  | 3,971,080.00  | 4,569,219.00  |
| APPALACHIAN PWR CO 4.45% DUE 06-01-2045     | 265,000.00    | 260,341.00    | 302,711.00    |
| APPALACHIAN PWR CO FIXED 4.5% 03-01-2049    | 560,000.00    | 577,039.00    | 648,571.00    |
| APPLE INC 3.45% DUE 02-09-2045              | 2,975,000.00  | 2,948,612.00  | 3,135,989.00  |
| APPLE INC 3.45% DUE 02-09-2045              | 1,550,000.00  | 1,515,028.00  | 1,633,876.00  |
| APPLE INC 3.75% DUE 09-12-2047              | 3,200,000.00  | 3,181,728.00  | 3,564,511.00  |
| APPLE INC 3.75% DUE 09-12-2047              | 1,265,000.00  | 1,250,762.00  | 1,409,096.00  |
| APPLE INC 3.85% DUE 05-04-2043              | 9,000,000.00  | 8,431,453.00  | 10,090,182.00 |
| APPLE INC 3.85% DUE 05-04-2043              | 1,600,000.00  | 1,536,913.00  | 1,793,810.00  |
| APPLE INC 3.85% DUE 05-04-2043              | 1,105,000.00  | 1,141,023.00  | 1,238,850.00  |
| APPLE INC 3.85% DUE 08-04-2046              | 3,455,000.00  | 3,445,844.00  | 3,896,554.00  |
| APPLE INC 3.85% DUE 08-04-2046              | 2,740,000.00  | 2,653,172.00  | 3,090,176.00  |
| APPLE INC 4.375% DUE 05-13-2045             | 6,799,000.00  | 7,263,034.00  | 8,256,155.00  |
| APPLE INC 4.375% DUE 05-13-2045             | 2,025,000.00  | 2,017,609.00  | 2,458,996.00  |
| APPLE INC 4.375% DUE 05-13-2045             | 420,000.00    | 418,467.00    | 510,014.00    |
| APPLE INC 4.5% DUE 02-23-2036               | 1,175,000.00  | 1,169,477.00  | 1,427,943.00  |
| APPLE INC 4.65% DUE 02-23-2046              | 3,480,000.00  | 3,642,630.00  | 4,366,539.00  |
| APPLE INC 4.65% DUE 02-23-2046              | 2,545,000.00  | 2,796,812.00  | 3,193,345.00  |
| APPLE INC 4.65% DUE 02-23-2046              | 2,000,000.00  | 2,006,290.00  | 2,509,505.00  |
| APPLE INC COM STK                           | 33,770.00     | 6,487,467.00  | 9,916,560.00  |
| APPLE INC FIXED 2.95% 09-11-2049            | 20,000.00     | 19,854.00     | 19,392.00     |
| APPLE INC FIXED 3.75% 11-13-2047            | 237,000.00    | 218,885.00    | 263,203.00    |
| APPLIED MATERIALS INC COM                   | 70,700.00     | 4,125,559.00  | 4,315,528.00  |
| APPLIED MATLS INC 4.35% DUE 04-01-2047      | 2,580,000.00  | 2,575,279.00  | 3,117,979.00  |
| APPLIED MATLS INC 4.35% DUE 04-01-2047      | 1,110,000.00  | 1,107,969.00  | 1,341,456.00  |
| APPLIED MATLS INC 4.35% DUE 04-01-2047      | 1,110,000.00  | 1,110,890.00  | 1,341,456.00  |

|                                                 |              |              |               |
|-------------------------------------------------|--------------|--------------|---------------|
| APTIV PLC 4.25% DUE 01-15-2026                  | 400,000.00   | 399,768.00   | 430,604.00    |
| APTIV PLC 5.4% 03-15-2049                       | 900,000.00   | 896,022.00   | 1,022,520.00  |
| AQUA AMER INC FIXED 4.276% 05-01-2049           | 640,000.00   | 725,507.00   | 718,596.00    |
| ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG | 205,000.00   | 220,990.00   | 254,370.00    |
| ARCH CAPITAL GROUP COM STK                      | 26,814.00    | 968,428.00   | 1,150,052.00  |
| ARCHER-DANIELS 4.5% DUE 03-15-2049              | 315,000.00   | 319,218.00   | 385,101.00    |
| ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO      | 905,000.00   | 904,493.00   | 912,656.00    |
| ARIZONA PUB SVC CO 4.2% DUE 08-15-2048          | 350,000.00   | 347,515.00   | 396,931.00    |
| ARIZONA PUB SVC CO 4.35% DUE 11-15-2045         | 790,000.00   | 802,079.00   | 910,217.00    |
| ARIZONA PUB SVC CO 4.5% DUE 04-01-2042          | 515,000.00   | 539,575.00   | 591,357.00    |
| ARIZONA PUB SVC CO 5.05 DUE 09-01-2041          | 430,000.00   | 501,637.00   | 523,039.00    |
| ARMSTRONG WORLD INDS INC NEW COM STK            | 1,546.00     | 145,416.00   | 145,278.00    |
| ASCENSION 3.106% DUE 11-15-2039                 | 610,000.00   | 610,000.00   | 599,247.00    |
| ASSURED GUARANTY LTD COMMON STK                 | 14,600.00    | 480,975.00   | 715,692.00    |
| ASSURED GUARANTY LTD COMMON STK                 | 2,838.00     | 140,550.00   | 139,119.00    |
| ASTRAZENECA PLC 4% DUE 09-18-2042               | 1,775,000.00 | 1,841,370.00 | 1,949,501.00  |
| ASTRAZENECA PLC 4.375% 08-17-2048               | 2,200,000.00 | 2,176,768.00 | 2,571,066.00  |
| ASTRAZENECA PLC 4.375% DUE 11-16-2045           | 920,000.00   | 907,138.00   | 1,072,916.00  |
| ASTRAZENECA PLC 4.375% DUE 11-16-2045           | 560,000.00   | 670,225.00   | 653,080.00    |
| ASTRAZENECA PLC 6.45% DUE 09-15-2037            | 1,200,000.00 | 1,703,280.00 | 1,692,567.00  |
| AT&T INC 4.3 DUE 12-15-2042                     | 240,000.00   | 251,182.00   | 257,115.00    |
| AT&T INC 4.35% DUE 06-15-2045                   | 1,445,000.00 | 1,503,889.00 | 1,560,040.00  |
| AT&T INC 4.35% DUE 06-15-2045                   | 582,000.00   | 543,017.00   | 628,334.00    |
| AT&T INC 4.5% DUE 03-09-2048                    | 494,000.00   | 455,994.00   | 545,770.00    |
| AT&T INC 4.5% DUE 05-15-2035                    | 1,550,000.00 | 1,558,219.00 | 1,727,208.00  |
| AT&T INC 4.55% DUE 03-09-2049                   | 2,269,000.00 | 2,172,500.00 | 2,519,758.00  |
| AT&T INC 4.55% DUE 03-09-2049                   | 560,000.00   | 604,968.00   | 621,888.00    |
| AT&T INC 4.75% DUE 05-15-2046                   | 5,000,000.00 | 4,786,349.00 | 5,658,713.00  |
| AT&T INC 4.75% DUE 05-15-2046                   | 3,605,000.00 | 3,518,799.00 | 4,079,932.00  |
| AT&T INC 4.75% DUE 05-15-2046                   | 1,876,000.00 | 1,934,028.00 | 2,123,149.00  |
| AT&T INC 4.8% DUE 06-15-2044                    | 2,550,000.00 | 2,464,302.00 | 2,909,537.00  |
| AT&T INC 4.8% DUE 06-15-2044                    | 1,150,000.00 | 1,168,371.00 | 1,312,144.00  |
| AT&T INC 4.8% DUE 06-15-2044                    | 300,000.00   | 279,165.00   | 342,299.00    |
| AT&T INC 4.85% DUE 03-01-2039                   | 1,825,000.00 | 1,784,735.00 | 2,104,991.00  |
| AT&T INC 4.9% 06-15-2042                        | 1,125,000.00 | 1,149,294.00 | 1,284,429.00  |
| AT&T INC 5.15% DUE 03-15-2042                   | 1,915,000.00 | 1,928,698.00 | 2,237,657.00  |
| AT&T INC 5.15% DUE 03-15-2042                   | 783,000.00   | 815,437.00   | 914,927.00    |
| AT&T INC 5.25% DUE 03-01-2037                   | 2,625,000.00 | 2,612,636.00 | 3,136,308.00  |
| AT&T INC 5.35% 12-15-2043                       | 825,000.00   | 821,732.00   | 978,182.00    |
| AT&T INC 5.35% DUE 09-01-2040                   | 2,878,000.00 | 3,426,083.00 | 3,473,652.00  |
| AT&T INC 5.35% DUE 09-01-2040                   | 459,000.00   | 506,135.00   | 553,998.00    |
| AT&T INC 5.45% DUE 03-01-2047                   | 2,440,000.00 | 2,931,547.00 | 3,031,146.00  |
| AT&T INC 5.45% DUE 03-01-2047                   | 1,205,000.00 | 1,140,721.00 | 1,496,939.00  |
| AT&T INC 5.45% DUE 03-01-2047                   | 1,200,000.00 | 1,193,268.00 | 1,490,727.00  |
| AT&T INC 5.55% DUE 08-15-2041                   | 700,000.00   | 744,114.00   | 856,599.00    |
| AT&T INC 5.65% DUE 02-15-2047                   | 300,000.00   | 299,298.00   | 382,255.00    |
| AT&T INC 5.7% DUE 03-01-2057                    | 7,200,000.00 | 7,437,046.00 | 9,297,171.00  |
| AT&T INC 6% DUE 08-15-2040                      | 2,525,000.00 | 2,756,629.00 | 3,234,126.00  |
| AT&T INC 6.1% DUE 07-15-2040                    | 250,000.00   | 272,783.00   | 318,707.00    |
| AT&T INC 6.2% DUE 03-15-2040                    | 355,000.00   | 444,346.00   | 449,526.00    |
| AT&T INC 6.25% DUE 03-29-2041                   | 590,000.00   | 682,161.00   | 768,322.00    |
| AT&T INC 6.3% DUE 01-15-2038                    | 1,010,000.00 | 1,229,948.00 | 1,308,189.00  |
| AT&T INC 6.35% DUE 03-15-2040                   | 680,000.00   | 768,647.00   | 883,237.00    |
| AT&T INC 6.35% DUE 03-15-2040                   | 410,000.00   | 454,743.00   | 532,540.00    |
| AT&T INC 6.375% DUE 03-01-2041                  | 870,000.00   | 1,032,129.00 | 1,153,430.00  |
| AT&T INC 6.375% DUE 03-01-2041                  | 827,000.00   | 1,006,719.00 | 1,096,421.00  |
| AT&T INC COM                                    | 56,600.00    | 2,024,394.00 | 2,211,928.00  |
| AT&T INC COM                                    | 24,896.00    | 882,448.00   | 972,936.00    |
| AT&T INC CORP 3.875% 01-15-2026                 | 1,000,000.00 | 998,530.00   | 1,071,702.00  |
| AT&T INC CORP 4.65% 06-01-2044                  | 1,075,000.00 | 993,312.00   | 1,175,097.00  |
| AT&T INC CORP 4.65% 06-01-2044                  | 249,000.00   | 263,497.00   | 272,185.00    |
| AT&T INC FIXED 4.85% DUE 07-15-2045             | 546,000.00   | 584,535.00   | 623,618.00    |
| AT&T INC FIXED 5.15% DUE 02-15-2050             | 545,000.00   | 524,410.00   | 657,573.00    |
| AT&T INC FIXED 5.15% DUE 11-15-2046             | 9,144,000.00 | 9,363,442.00 | 10,948,509.00 |
| AT&T INC FIXED 5.15% DUE 11-15-2046             | 1,510,000.00 | 1,622,208.00 | 1,807,989.00  |
| AT&T INC FIXED 5.15% DUE 11-15-2046             | 500,000.00   | 484,380.00   | 598,672.00    |

|                                                            |              |              |               |
|------------------------------------------------------------|--------------|--------------|---------------|
| AT&T INC FIXED 5.3% DUE 08-15-2058                         | 8,400,000.00 | 8,392,213.00 | 10,298,504.00 |
| AT&T INC FIXED 5.3% DUE 08-15-2058                         | 275,000.00   | 262,818.00   | 337,153.00    |
| AT&T INC FIXED 8.75% 11-15-2031                            | 1,102,000.00 | 1,634,896.00 | 1,566,559.00  |
| AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG                 | 225,000.00   | 265,428.00   | 297,112.00    |
| ATHENE HOLDING LTD COM USD0.001 CL A                       | 54,400.00    | 2,470,931.00 | 2,558,432.00  |
| ATMOS ENERGY CORP 3.375% DUE 09-15-2049                    | 880,000.00   | 879,349.00   | 893,667.00    |
| ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048                | 900,000.00   | 895,491.00   | 1,054,830.00  |
| AUTONATION INC COM                                         | 9,267.00     | 448,852.00   | 450,654.00    |
| AUTOZONE INC COM                                           | 301.00       | 330,445.00   | 358,584.00    |
| AUTOZONE INC COM                                           | 293.00       | 359,866.00   | 349,054.00    |
| AVALONBAY CMNTYS FIXED 4.15% 07-01-2047                    | 965,000.00   | 1,115,233.00 | 1,100,408.00  |
| AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG             | 370,000.00   | 391,652.00   | 391,402.00    |
| AVNET INC COM                                              | 20,177.00    | 919,652.00   | 856,312.00    |
| AVOLON HLDGS FDG 5.5% DUE 01-15-2023                       | 2,900,000.00 | 3,106,407.00 | 3,126,432.00  |
| AXA EQUITABLE FIXED 3.9% DUE 04-20-2023                    | 2,000,000.00 | 1,992,280.00 | 2,095,972.00  |
| AXA EQUITABLE FIXED 4.35% DUE 04-20-2028                   | 900,000.00   | 868,743.00   | 977,443.00    |
| AXA EQUITABLE HLDGS INC COM                                | 117,903.00   | 2,513,359.00 | 2,921,636.00  |
| AXA EQUITABLE HLDGS INC COM                                | 15,200.00    | 365,447.00   | 376,656.00    |
| AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO            | 3,522,000.00 | 3,423,402.00 | 3,790,758.00  |
| AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO            | 815,000.00   | 859,616.00   | 877,191.00    |
| AXALTA COATING SYSTEMS LTD COM USD1.00                     | 24,900.00    | 709,061.00   | 756,960.00    |
| AXIS CAPITAL HOLDINGS LTD COM USD0.0125                    | 6,600.00     | 354,668.00   | 392,304.00    |
| B A T CAP CORP 4.39% 08-15-2037                            | 4,700,000.00 | 4,210,041.00 | 4,759,506.00  |
| B A T CAP CORP 4.39% 08-15-2037                            | 3,435,000.00 | 3,376,075.00 | 3,478,490.00  |
| B A T CAP CORP 4.39% 08-15-2037                            | 725,000.00   | 725,000.00   | 734,179.00    |
| B A T CAP CORP 4.54% 08-15-2047                            | 2,200,000.00 | 1,810,611.00 | 2,212,590.00  |
| B A T CAP CORP 4.54% 08-15-2047                            | 730,000.00   | 643,425.00   | 734,178.00    |
| B A T CAP CORP 4.758% DUE 09-06-2049                       | 1,230,000.00 | 1,230,000.00 | 1,271,763.00  |
| BAE SYS HLDGS INC 4.75% DUE 10-07-2044                     | 1,582,000.00 | 1,552,245.00 | 1,800,824.00  |
| BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047     | 1,640,000.00 | 1,609,876.00 | 1,681,831.00  |
| BALT GAS & ELEC CO 3.2% DUE 09-15-2049                     | 1,270,000.00 | 1,243,252.00 | 1,244,763.00  |
| BALT GAS & ELEC CO 3.2% DUE 09-15-2049                     | 1,165,000.00 | 1,154,771.00 | 1,141,850.00  |
| BANCO INBURSA S A 4.375% DUE 04-11-2027                    | 2,100,000.00 | 2,070,411.00 | 2,163,021.00  |
| BANCO SANTANDER S 3.306% DUE 06-27-2029                    | 1,200,000.00 | 1,200,000.00 | 1,236,766.00  |
| BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG | 600,000.00   | 600,000.00   | 608,250.00    |
| BANK AMER CORP 3.419% 12-20-2028                           | 641,000.00   | 624,800.00   | 673,142.00    |
| BANK AMER CORP 3.946% DUE 01-23-2049                       | 3,000,000.00 | 3,000,000.00 | 3,407,584.00  |
| BANK AMER CORP 3.95% DUE 04-21-2025                        | 2,375,000.00 | 2,289,157.00 | 2,536,397.00  |
| BANK AMER CORP 3.974% 02-07-2030                           | 8,000,000.00 | 8,000,000.00 | 8,782,944.00  |
| BANK AMER CORP 3.974% 02-07-2030                           | 2,705,000.00 | 2,705,000.00 | 2,969,733.00  |
| BANK AMER CORP 3.974% 02-07-2030                           | 2,300,000.00 | 2,300,000.00 | 2,525,096.00  |
| BANK AMER CORP 4.33% 03-15-2050                            | 6,215,000.00 | 6,284,421.00 | 7,492,513.00  |
| BANK AMER CORP 4.33% 03-15-2050                            | 3,220,000.00 | 3,676,224.00 | 3,881,881.00  |
| BANK AMER CORP 4.75% DUE 04-21-2045                        | 4,190,000.00 | 4,099,646.00 | 5,192,767.00  |
| BANK AMER CORP 5% DUE 01-21-2044                           | 458,000.00   | 508,787.00   | 597,372.00    |
| BANK AMER CORP 5.875% DUE 02-07-2042                       | 450,000.00   | 492,574.00   | 639,379.00    |
| BANK AMER CORP BNDS 4.443% 01-20-2048                      | 200,000.00   | 212,817.00   | 243,967.00    |
| BANK AMER CORP FIXED 4.078% 04-23-2040                     | 4,280,000.00 | 4,363,104.00 | 4,854,840.00  |
| BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030              | 1,100,000.00 | 1,100,000.00 | 1,109,664.00  |
| BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030              | 1,010,000.00 | 1,010,000.00 | 1,018,873.00  |
| BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038              | 7,400,000.00 | 7,583,940.00 | 8,531,603.00  |
| BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038              | 915,000.00   | 915,000.00   | 1,054,921.00  |
| BANK NEW YORK MELLON CORP COM STK                          | 30,726.00    | 1,551,484.00 | 1,546,440.00  |
| BANK NEW YORK MELLON CORP COM STK                          | 22,100.00    | 1,084,912.00 | 1,112,293.00  |
| BANK OF AMERICA CORP 4.271% 07-23-2029                     | 2,590,000.00 | 2,590,000.00 | 2,878,824.00  |
| BANKUNITED INC                                             | 6,387.00     | 215,595.00   | 233,509.00    |
| BANNER HEALTH 3.759% DUE 01-01-2049                        | 1,900,000.00 | 1,978,128.00 | 1,961,717.00  |
| BAPTIST HLTH S FLA 4.342% DUE 11-15-2041                   | 2,600,000.00 | 2,868,944.00 | 2,922,321.00  |
| BARCLAYS BANK PLC BNDS 7.625% DUE 21/11/2022               | 500,000.00   | 550,000.00   | 561,875.00    |
| BARCLAYS PLC 3.65% DUE 03-16-2025                          | 6,800,000.00 | 6,822,780.00 | 7,077,948.00  |
| BARCLAYS PLC 4.375% DUE 01-12-2026                         | 1,500,000.00 | 1,543,050.00 | 1,620,450.00  |
| BARCLAYS PLC 4.836% 05-09-2028                             | 2,395,000.00 | 2,410,691.00 | 2,583,209.00  |
| BARCLAYS PLC 4.95% DUE 01-10-2047                          | 420,000.00   | 477,309.00   | 496,141.00    |
| BARCLAYS PLC 5.25% DUE 08-17-2045                          | 280,000.00   | 329,241.00   | 340,256.00    |
| BARCLAYS PLC FLTGT RT 5.088% DUE 06-20-2030                | 1,120,000.00 | 1,120,000.00 | 1,248,845.00  |
| BARRICK GOLD CORP 5.25% DUE 04-01-2042                     | 890,000.00   | 1,000,205.00 | 1,062,166.00  |

|                                                                      |              |              |              |
|----------------------------------------------------------------------|--------------|--------------|--------------|
| BARRICK N AMER FIN 5.7% DUE 05-30-2041                               | 1,734,000.00 | 2,036,176.00 | 2,138,922.00 |
| BARRICK N AMER FIN 5.7% DUE 05-30-2041                               | 370,000.00   | 422,516.00   | 456,402.00   |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043                              | 290,000.00   | 327,005.00   | 369,258.00   |
| BARRICK PD 5.95% DUE 10-15-2039                                      | 2,000,000.00 | 2,225,420.00 | 2,537,254.00 |
| BARRICK PD 5.95% DUE 10-15-2039                                      | 1,625,000.00 | 1,743,118.00 | 2,061,519.00 |
| BAXALTA INC 5.25% DUE 06-23-2045                                     | 711,000.00   | 771,449.00   | 918,298.00   |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE | 200,000.00   | 276,638.00   | 324,672.00   |
| BAYER US FIN II 4.375% DUE 12-15-2028                                | 1,375,000.00 | 1,414,339.00 | 1,500,933.00 |
| BAYER US FIN II 4.375% DUE 12-15-2028                                | 200,000.00   | 197,064.00   | 218,318.00   |
| BAYER US FIN II 4.875% DUE 06-25-2048                                | 1,900,000.00 | 1,753,335.00 | 2,178,462.00 |
| BECTON DICKINSON & 4.669% DUE 06-06-2047                             | 3,395,000.00 | 3,400,340.00 | 4,047,511.00 |
| BECTON DICKINSON & 4.669% DUE 06-06-2047                             | 2,290,000.00 | 2,314,846.00 | 2,730,132.00 |
| BECTON DICKINSON & 4.669% DUE 06-06-2047                             | 1,100,000.00 | 1,100,000.00 | 1,311,417.00 |
| BELL CANADA 4.464% 04-01-2048                                        | 1,030,000.00 | 1,030,000.00 | 1,194,549.00 |
| BELL CANADA 4.464% 04-01-2048                                        | 840,000.00   | 869,672.00   | 974,196.00   |
| BELL CDA FIXED 4.3% 07-29-2049                                       | 2,145,000.00 | 2,285,313.00 | 2,429,818.00 |
| BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043                               | 1,200,000.00 | 1,185,763.00 | 1,387,496.00 |
| BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042                               | 385,000.00   | 406,229.00   | 452,999.00   |
| BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045                               | 2,386,000.00 | 2,365,504.00 | 2,812,601.00 |
| BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043                               | 1,575,000.00 | 1,572,461.00 | 1,910,091.00 |
| BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040                              | 1,500,000.00 | 1,703,429.00 | 2,058,838.00 |
| BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048                         | 4,000,000.00 | 3,967,080.00 | 4,305,265.00 |
| BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG                  | 2,330,000.00 | 2,397,215.00 | 2,758,665.00 |
| BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049                     | 2,435,000.00 | 2,428,282.00 | 2,889,067.00 |
| BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049                     | 2,330,000.00 | 2,306,187.00 | 2,764,487.00 |
| BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049                        | 2,200,000.00 | 2,236,278.00 | 2,618,456.00 |
| BERKSHIRE HATHAWAY INC-CL B                                          | 1,051.00     | 233,522.00   | 238,052.00   |
| BERRY GLOBAL GROUP INC COM USD0.01                                   | 15,300.00    | 652,446.00   | 726,597.00   |
| BEST BUY INC COM STK                                                 | 1,600.00     | 129,509.00   | 140,480.00   |
| BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023                         | 800,000.00   | 797,712.00   | 855,676.00   |
| BHP BILLITON FIN 5% DUE 09-30-2043                                   | 1,650,000.00 | 1,660,762.00 | 2,113,162.00 |
| BHP BILLITON FIN 5% DUE 09-30-2043                                   | 840,000.00   | 923,602.00   | 1,075,791.00 |
| BIOGEN INC COMMON STOCK                                              | 10,720.00    | 2,887,638.00 | 3,180,946.00 |
| BK OF AMER NA 6 DUE 10-15-2036                                       | 810,000.00   | 963,706.00   | 1,108,520.00 |
| BLACK HILLS CORP 3.05% DUE 10-15-2029                                | 790,000.00   | 788,294.00   | 787,175.00   |
| BLACK HILLS CORP 3.875% DUE 10-15-2049                               | 1,130,000.00 | 1,127,796.00 | 1,129,267.00 |
| BLACK HILLS CORP 3.875% DUE 10-15-2049                               | 1,090,000.00 | 1,087,874.00 | 1,089,293.00 |
| BLACK HILLS CORP 4.2% DUE 09-15-2046                                 | 520,000.00   | 520,382.00   | 544,514.00   |
| BOC AVIATION PTE 3.5% DUE 09-18-2027                                 | 300,000.00   | 289,410.00   | 307,460.00   |
| BOEING CO 2.95% DUE 02-01-2030                                       | 330,000.00   | 338,224.00   | 337,800.00   |
| BOEING CO 3.25% DUE 02-01-2035                                       | 970,000.00   | 997,946.00   | 992,759.00   |
| BOEING CO 3.3% DUE 03-01-2035                                        | 485,000.00   | 435,011.00   | 486,982.00   |
| BOEING CO 3.3% DUE 03-01-2035                                        | 285,000.00   | 276,598.00   | 286,165.00   |
| BOEING CO 3.375% DUE 06-15-2046                                      | 745,000.00   | 700,546.00   | 728,100.00   |
| BOEING CO 3.6% 05-01-2034                                            | 430,000.00   | 428,667.00   | 460,791.00   |
| BOEING CO 3.65% DUE 03-01-2047                                       | 2,500,000.00 | 2,384,800.00 | 2,577,138.00 |
| BOEING CO 3.65% DUE 03-01-2047                                       | 195,000.00   | 187,036.00   | 201,017.00   |
| BOEING CO 3.75% DUE 02-01-2050                                       | 815,000.00   | 808,113.00   | 866,767.00   |
| BOEING CO 3.75% DUE 02-01-2050                                       | 700,000.00   | 694,085.00   | 744,462.00   |
| BOEING CO 3.85% DUE 11-01-2048                                       | 570,000.00   | 561,552.00   | 605,559.00   |
| BOEING CO 3.85% DUE 11-01-2048                                       | 230,000.00   | 224,758.00   | 244,348.00   |
| BOEING CO 3.9% 05-01-2049                                            | 285,000.00   | 280,144.00   | 309,409.00   |
| BOEING CO 6.875% DUE 10-15-2043                                      | 425,000.00   | 599,097.00   | 610,644.00   |
| BOEING CO FIXED 3.5% DUE 03-01-2045                                  | 150,000.00   | 144,429.00   | 148,786.00   |
| BOEING CO FIXED 3.55% DUE 03-01-2038                                 | 474,000.00   | 451,594.00   | 491,777.00   |
| BOEING CO FIXED 3.625% DUE 03-01-2048                                | 285,000.00   | 266,210.00   | 294,396.00   |
| BOEING CO FIXED 3.625% DUE 03-01-2048                                | 262,000.00   | 243,097.00   | 270,638.00   |
| BOEING CO FIXED 3.95% DUE 08-01-2059                                 | 2,600,000.00 | 2,575,690.00 | 2,777,272.00 |
| BOEING CO FIXED 3.95% DUE 08-01-2059                                 | 1,650,000.00 | 1,634,572.00 | 1,762,500.00 |
| BOEING CO FIXED 3.95% DUE 08-01-2059                                 | 1,150,000.00 | 1,139,247.00 | 1,228,409.00 |
| BOOKING HLDGS INC COM                                                | 752.00       | 1,411,676.00 | 1,544,405.00 |
| BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK                           | 1,856.00     | 130,045.00   | 132,017.00   |
| BORG WARNER INC COM                                                  | 11,400.00    | 506,982.00   | 494,532.00   |
| BORGWARNER INC 4.375% DUE 03-15-2045                                 | 270,000.00   | 262,120.00   | 280,610.00   |
| BOSTON GAS CO 3.001% DUE 08-01-2029                                  | 530,000.00   | 530,000.00   | 542,660.00   |
| BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027                         | 985,000.00   | 930,608.00   | 1,018,302.00 |

|                                                                         |               |              |              |
|-------------------------------------------------------------------------|---------------|--------------|--------------|
| BRANDYWINE RLTY TR SH BEN INT NEW REIT                                  | 13,706.00     | 200,235.00   | 215,870.00   |
| BRIGHTHOUSE FINL 4.7% DUE 06-22-2047                                    | 870,000.00    | 840,627.00   | 806,151.00   |
| BRIGHTHOUSE FINL INC COM                                                | 2,151.00      | 90,373.00    | 84,384.00    |
| BRISTOL MYERS 3.25% DUE 08-01-2042                                      | 200,000.00    | 164,456.00   | 199,852.00   |
| BRISTOL MYERS 3.4% DUE 07-26-2029                                       | 1,800,000.00  | 1,785,150.00 | 1,926,402.00 |
| BRISTOL MYERS 3.4% DUE 07-26-2029                                       | 1,100,000.00  | 1,090,925.00 | 1,177,246.00 |
| BRISTOL MYERS SQUIBB CO COM                                             | 42,500.00     | 2,532,548.00 | 2,728,075.00 |
| BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 4.625% 05-15-2044               | 3,070,000.00  | 2,957,852.00 | 3,721,857.00 |
| BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 5.7% 10-15-2040                 | 290,000.00    | 337,288.00   | 386,641.00   |
| British pound sterling - Cash Collateral Due to/from CCP Broker         | -490,358.00   | -490,358.00  | -490,358.00  |
| British pound sterling - Cash                                           | 152,684.00    | 152,684.00   | 152,684.00   |
| BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO              | 1,900,000.00  | 1,892,210.00 | 2,184,386.00 |
| BRIXMOR OPER 4.125% DUE 05-15-2029                                      | 600,000.00    | 598,824.00   | 644,629.00   |
| BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022                             | 400,000.00    | 400,000.00   | 399,755.00   |
| BROADCOM CORP / 3% DUE 01-15-2022                                       | 3,000,000.00  | 2,987,760.00 | 3,044,383.00 |
| BROADCOM CORP / 3.625% DUE 01-15-2024                                   | 800,000.00    | 787,672.00   | 829,140.00   |
| BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027                               | 1,205,000.00  | 1,196,222.00 | 1,251,703.00 |
| BROADCOM INC COM                                                        | 6,060.00      | 1,844,228.00 | 1,915,081.00 |
| BROOKFIELD FIN LLC 4% DUE 04-01-2024                                    | 2,100,000.00  | 2,094,582.00 | 2,252,411.00 |
| BRUKER CORP                                                             | 25,975.00     | 774,101.00   | 1,323,946.00 |
| BSTN PPTYS LTD 3.4% DUE 06-21-2029                                      | 800,000.00    | 798,520.00   | 835,951.00   |
| BSTN SCIENTIFIC 3.85% DUE 05-15-2025                                    | 331,000.00    | 330,537.00   | 355,632.00   |
| BSTN SCIENTIFIC 4% DUE 03-01-2029                                       | 295,000.00    | 296,024.00   | 326,487.00   |
| BSTN SCIENTIFIC 4.55% DUE 03-01-2039                                    | 870,000.00    | 865,128.00   | 1,023,484.00 |
| BSTN SCIENTIFIC 4.55% DUE 03-01-2039                                    | 705,000.00    | 701,052.00   | 829,375.00   |
| BSTN SCIENTIFIC 4.7% DUE 03-01-2049                                     | 2,190,000.00  | 2,174,977.00 | 2,665,082.00 |
| BSTN SCIENTIFIC 4.7% DUE 03-01-2049                                     | 1,100,000.00  | 1,092,454.00 | 1,338,626.00 |
| BSTN SCIENTIFIC 4.7% DUE 03-01-2049                                     | 410,000.00    | 417,770.00   | 498,942.00   |
| BUNGE LTD FIN CORP 3.75% DUE 09-25-2027                                 | 1,300,000.00  | 1,296,568.00 | 1,328,985.00 |
| BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045                              | 180,000.00    | 191,617.00   | 219,636.00   |
| BURL NORTHN 4.4 DUE 03-15-2042                                          | 4,500,000.00  | 4,617,835.00 | 5,214,431.00 |
| BURL NORTHN DEB 5.05 DUE 03-01-2041                                     | 450,000.00    | 521,847.00   | 557,833.00   |
| BURL NORTHN SANTA 3.9% DUE 08-01-2046                                   | 4,500,000.00  | 4,463,955.00 | 4,942,964.00 |
| BURL NORTHN SANTA 3.9% DUE 08-01-2046                                   | 720,000.00    | 713,332.00   | 790,874.00   |
| BURL NORTHN SANTA 4.15% DUE 04-01-2045                                  | 715,000.00    | 712,662.00   | 811,811.00   |
| BURL NORTHN SANTA 4.375% DUE 09-01-2042                                 | 515,000.00    | 528,371.00   | 598,676.00   |
| BURL NORTHN SANTA 4.45% DUE 03-15-2043                                  | 3,675,000.00  | 3,572,057.00 | 4,318,122.00 |
| BURL NORTHN SANTA 4.45% DUE 03-15-2043                                  | 725,000.00    | 749,613.00   | 851,874.00   |
| BURL NORTHN SANTA 4.95% DUE 09-15-2041                                  | 2,435,000.00  | 2,576,356.00 | 2,982,840.00 |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040                                  | 1,590,000.00  | 1,964,644.00 | 2,146,863.00 |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040                                  | 480,000.00    | 652,632.00   | 648,110.00   |
| BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050                            | 325,000.00    | 324,606.00   | 342,473.00   |
| BURL RES FIN CO 7.4% DUE 12-01-2031                                     | 755,000.00    | 1,121,460.00 | 1,086,913.00 |
| BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048                       | 2,500,000.00  | 2,481,300.00 | 2,880,865.00 |
| BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048                       | 555,000.00    | 550,849.00   | 639,552.00   |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044                                 | 205,000.00    | 250,061.00   | 244,474.00   |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044                                 | 115,000.00    | 114,363.00   | 137,144.00   |
| BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043                          | 1,100,000.00  | 1,100,177.00 | 1,404,283.00 |
| BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG                   | 950,000.00    | 981,909.00   | 1,184,706.00 |
| BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG                   | 330,000.00    | 372,521.00   | 411,529.00   |
| BUY TO OPEN REPO W/CITIGROUP 1.55% FROM 12-31-2019 TO 01-02-2020        | 2,400,000.00  | 2,400,000.00 | 2,400,000.00 |
| CA INC 4.7% DUE 03-15-2027                                              | 2,000,000.00  | 2,000,000.00 | 2,179,867.00 |
| CA INST TECH 4.321% DUE 08-01-2045                                      | 1,800,000.00  | 1,800,000.00 | 2,150,339.00 |
| CABOT CORP COM                                                          | 17,163.00     | 929,517.00   | 815,586.00   |
| CACI INTL INC CL A CL A                                                 | 1,800.00      | 368,375.00   | 449,982.00   |
| CADENCE DESIGN SYS INC COM                                              | 38,382.00     | 1,888,602.00 | 2,662,176.00 |
| CADENCE DESIGN SYS INC COM                                              | 34,000.00     | 1,424,807.00 | 2,358,240.00 |
| CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE                               | 3,000,000.00  | 3,764,015.00 | 4,517,520.00 |
| CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE                             | 530,000.00    | 657,664.00   | 848,652.00   |
| CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE   | 4,715,000.00  | 6,691,444.00 | 7,242,806.00 |
| CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000                    | 1,200,000.00  | 1,911,756.00 | 1,924,824.00 |
| CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.3% European 317U046U2 03/26/2020  | 90,400,000.00 | 91,160.00    | 3,381.00     |
| CALL SWO USD MSCUS33 P 3MLIBOR / R 1.185% European 317U071U0 04/09/2020 | 78,800,000.00 | 99,328.00    | 2,403.00     |
| CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.3% European 317U055U0 04/15/2020  | 92,500,000.00 | 96,192.00    | 6,873.00     |
| CAMDEN PPTY TR SH BEN INT                                               | 9,000.00      | 960,353.00   | 954,900.00   |
| CAMPBELL SOUP CO 4.8% 03-15-2048                                        | 310,000.00    | 340,188.00   | 359,087.00   |

|                                                                             |               |               |               |
|-----------------------------------------------------------------------------|---------------|---------------|---------------|
| Canadian dollar—Recoverable taxes—                                          | 0.00          | 0.00          | 0.00          |
| CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049                                  | 735,000.00    | 815,426.00    | 917,950.00    |
| CANADIAN NATL RY CO 3.65% 02-03-2048                                        | 220,000.00    | 241,672.00    | 242,916.00    |
| CAP 1 FINL CORP 3.8% DUE 01-31-2028                                         | 714,000.00    | 712,586.00    | 767,853.00    |
| CAPITAL ONE FINL CORP COM                                                   | 6,467.00      | 668,993.00    | 665,519.00    |
| CARDINAL HLTH INC 4.9% DUE 09-15-2045                                       | 925,000.00    | 986,716.00    | 965,255.00    |
| CARDINAL HLTH INC                                                           | 9,600.00      | 528,100.00    | 485,568.00    |
| CARLISLE COMPANIES INC COM                                                  | 10,000.00     | 1,274,904.00  | 1,618,400.00  |
| CARLISLE COMPANIES INC COM                                                  | 1,965.00      | 272,870.00    | 318,016.00    |
| CAROLINA PWR & LT 4.1 DUE 05-15-2042                                        | 1,985,000.00  | 1,971,634.00  | 2,246,856.00  |
| CAROLINA PWR & LT 4.1 DUE 05-15-2042                                        | 800,000.00    | 894,328.00    | 905,534.00    |
| CATERPILLAR INC 4.75% DUE 05-15-2064                                        | 495,000.00    | 490,909.00    | 624,940.00    |
| CATERPILLAR INC 6.05 DUE 08-15-2036 BEO                                     | 1,160,000.00  | 1,367,827.00  | 1,587,245.00  |
| CATERPILLAR INC FIXED 3.25% DUE 09-19-2049                                  | 1,700,000.00  | 1,684,530.00  | 1,707,023.00  |
| CATERPILLAR INC FIXED 3.25% DUE 09-19-2049                                  | 1,010,000.00  | 1,000,809.00  | 1,014,172.00  |
| CBRE GROUP INC CL A CL A                                                    | 49,419.00     | 1,923,627.00  | 3,028,891.00  |
| CBRE GROUP INC CL A CL A                                                    | 14,200.00     | 809,828.00    | 870,318.00    |
| CBS CORP NEW 2.9% DUE 01-15-2027                                            | 300,000.00    | 295,050.00    | 300,354.00    |
| CBS CORP NEW 4.6% DUE 01-15-2045                                            | 355,000.00    | 380,652.00    | 393,617.00    |
| CBS CORP NEW FIXED 3.7% DUE 06-01-2028                                      | 155,000.00    | 145,757.00    | 162,547.00    |
| CBS CORP NEW FIXED 4.9% DUE 08-15-2044                                      | 325,000.00    | 360,146.00    | 367,894.00    |
| CCP DUE FROM CITIGROUP GLOBAL MARKETS INC                                   | 11,598,000.00 | 11,598,000.00 | 11,598,000.00 |
| CCP DUE RECEIVABLE FROM CITIBANK                                            | 327,000.00    | 327,000.00    | 327,000.00    |
| CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS           | 807,000.00    | 807,000.00    | 807,000.00    |
| CDN NAT RES LTD 5.85% DUE 02-01-2035                                        | 382,000.00    | 390,490.00    | 470,519.00    |
| CDN NAT RES LTD 5.85% DUE 02-01-2035                                        | 335,000.00    | 398,173.00    | 412,628.00    |
| CDN NAT RES LTD 6.25% DUE 03-15-2038                                        | 1,330,000.00  | 1,574,129.00  | 1,730,746.00  |
| CDN NAT RES LTD 6.45% DUE 06-30-2033                                        | 1,045,000.00  | 1,290,449.00  | 1,336,538.00  |
| CDN NAT RES LTD 6.75% DUE 02-01-2039                                        | 485,000.00    | 587,754.00    | 657,841.00    |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047                                  | 2,200,000.00  | 2,198,284.00  | 2,675,300.00  |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047                                  | 1,906,000.00  | 1,998,437.00  | 2,317,782.00  |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047                                  | 195,000.00    | 232,889.00    | 237,129.00    |
| CDN NATL RY CO 3.2% DUE 08-02-2046                                          | 270,000.00    | 234,746.00    | 275,689.00    |
| CDN NATL RY CO 4.5% DUE 11-07-2043                                          | 3,000,000.00  | 2,946,660.00  | 3,514,247.00  |
| CDN PAC RY CO NEW 4.8% DUE 08-01-2045                                       | 1,225,000.00  | 1,220,369.00  | 1,520,294.00  |
| CDN PAC RY CO NEW 5.95% DUE 05-15-2037                                      | 630,000.00    | 742,598.00    | 848,090.00    |
| CDN PAC RY CO NEW 6.125% DUE 09-15-2115                                     | 200,000.00    | 288,130.00    | 293,763.00    |
| CDN PAC RY LTD 4.8% DUE 09-15-2035                                          | 405,000.00    | 418,393.00    | 482,495.00    |
| CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75 | 2,200,000.00  | 220,733.00    | 214,188.00    |
| CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75 | 247,340.00    | 25,490.00     | 24,081.00     |
| CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 SWPCDX027 | 3,500,000.00  | 567,681.00    | 483,018.00    |
| CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67 | 1,978,723.00  | 205,897.00    | 192,645.00    |
| CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67 | 1,950,000.00  | 197,329.00    | 189,848.00    |
| CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFY98   | 2,800,000.00  | 0.00          | 53,989.00     |
| CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21                | 1,200,000.00  | 15,577.00     | 21,459.00     |
| CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21                | 600,000.00    | 7,070.00      | 10,730.00     |
| CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPCOIL62               | 400,000.00    | 0.00          | 2,119.00      |
| CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPCOIL54               | 600,000.00    | 5,879.00      | 9,530.00      |
| CDS BNPAFRPP 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHY60                | 100,000.00    | 0.00          | 1,388.00      |
| CDS BNPAFRPP SELL PROT ON INDONESIA(REPUBLIC O 12-20-2022                   | 2,200,000.00  | 0.00          | 44,956.00     |
| CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6   | 900,000.00    | 0.00          | 12,102.00     |
| CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6   | 400,000.00    | 0.00          | 5,379.00      |
| CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6   | 400,000.00    | 0.00          | 5,379.00      |
| CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPCODYR3   | 1,400,000.00  | 0.00          | 24,182.00     |
| CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6            | 300,000.00    | 0.00          | 0.00          |
| CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6            | 200,000.00    | 0.00          | 0.00          |
| CDS BOFAUS6NGFX 06/20/2024 SELL REPUBLIC OF ITALY 6.87 SWPCOIFY8            | 2,700,000.00  | 0.00          | 32,099.00     |
| CDS BOFAUS6NGFX 10/23/2020 SELL HUARONG FINANCE 2019 4 SWPCOIQH3            | 600,000.00    | 0.00          | 3,370.00      |
| CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHYA1                | 100,000.00    | 0.00          | 1,388.00      |
| CDS CHASUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2021 SWPCOEJK3         | 600,000.00    | 0.00          | 8,886.00      |
| CDS CITIUS33 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH2B4               | 400,000.00    | 0.00          | 0.00          |
| CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPCOHWQ8               | 400,000.00    | 0.00          | 6,485.00      |
| CDS CITIUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWY1                | 100,000.00    | 0.00          | 1,388.00      |
| CDS CITIUS33 SELL PROT ON 12-20-2022 SWPCOG5Z0                              | 300,000.00    | 0.00          | 5,653.00      |
| CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022 SWPCOG5Z0         | 1,200,000.00  | 0.00          | 22,613.00     |
| CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPCOHXN4               | 1,700,000.00  | 0.00          | 0.00          |

|                                                                                |               |                |                |
|--------------------------------------------------------------------------------|---------------|----------------|----------------|
| CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPCOHRN1                  | 1,800,000.00  | 0.00           | 34,516.00      |
| CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOG9W3                   | 200,000.00    | 0.00           | 2,113.00       |
| CDS ICE_SBSIUS SELL PROTECTION ON CONOCOPHILLIPS 06-20-2021 SWPCOE6K7          | 1,500,000.00  | 7,008.00       | 21,006.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON ALLY FINL INC 06-20-2022 SWPCOF2A0           | 1,100,000.00  | 151,239.00     | 126,841.00     |
| CDS ICE_SBSIUS SELL PROTECTION ON CBS CORP 09-20-2020 SWPCOE6H4                | 1,300,000.00  | 29,090.00      | 9,068.00       |
| CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 06-20-2022 SWPCOF954    | 600,000.00    | 108,333.00     | 63,130.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 12-20-2021 SWPCOE8M1    | 800,000.00    | 134,073.00     | 70,994.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON FORD MTR CO DEL 12-20-2021 SWPCOE924         | 200,000.00    | 33,211.00      | 18,245.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPCOEGH3     | 2,400,000.00  | 0.00           | 0.00           |
| CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/12/2022 SWPCOG9E3     | 1,000,000.00  | 0.00           | 4,893.00       |
| CDS ICE_SBSIUS SELL PROTECTION ON NEWELLBRANDS INC 12-20-2022 SWPCOGL90        | 600,000.00    | 3,597.00       | 10,519.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2022 SWPCOF962    | 4,900,000.00  | 15,084.00      | 101,885.00     |
| CDS ICE_SBSIUS SELL PROTECTION ON TARGETCORP 12-20-2021 SWPCOEIQ1              | 2,100,000.00  | 48,728.00      | 38,525.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPCOE8B8               | 400,000.00    | 6,032.00       | 4,367.00       |
| CDS MRMDUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWW5                   | 100,000.00    | 0.00           | 1,388.00       |
| CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4                   | 500,000.00    | 0.00           | 8,639.00       |
| CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4                   | 800,000.00    | 0.00           | 8,451.00       |
| CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4                   | 200,000.00    | 0.00           | 2,113.00       |
| CDS MSCSUS33 SELL PROTECTION ON CHES ENERGY CO 09-20-2020 SWPCOAJE5            | 200,000.00    | 0.00           | 0.00           |
| CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6      | 950,000.00    | 7,458.00       | 18,318.00      |
| CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6      | 550,000.00    | 3,852.00       | 10,605.00      |
| CDS/STS CHASUS33 SELL PROTECTION ON CDX.NA.HY.31 12-20-2023 SWPC1HH01          | 300,000.00    | 31,017.00      | 50,935.00      |
| CDS/STS GSILGB2X SELL PROTECTION ON CDX HY29 5Y 25-35% SP 12-20-2022 SWPCDX050 | 300,000.00    | 44,042.00      | 41,402.00      |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01                            | 600,000.00    | 81,850.00      | 101,870.00     |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782                            | 300,000.00    | 36,658.00      | 50,935.00      |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782                            | 300,000.00    | 38,485.00      | 50,935.00      |
| CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043                            | 200,000.00    | 24,871.00      | 33,957.00      |
| CENOVUS ENERGY INC 5.4% 06-15-2047                                             | 2,563,000.00  | 2,530,679.00   | 2,978,884.00   |
| CENOVUS ENERGY INC 6.75% DUE 11-15-2039                                        | 390,000.00    | 412,905.00     | 496,887.00     |
| CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037                                  | 1,100,000.00  | 1,077,681.00   | 1,219,224.00   |
| CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037                                  | 750,000.00    | 701,843.00     | 831,289.00     |
| CENTENE CORP DEL 4.75% DUE 01-15-2025                                          | 785,000.00    | 807,569.00     | 815,403.00     |
| CENTERPOINT ENERGY 4.1% DUE 09-01-2047                                         | 325,000.00    | 323,105.00     | 341,102.00     |
| CENTERPOINT ENERGY 5.85 DUE 01-15-2041                                         | 1,015,000.00  | 1,304,532.00   | 1,294,151.00   |
| CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049                           | 560,000.00    | 556,601.00     | 659,069.00     |
| CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049                           | 365,000.00    | 362,784.00     | 429,572.00     |
| CENTERPOINT ENERGY INCCORP 2.95% 03-01-2030                                    | 675,000.00    | 677,545.00     | 665,536.00     |
| CENTURYLINK INC COM                                                            | 93,300.00     | 1,157,017.00   | 1,232,493.00   |
| CF BLACKROCK RUSSELL 3000 INDEX FD                                             | 9,574,526.00  | 179,319,803.00 | 363,332,308.00 |
| CF DFA US SMALL CAP TR                                                         | 38,209.00     | 17,954,948.00  | 125,059,008.00 |
| CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309                               | 15,423,679.00 | 154,236,787.00 | 212,229,819.00 |
| CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852                      | 2,424,050.00  | 35,602,834.00  | 345,961,426.00 |
| CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND                     | 213,383.00    | 18,149,911.00  | 22,818,759.00  |
| CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND          | 349,989.00    | 3,502,389.00   | 3,742,086.00   |
| CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND                       | 2,123,438.00  | 154,091,505.00 | 225,768,206.00 |
| CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND            | 2,174,831.00  | 22,907,732.00  | 38,379,233.00  |
| CHARTER 4.464% DUE 07-23-2022                                                  | 2,400,000.00  | 2,518,728.00   | 2,522,806.00   |
| CHARTER 4.908% DUE 07-23-2025                                                  | 2,500,000.00  | 2,500,000.00   | 2,752,944.00   |
| CHARTER 5.375% 05-01-2047                                                      | 1,330,000.00  | 1,295,872.00   | 1,492,136.00   |
| CHARTER 5.375% 05-01-2047                                                      | 1,000,000.00  | 1,064,260.00   | 1,121,907.00   |
| CHARTER 5.375% DUE 04-01-2038                                                  | 2,270,000.00  | 2,270,529.00   | 2,590,159.00   |
| CHARTER 6.384% DUE 10-23-2035                                                  | 2,132,000.00  | 2,295,173.00   | 2,683,434.00   |
| CHARTER 6.484% DUE 10-23-2045                                                  | 5,268,000.00  | 5,365,087.00   | 6,530,878.00   |
| CHARTER 6.484% DUE 10-23-2045                                                  | 245,000.00    | 295,678.00     | 303,733.00     |
| CHARTER 6.834% DUE 10-23-2055                                                  | 2,090,000.00  | 2,099,774.00   | 2,737,110.00   |
| CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO                  | 1,250,000.00  | 1,302,624.00   | 1,360,438.00   |
| CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO                  | 1,135,000.00  | 1,191,770.00   | 1,235,278.00   |
| CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO                  | 300,000.00    | 299,640.00     | 326,505.00     |
| CHARTER COMMUNICATIONS OPER LLC FRNS 02-01-2024                                | 2,100,000.00  | 2,131,059.00   | 2,160,199.00   |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050                     | 3,390,000.00  | 3,462,173.00   | 3,574,770.00   |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050                     | 1,075,000.00  | 1,102,772.00   | 1,133,592.00   |
| CHARTER FIXED 5.75% DUE 04-01-2048                                             | 3,845,000.00  | 4,116,696.00   | 4,490,669.00   |
| CHARTER FIXED 5.75% DUE 04-01-2048                                             | 640,000.00    | 604,071.00     | 747,472.00     |
| CHARTER FIXED 5.75% DUE 04-01-2048                                             | 600,000.00    | 569,820.00     | 700,755.00     |
| CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027                            | 1,300,000.00  | 1,300,000.00   | 1,436,734.00   |
| CHEVRON CORP COM                                                               | 37,438.00     | 4,311,181.00   | 4,511,653.00   |

|                                                                |               |               |               |
|----------------------------------------------------------------|---------------|---------------|---------------|
| CHEVRON CORP COM                                               | 7,600.00      | 922,956.00    | 915,876.00    |
| CHICAGO ILL 7.045% DUE 01-01-2029 REG                          | 500,000.00    | 513,175.00    | 548,760.00    |
| CHUBB CORP 6.5% DUE 05-15-2038                                 | 140,000.00    | 210,071.00    | 205,081.00    |
| CHUBB INA HOLDINGS 4.35% DUE 11-03-2045                        | 650,000.00    | 669,860.00    | 787,759.00    |
| CIGNA CORP NEW CORP 4.8% 08-15-2038                            | 2,140,000.00  | 2,167,721.00  | 2,496,139.00  |
| CIGNA CORP NEW CORP 4.8% 08-15-2038                            | 1,300,000.00  | 1,299,948.00  | 1,516,346.00  |
| CIGNA CORP NEW CORP 4.8% 08-15-2038                            | 592,000.00    | 591,047.00    | 690,521.00    |
| CIGNA CORP NEW CORP 4.9% 12-15-2048                            | 1,200,000.00  | 1,197,300.00  | 1,433,395.00  |
| CIGNA CORP NEW CORP 4.9% 12-15-2048                            | 860,000.00    | 896,883.00    | 1,027,267.00  |
| CIGNA CORP NEW CORP 4.9% 12-15-2048                            | 592,000.00    | 590,668.00    | 707,142.00    |
| CIMAREX ENERGY CO 3.9% 05-15-2027                              | 2,100,000.00  | 2,094,708.00  | 2,178,603.00  |
| CISCO SYS INC 5.5% DUE 01-15-2040                              | 7,000,000.00  | 8,680,223.00  | 9,563,936.00  |
| CISCO SYS INC 5.5% DUE 01-15-2040                              | 1,730,000.00  | 2,229,377.00  | 2,363,658.00  |
| CISCO SYS INC 5.5% DUE 01-15-2040                              | 630,000.00    | 876,525.00    | 860,754.00    |
| CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG                     | 485,000.00    | 684,854.00    | 679,714.00    |
| CISCO SYSTEMS INC                                              | 32,500.00     | 1,706,070.00  | 1,558,700.00  |
| CIT GROUP INC 5% DUE 08-01-2023                                | 1,200,000.00  | 1,220,250.00  | 1,293,000.00  |
| CIT GROUP INC NEW COM NEW COM NEW                              | 10,000.00     | 445,759.00    | 456,300.00    |
| CITIGROUP INC 3.887% 01-10-2028                                | 12,300,000.00 | 12,530,010.00 | 13,255,858.00 |
| CITIGROUP INC 4.65% DUE 07-23-2048                             | 3,555,000.00  | 3,853,150.00  | 4,446,702.00  |
| CITIGROUP INC 4.65% DUE 07-23-2048                             | 1,600,000.00  | 1,599,232.00  | 2,001,328.00  |
| CITIGROUP INC 4.65% DUE 07-30-2045                             | 775,000.00    | 776,419.00    | 960,263.00    |
| CITIGROUP INC 4.75% DUE 05-18-2046                             | 1,880,000.00  | 1,934,810.00  | 2,248,725.00  |
| CITIGROUP INC 4.75% DUE 05-18-2046                             | 800,000.00    | 797,936.00    | 956,904.00    |
| CITIGROUP INC 4.75% DUE 05-18-2046                             | 315,000.00    | 371,546.00    | 376,781.00    |
| CITIGROUP INC 5.875 DUE 01-30-2042                             | 600,000.00    | 692,938.00    | 844,655.00    |
| CITIGROUP INC 5.875 DUE 01-30-2042                             | 185,000.00    | 250,712.00    | 260,435.00    |
| CITIGROUP INC 6% DUE 10-31-2033                                | 175,000.00    | 212,494.00    | 225,391.00    |
| CITIGROUP INC 6.625 DUE 06-15-2032 BEO                         | 3,280,000.00  | 3,696,312.00  | 4,417,310.00  |
| CITIGROUP INC 6.625 DUE 06-15-2032 BEO                         | 1,780,000.00  | 2,180,986.00  | 2,397,199.00  |
| CITIGROUP INC 6.875% DUE 02-15-2098                            | 195,000.00    | 260,657.00    | 271,876.00    |
| CITIGROUP INC 8.125% DUE 07-15-2039                            | 2,600,000.00  | 3,702,918.00  | 4,340,587.00  |
| CITIGROUP INC 8.125% DUE 07-15-2039                            | 415,000.00    | 664,386.00    | 692,824.00    |
| CITIGROUP INC COM NEW COM NEW                                  | 116,500.00    | 7,584,964.00  | 9,307,185.00  |
| CITIGROUP INC COM NEW COM NEW                                  | 69,227.00     | 4,223,739.00  | 5,530,545.00  |
| CITIGROUP INC FIXED 3.878% DUE 01-24-2039                      | 2,280,000.00  | 2,280,000.00  | 2,497,867.00  |
| CITIGROUP INC FIXED 3.878% DUE 01-24-2039                      | 1,470,000.00  | 1,470,000.00  | 1,610,467.00  |
| CITIGROUP INC NEW 2.976% DUE 11-05-2030                        | 785,000.00    | 785,000.00    | 797,211.00    |
| CITIZENS FINL GROUP INC COM                                    | 75,594.00     | 2,285,228.00  | 3,069,872.00  |
| CITIZENS FINL GROUP INC COM                                    | 39,200.00     | 1,672,309.00  | 1,591,912.00  |
| CITRIX SYS INC 4.5% 12-01-2027                                 | 400,000.00    | 380,644.00    | 433,496.00    |
| CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026                    | 2,000,000.00  | 2,008,080.00  | 2,066,763.00  |
| CLEV CLINIC FNDTN 4.858% DUE 01-01-2114                        | 525,000.00    | 525,000.00    | 656,108.00    |
| CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036                        | 1,100,000.00  | 1,297,073.00  | 1,386,960.00  |
| CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036                        | 500,000.00    | 591,560.00    | 630,436.00    |
| CME GROUP INC 5.3 09-15-2043                                   | 800,000.00    | 798,560.00    | 1,071,974.00  |
| CME GROUP INC 4.15% DUE 06-15-2048                             | 215,000.00    | 214,013.00    | 255,724.00    |
| CME_IRS SBSIUS33 05/21/2023 USD P 3MLIBOR / R 2.94% SWU00PGJ4  | 18,100,000.00 | 0.00          | 766,669.00    |
| CME_IRS SBSIUS33 06/04/2024 USD P 2.21% / R 3MLIBOR SWU00UBA7  | 1,700,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 06/05/2024 USD P 2.2% / R 3MLIBOR SWU00UC57   | 2,100,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 06/11/2024 USD P 2.19% / R 3MLIBOR SWU00UHX1  | 2,400,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 06/12/2024 USD P 2.16% / R 3MLIBOR SWU00UIN2  | 2,800,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 06/12/2024 USD P 2.21% / R 3MLIBOR SWU00UIM4  | 2,500,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 06/18/2024 USD P 2.1% / R 3MLIBOR SWU00UN30   | 2,400,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 06/19/2024 USD P 2.05% / R 3MLIBOR SWU00UNL0  | 2,300,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 06/20/2024 USD P 2.08% / R 3MLIBOR SWU00UO39  | 2,300,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 06/21/2024 USD P 2.06% / R 3MLIBOR SWU00UOS4  | 2,900,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 06/28/2024 USD P 1.98% / R 3MLIBOR SWU00UTH3  | 3,200,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 07/02/2024 USD P 1.88% / R 3MLIBOR SWU00UVE7  | 2,500,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 07/02/2024 USD P 1.94% / R 3MLIBOR SWU00UVF4  | 200,000.00    | 0.00          | 0.00          |
| CME_IRS SBSIUS33 07/03/2024 USD P 1.88% / R 3MLIBOR SWU00UW22  | 3,200,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 08/13/2029 USD P 1.87% / R 3MLIBOR SWU00VJX7  | 1,200,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 08/14/2029 USD P 1.96% / R 3MLIBOR SWU00VLD8  | 1,200,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 08/19/2024 USD P 1.685% / R 3MLIBOR SWU00VPH5 | 2,400,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 08/20/2029 USD P 1.94% / R 3MLIBOR SWU00VQ43  | 1,300,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 08/21/2024 USD P 1.66% / R 3MLIBOR SWU00VRH3  | 1,600,000.00  | 0.00          | 0.00          |



|                                                               |               |               |               |
|---------------------------------------------------------------|---------------|---------------|---------------|
| CME_IRS SBSIUS33 08/21/2029 USD P 1.86% / R 3MLIBOR SWU00VR11 | 2,900,000.00  | 0.00          | 0.00          |
| CME_IRS SBSIUS33 10/19/2023 USD P 3MLIBOR / R 2.25% SWU00R9F6 | 23,000,000.00 | 0.00          | 475,541.00    |
| CME_IRS SBSIUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2  | 3,800,000.00  | 0.00          | 72,322.00     |
| CME_IRS SBSIUS33 12/31/2024 USD P 3MLIBOR / R 1.66% SWU00YIC8 | 2,700,000.00  | 0.00          | 0.00          |
| CME_OIS SBSIUS33 02/01/2023 BRL P 1DBZDIO / R 5.96% SWU00XX58 | 25,591,789.00 | 13,541.00     | 50,617.00     |
| COCA COLA CO COM                                              | 35,300.00     | 1,829,371.00  | 1,953,855.00  |
| COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043              | 395,000.00    | 426,304.00    | 482,570.00    |
| COLBS SOUTHN PWR 6.6% DUE 03-01-2033                          | 2,100,000.00  | 2,808,808.00  | 2,873,403.00  |
| COLGATE-PALMOLIVE CO COM                                      | 3,066.00      | 221,141.00    | 211,063.00    |
| COLTV SHORT TERM INVT FD                                      | 11,756,541.00 | 11,756,541.00 | 11,756,541.00 |
| COLTV SHORT TERM INVT FD                                      | 1,880,775.00  | 1,880,775.00  | 1,880,775.00  |
| COLTV SHORT TERM INVT FD                                      | 1,180,354.00  | 1,180,354.00  | 1,180,354.00  |
| COLTV SHORT TERM INVT FD                                      | 764,072.00    | 764,072.00    | 764,072.00    |
| COLTV SHORT TERM INVT FD                                      | 3,738.00      | 3,737.00      | 3,737.00      |
| COLTV SHORT TERM INVT FD                                      | 1,565.00      | 1,565.00      | 1,565.00      |
| COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005     | 1,635,000.00  | 1,999,721.00  | 2,087,149.00  |
| COM ALCOA CORPORATION COM USD0.01                             | 12,600.00     | 250,716.00    | 271,026.00    |
| COMCAST CORP 4.5 BDS DUE 01-15-2043 REG                       | 3,500,000.00  | 3,542,260.00  | 4,111,952.00  |
| COMCAST CORP 4.5 BDS DUE 01-15-2043 REG                       | 1,825,000.00  | 1,916,618.00  | 2,144,089.00  |
| COMCAST CORP 4.5 BDS DUE 01-15-2043 REG                       | 1,200,000.00  | 1,166,247.00  | 1,409,812.00  |
| COMCAST CORP 4.7% 10-15-2048                                  | 5,310,000.00  | 5,305,646.00  | 6,556,607.00  |
| COMCAST CORP 4.7% 10-15-2048                                  | 2,400,000.00  | 2,564,561.00  | 2,963,438.00  |
| COMCAST CORP 4.7% 10-15-2048                                  | 790,000.00    | 940,510.00    | 975,465.00    |
| COMCAST CORP NEW 2.65% DUE 02-01-2030                         | 210,000.00    | 210,720.00    | 210,900.00    |
| COMCAST CORP NEW 3.4% DUE 07-15-2046                          | 3,000,000.00  | 2,973,780.00  | 3,044,909.00  |
| COMCAST CORP NEW 3.4% DUE 07-15-2046                          | 270,000.00    | 224,124.00    | 274,042.00    |
| COMCAST CORP NEW 3.45% DUE 02-01-2050                         | 5,530,000.00  | 5,516,783.00  | 5,669,295.00  |
| COMCAST CORP NEW 3.9% DUE 03-01-2038                          | 740,000.00    | 668,161.00    | 819,909.00    |
| COMCAST CORP NEW 3.9% DUE 03-01-2038                          | 475,000.00    | 469,110.00    | 526,293.00    |
| COMCAST CORP NEW 4% DUE 03-01-2048                            | 870,000.00    | 783,821.00    | 965,843.00    |
| COMCAST CORP NEW 4% DUE 03-01-2048                            | 680,000.00    | 697,788.00    | 754,912.00    |
| COMCAST CORP NEW 4% DUE 08-15-2047                            | 310,000.00    | 342,792.00    | 341,825.00    |
| COMCAST CORP NEW 4.049% DUE 11-01-2052                        | 4,583,000.00  | 4,405,319.00  | 5,134,651.00  |
| COMCAST CORP NEW 4.25% DUE 01-15-2033                         | 1,125,000.00  | 1,052,744.00  | 1,303,967.00  |
| COMCAST CORP NEW 4.25% DUE 01-15-2033                         | 655,000.00    | 664,373.00    | 759,199.00    |
| COMCAST CORP NEW 4.6% 10-15-2038                              | 5,000,000.00  | 5,009,800.00  | 5,961,335.00  |
| COMCAST CORP NEW 4.6% 10-15-2038                              | 4,010,000.00  | 4,104,395.00  | 4,780,991.00  |
| COMCAST CORP NEW 4.6% DUE 08-15-2045                          | 2,321,000.00  | 2,402,279.00  | 2,790,586.00  |
| COMCAST CORP NEW 4.6% DUE 08-15-2045                          | 1,545,000.00  | 1,694,817.00  | 1,857,585.00  |
| COMCAST CORP NEW 4.6% DUE 08-15-2045                          | 340,000.00    | 383,113.00    | 408,789.00    |
| COMCAST CORP NEW 4.65% DUE 07-15-2042                         | 14,300,000.00 | 15,325,683.00 | 17,194,536.00 |
| COMCAST CORP NEW 4.65% DUE 07-15-2042                         | 320,000.00    | 309,859.00    | 384,773.00    |
| COMCAST CORP NEW 4.65% DUE 07-15-2042                         | 295,000.00    | 287,088.00    | 354,712.00    |
| COMCAST CORP NEW 4.75% DUE 03-01-2044                         | 6,150,000.00  | 6,541,078.00  | 7,484,949.00  |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                         | 2,400,000.00  | 2,397,888.00  | 3,127,730.00  |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                         | 1,950,000.00  | 1,941,050.00  | 2,541,280.00  |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                         | 1,185,000.00  | 1,456,087.00  | 1,544,317.00  |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                         | 970,000.00    | 969,146.00    | 1,264,124.00  |
| COMCAST CORP NEW 6.4% DUE 03-01-2040                          | 1,008,000.00  | 1,003,202.00  | 1,440,381.00  |
| COMCAST CORP NEW 6.4% DUE 05-15-2038                          | 575,000.00    | 682,067.00    | 810,541.00    |
| COMCAST CORP NEW 6.45% DUE 03-15-2037                         | 492,000.00    | 392,188.00    | 696,402.00    |
| COMCAST CORP NEW 6.95% DUE 08-15-2037                         | 2,905,000.00  | 3,968,765.00  | 4,308,781.00  |
| COMCAST CORP NEW 7.05% DUE 03-15-2033                         | 1,000,000.00  | 1,241,755.00  | 1,434,756.00  |
| COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                  | 3,331,000.00  | 2,942,941.00  | 3,669,859.00  |
| COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                  | 3,272,000.00  | 3,267,391.00  | 3,604,857.00  |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                  | 2,597,000.00  | 2,530,425.00  | 2,879,917.00  |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                  | 1,450,000.00  | 1,420,826.00  | 1,607,963.00  |
| COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039                    | 290,000.00    | 360,050.00    | 413,193.00    |
| COMCAST CORP NEW-CL A                                         | 50,500.00     | 2,014,114.00  | 2,270,985.00  |
| COMERICA INC COM                                              | 4,135.00      | 286,030.00    | 296,686.00    |
| COMMONSPIRIT HLTH 3.347% DUE 10-01-2029                       | 1,800,000.00  | 1,800,000.00  | 1,811,047.00  |
| COMMONSPIRIT HLTH 4.187% DUE 10-01-2049                       | 1,785,000.00  | 1,793,014.00  | 1,784,684.00  |
| COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO                   | 6,800,000.00  | 6,929,940.00  | 7,700,618.00  |
| COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO                   | 415,000.00    | 415,322.00    | 469,964.00    |
| COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042  | 1,110,000.00  | 1,098,643.00  | 1,198,580.00  |
| COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049                    | 850,000.00    | 844,701.00    | 846,274.00    |

|                                                                 |              |              |              |
|-----------------------------------------------------------------|--------------|--------------|--------------|
| COMMONWEALTH EDISON CO 3.75% 08-15-2047                         | 1,600,000.00 | 1,603,502.00 | 1,728,785.00 |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG                  | 5,222,000.00 | 5,736,785.00 | 5,876,692.00 |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG                  | 295,000.00   | 294,944.00   | 331,985.00   |
| COMMScope INC. TLB DUE 04-06-2026 BEO                           | 399,000.00   | 395,010.00   | 401,119.00   |
| COMWLTH BK 3.61% DUE 09-12-2034                                 | 1,700,000.00 | 1,700,000.00 | 1,709,855.00 |
| COMWLTH EDISON CO 3.65% DUE 06-15-2046                          | 1,500,000.00 | 1,490,265.00 | 1,593,214.00 |
| COMWLTH EDISON CO 3.7% DUE 03-01-2045                           | 215,000.00   | 206,985.00   | 228,890.00   |
| COMWLTH EDISON CO 4.35% DUE 11-15-2045                          | 430,000.00   | 497,231.00   | 504,514.00   |
| COMWLTH EDISON CO 4.6% DUE 08-15-2043                           | 1,045,000.00 | 1,106,294.00 | 1,249,501.00 |
| COMWLTH EDISON CO 5.9% DUE 03-15-2036                           | 4,000,000.00 | 5,279,156.00 | 5,309,978.00 |
| CONAGRA BRANDS INC FIXED 5.3% 11-01-2038                        | 300,000.00   | 281,046.00   | 356,288.00   |
| CONAGRA BRANDS INC FIXED 5.3% 11-01-2038                        | 270,000.00   | 271,813.00   | 320,659.00   |
| CONAGRA INC NT 8.25 DUE 09-15-2030 BEO                          | 750,000.00   | 997,222.00   | 1,052,742.00 |
| CONCHO RES INC 4.85% DUE 08-15-2048                             | 420,000.00   | 478,784.00   | 490,328.00   |
| CONCHO RES INC 4.875% DUE 10-01-2047                            | 3,049,000.00 | 3,150,550.00 | 3,562,216.00 |
| CONCHO RES INC 4.875% DUE 10-01-2047                            | 675,000.00   | 770,550.00   | 788,618.00   |
| CONCHO RESOURCES INC 4.3% 06-18-2028                            | 710,000.00   | 763,065.00   | 774,187.00   |
| CONOCO INC 6.95% DUE 04-15-2029                                 | 4,500,000.00 | 5,704,110.00 | 6,119,687.00 |
| CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036                         | 1,370,000.00 | 1,800,667.00 | 1,858,261.00 |
| CONOCOPHILLIPS CO 4.15% DUE 11-15-2034                          | 118,000.00   | 117,919.00   | 132,403.00   |
| CONOCOPHILLIPS CO 4.3% DUE 11-15-2044                           | 1,300,000.00 | 1,455,005.00 | 1,526,185.00 |
| CONOCOPHILLIPS COM                                              | 49,800.00    | 3,145,891.00 | 3,238,494.00 |
| CONOCOPHILLIPS COM                                              | 18,753.00    | 1,033,835.00 | 1,219,508.00 |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039 REG                    | 485,000.00   | 625,951.00   | 706,822.00   |
| CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO                        | 400,000.00   | 476,812.00   | 526,914.00   |
| CONS EDISON CO N Y 3.85% DUE 06-15-2046                         | 5,445,000.00 | 5,589,430.00 | 5,868,209.00 |
| CONS EDISON CO N Y 3.85% DUE 06-15-2046                         | 711,000.00   | 748,662.00   | 766,262.00   |
| CONS EDISON CO N Y 3.875% DUE 06-15-2047                        | 705,000.00   | 702,392.00   | 764,513.00   |
| CONS EDISON CO N Y 3.95% DUE 03-01-2043                         | 3,000,000.00 | 2,799,320.00 | 3,249,701.00 |
| CONS EDISON CO N Y 3.95% DUE 03-01-2043                         | 405,000.00   | 400,838.00   | 438,710.00   |
| CONS EDISON CO N Y 4.2% DUE 03-15-2042                          | 1,200,000.00 | 1,242,852.00 | 1,339,178.00 |
| CONS EDISON CO N Y 4.3% DUE 12-01-2056                          | 360,000.00   | 356,864.00   | 406,601.00   |
| CONS EDISON CO N Y 4.5% DUE 05-15-2058                          | 2,100,000.00 | 2,090,319.00 | 2,442,060.00 |
| CONS EDISON CO N Y 4.5% DUE 12-01-2045                          | 1,535,000.00 | 1,589,435.00 | 1,806,432.00 |
| CONS EDISON CO N Y 4.625% DUE 12-01-2054                        | 945,000.00   | 949,596.00   | 1,148,401.00 |
| CONS EDISON CO N Y 4.625% DUE 12-01-2054                        | 400,000.00   | 406,136.00   | 486,096.00   |
| CONS EDISON CO N Y 4.65% DUE 12-01-2048                         | 2,500,000.00 | 2,940,900.00 | 3,043,133.00 |
| CONS EDISON CO N Y 4.65% DUE 12-01-2048                         | 1,800,000.00 | 1,793,070.00 | 2,191,056.00 |
| CONS EDISON CO N Y 5.3% DUE 03-01-2035                          | 1,691,000.00 | 1,851,446.00 | 2,083,205.00 |
| CONS EDISON CO N Y 5.5% DUE 12-01-2039                          | 315,000.00   | 354,013.00   | 404,540.00   |
| CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG                  | 940,000.00   | 1,048,852.00 | 1,092,280.00 |
| CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG            | 1,600,000.00 | 1,599,440.00 | 1,818,262.00 |
| CONSTELLATION 4.5% DUE 05-09-2047                               | 820,000.00   | 816,384.00   | 894,842.00   |
| CONSTELLATION 4.5% DUE 05-09-2047                               | 605,000.00   | 596,154.00   | 660,219.00   |
| CONSTELLATION 5.25% DUE 11-15-2048                              | 250,000.00   | 306,885.00   | 304,099.00   |
| CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO                   | 415,000.00   | 420,333.00   | 419,763.00   |
| CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG                | 1,700,000.00 | 1,696,022.00 | 1,776,184.00 |
| CONSUMERS ENERGY 3.1% DUE 08-15-2050                            | 570,000.00   | 565,959.00   | 568,996.00   |
| CONSUMERS ENERGY 3.1% DUE 08-15-2050                            | 355,000.00   | 352,483.00   | 354,375.00   |
| CONSUMERS ENERGY 3.95% DUE 07-15-2047                           | 300,000.00   | 279,033.00   | 336,213.00   |
| CONSUMERS ENERGY 4.05% DUE 05-15-2048                           | 370,000.00   | 366,193.00   | 426,966.00   |
| CONSUMERS ENERGY 4.1% DUE 11-15-2045                            | 270,000.00   | 305,670.00   | 299,629.00   |
| CONSUMERS ENERGY 4.35% DUE 04-15-2049                           | 1,000,000.00 | 996,180.00   | 1,214,029.00 |
| CONSUMERS ENERGY FIXED 3.75% 02-15-2050                         | 920,000.00   | 909,273.00   | 1,017,032.00 |
| CONSUMERS ENERGY FIXED 3.75% 02-15-2050                         | 305,000.00   | 301,444.00   | 337,168.00   |
| CONTL RES INC 4.375% DUE 01-15-2028                             | 440,000.00   | 455,792.00   | 467,887.00   |
| CONTL RES INC 4.9% DUE 06-01-2044                               | 1,045,000.00 | 1,022,715.00 | 1,109,535.00 |
| CONTL RES INC 4.9% DUE 06-01-2044                               | 824,000.00   | 820,772.00   | 874,887.00   |
| COOPERATIEVE CENTRALE RAIFFEISEN BOEREN 5.75 DUE 12-01-2043 REG | 1,040,000.00 | 1,022,622.00 | 1,376,085.00 |
| COOPERATIEVE CENTRALE RAIFFEISEN BOEREN 5.75 DUE 12-01-2043 REG | 550,000.00   | 667,388.00   | 727,737.00   |
| COOPERATIEVE RABOB 5.25% SUB 14/09/2027 GBP                     | 1,200,000.00 | 1,762,101.00 | 1,929,392.00 |
| COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO              | 4,800,000.00 | 5,490,528.00 | 6,142,546.00 |
| COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO              | 1,715,000.00 | 1,936,393.00 | 2,194,681.00 |
| CORNING INC 4.375% 11-15-2057                                   | 815,000.00   | 768,093.00   | 836,347.00   |
| CORNING INC 4.7% DUE 03-15-2037                                 | 265,000.00   | 255,643.00   | 292,489.00   |
| CORNING INC 5.45% DUE 11-15-2079                                | 2,215,000.00 | 2,256,097.00 | 2,426,816.00 |

|                                                         |              |              |              |
|---------------------------------------------------------|--------------|--------------|--------------|
| CORNING INC 5.45% DUE 11-15-2079                        | 900,000.00   | 897,480.00   | 986,065.00   |
| CORP OFFICE PPTYS TR COM                                | 45,961.00    | 1,276,106.00 | 1,350,334.00 |
| COUNTRY GARDEN HLDG CO 7.5% 09/03/2020                  | 400,000.00   | 407,900.00   | 402,773.00   |
| CR SUISSE GROUP AG 4.282% DUE 01-09-2028                | 665,000.00   | 665,000.00   | 723,590.00   |
| CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029        | 800,000.00   | 800,000.00   | 852,459.00   |
| CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029        | 647,000.00   | 647,000.00   | 689,426.00   |
| CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045      | 2,100,000.00 | 2,093,133.00 | 2,651,435.00 |
| CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045      | 1,125,000.00 | 1,271,621.00 | 1,420,411.00 |
| CRANE CO COM                                            | 10,507.00    | 865,010.00   | 907,595.00   |
| CRED AGRICOLE SA 6.5% 23/12/2049                        | 200,000.00   | 293,698.00   | 242,999.00   |
| CRH AMER FIN INC 4.4% DUE 05-09-2047                    | 2,300,000.00 | 2,286,706.00 | 2,438,153.00 |
| CROWN CASTLE INTL 3.65% DUE 09-01-2027                  | 655,000.00   | 605,803.00   | 693,197.00   |
| CROWN CASTLE INTL 3.7% DUE 06-15-2026                   | 230,000.00   | 229,299.00   | 243,144.00   |
| CROWN CASTLE INTL 4% DUE 03-01-2027                     | 270,000.00   | 268,861.00   | 291,553.00   |
| CROWN CASTLE INTL 4% DUE 11-15-2049                     | 1,315,000.00 | 1,342,764.00 | 1,361,387.00 |
| CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047             | 2,700,000.00 | 2,678,589.00 | 3,102,225.00 |
| CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049              | 1,110,000.00 | 1,108,823.00 | 1,350,554.00 |
| CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027 | 1,283,750.00 | 1,277,331.00 | 1,288,025.00 |
| CSX CORP 3.35% 09-15-2049                               | 2,800,000.00 | 2,780,568.00 | 2,761,781.00 |
| CSX CORP 3.8% DUE 11-01-2046                            | 1,900,000.00 | 1,740,837.00 | 1,990,331.00 |
| CSX CORP 3.95% DUE 05-01-2050                           | 1,905,000.00 | 1,843,751.00 | 2,059,419.00 |
| CSX CORP 3.95% DUE 05-01-2050                           | 500,000.00   | 495,490.00   | 540,530.00   |
| CSX CORP 4.1 DUE 03-15-2044                             | 825,000.00   | 701,638.00   | 900,443.00   |
| CSX CORP 4.25% DUE 11-01-2066                           | 850,000.00   | 847,883.00   | 909,339.00   |
| CSX CORP 4.4 DUE 03-01-2043 REG                         | 1,110,000.00 | 1,150,397.00 | 1,246,366.00 |
| CSX CORP 4.4 DUE 03-01-2043 REG                         | 420,000.00   | 470,379.00   | 471,598.00   |
| CSX CORP 4.5% DUE 03-15-2049                            | 220,000.00   | 258,951.00   | 257,849.00   |
| CSX CORP 4.75% DUE 05-30-2042                           | 460,000.00   | 480,781.00   | 542,310.00   |
| CSX CORP 4.75% DUE 11-15-2048                           | 550,000.00   | 544,874.00   | 667,441.00   |
| CSX CORP 5.5% DUE 04-15-2041                            | 755,000.00   | 863,662.00   | 956,050.00   |
| CSX CORP 6% DUE 10-01-2036                              | 820,000.00   | 1,060,309.00 | 1,068,100.00 |
| CSX CORP FIXED 4.3% DUE 03-01-2048                      | 1,660,000.00 | 1,633,888.00 | 1,885,888.00 |
| CUBESMART                                               | 8,400.00     | 259,473.00   | 264,432.00   |
| CURTISS WRIGHT CORP COM                                 | 15,972.00    | 1,906,804.00 | 2,250,295.00 |
| CURTISS WRIGHT CORP COM                                 | 4,800.00     | 548,070.00   | 676,272.00   |
| CVS CAREMARK CORP 5.3 DUE 12-05-2043                    | 1,375,000.00 | 1,440,140.00 | 1,642,219.00 |
| CVS CAREMARK CORP 5.3 DUE 12-05-2043                    | 1,035,000.00 | 1,121,758.00 | 1,236,143.00 |
| CVS HEALTH CORP 3.25% DUE 08-15-2029                    | 800,000.00   | 792,776.00   | 813,073.00   |
| CVS HEALTH CORP 4.3% DUE 03-25-2028                     | 750,000.00   | 751,515.00   | 819,331.00   |
| CVS HEALTH CORP 4.78% DUE 03-25-2038                    | 7,305,000.00 | 7,238,816.00 | 8,304,829.00 |
| CVS HEALTH CORP 4.78% DUE 03-25-2038                    | 3,580,000.00 | 3,686,167.00 | 4,069,991.00 |
| CVS HEALTH CORP 4.78% DUE 03-25-2038                    | 1,350,000.00 | 1,341,859.00 | 1,534,773.00 |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                    | 4,700,000.00 | 4,718,045.00 | 5,569,624.00 |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                    | 2,795,000.00 | 2,968,024.00 | 3,312,149.00 |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                    | 2,570,000.00 | 2,590,533.00 | 3,045,518.00 |
| CVS HEALTH CORP 5.125% DUE 07-20-2045                   | 4,135,000.00 | 4,374,525.00 | 4,905,415.00 |
| CVS HEALTH CORP 5.125% DUE 07-20-2045                   | 1,000,000.00 | 1,029,580.00 | 1,186,315.00 |
| D R HORTON INC COM                                      | 11,149.00    | 610,122.00   | 588,110.00   |
| DARDEN RESTAURANTS INC 4.55% 02-15-2048                 | 1,010,000.00 | 946,891.00   | 1,024,968.00 |
| DARTMOUTH-HITCHCOC 4.178% 08-01-2048                    | 1,600,000.00 | 1,600,000.00 | 1,785,091.00 |
| DCP MIDSTREAM OPER 5.6% DUE 04-01-2044                  | 1,724,000.00 | 1,845,894.00 | 1,667,970.00 |
| DECKERS OUTDOOR CORP COM                                | 7,302.00     | 949,126.00   | 1,233,016.00 |
| DECKERS OUTDOOR CORP COM                                | 2,500.00     | 360,375.00   | 422,150.00   |
| DEERE & CO 2.875% DUE 09-07-2049                        | 1,029,000.00 | 1,028,588.00 | 979,024.00   |
| DELL INTL L L C / 5.3% DUE 10-01-2029                   | 240,000.00   | 238,351.00   | 270,621.00   |
| DENTSPLY SIRONA INC COM                                 | 9,400.00     | 466,890.00   | 531,946.00   |
| DETROIT EDISON CO BDS 3.95 DUE 06-15-2042               | 3,964,000.00 | 4,225,253.00 | 4,190,918.00 |
| DEUTSCHE BANK AG SR UNSEC FRN (STBFMSSHRT)              | 800,000.00   | 882,949.00   | 896,078.00   |
| DEUTSCHE BK AG N Y BRANCH 5.0% 02-14-2022               | 1,500,000.00 | 1,499,715.00 | 1,566,834.00 |
| DEUTSCHE TELEKOM 4.75% DUE 06-21-2038                   | 2,000,000.00 | 1,986,980.00 | 2,290,626.00 |
| DEUTSCHE TELEKOM 9.25% DUE 06-01-2032                   | 1,945,000.00 | 3,046,391.00 | 3,094,241.00 |
| DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030          | 1,440,000.00 | 2,067,086.00 | 2,121,412.00 |
| DEVON ENERGY CORP 4.75% DUE 05-15-2042                  | 1,670,000.00 | 1,610,639.00 | 1,873,585.00 |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041                    | 1,299,000.00 | 1,562,426.00 | 1,579,731.00 |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041                    | 195,000.00   | 210,272.00   | 237,142.00   |
| DEVON ENERGY CORP FIXED 5% DUE 06-15-2045               | 375,000.00   | 418,478.00   | 435,253.00   |

|                                                              |  |              |              |              |
|--------------------------------------------------------------|--|--------------|--------------|--------------|
| DEVON ENERGY CORP NEW COM                                    |  | 40,900.00    | 1,102,804.00 | 1,062,173.00 |
| DIAGEO CAP PLC 2.375% 10-24-2029                             |  | 1,735,000.00 | 1,719,316.00 | 1,711,878.00 |
| DIAGEO CAP PLC 3.875% DUE 04-29-2043                         |  | 1,050,000.00 | 1,034,596.00 | 1,159,915.00 |
| DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023                      |  | 400,000.00   | 399,828.00   | 433,896.00   |
| DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036                       |  | 3,400,000.00 | 3,397,518.00 | 4,470,789.00 |
| DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026        |  | 99,750.00    | 99,501.00    | 99,543.00    |
| DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029                   |  | 2,784,000.00 | 2,780,367.00 | 2,832,998.00 |
| DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029                   |  | 1,250,000.00 | 1,257,007.00 | 1,272,000.00 |
| DICKS SPORTING GOODS INC OC-COM OC-COM                       |  | 5,816.00     | 276,503.00   | 287,834.00   |
| DIGITAL RLTY TR LP 3.6% DUE 07-01-2029                       |  | 600,000.00   | 608,790.00   | 624,576.00   |
| DIGITAL RLTY TR LP 3.625 DUE 10-01-2022                      |  | 1,900,000.00 | 1,874,996.00 | 1,964,527.00 |
| DISCOVER FINL SVCS 4.5% DUE 01-30-2026                       |  | 900,000.00   | 898,560.00   | 983,879.00   |
| DISCOVERY 4.875% DUE 04-01-2043                              |  | 1,095,000.00 | 1,094,587.00 | 1,198,151.00 |
| DISCOVERY 4.875% DUE 04-01-2043                              |  | 430,000.00   | 402,579.00   | 470,507.00   |
| DISCOVERY 4.9% DUE 03-11-2026                                |  | 2,200,000.00 | 2,310,836.00 | 2,455,566.00 |
| DISCOVERY 6.35% DUE 06-01-2040                               |  | 545,000.00   | 587,069.00   | 693,496.00   |
| DISCOVERY 6.35% DUE 06-01-2040                               |  | 150,000.00   | 194,614.00   | 190,870.00   |
| DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047                 |  | 2,435,000.00 | 2,432,054.00 | 2,838,473.00 |
| DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049                 |  | 1,700,000.00 | 1,689,664.00 | 2,015,238.00 |
| DISCOVERY INC COM USD0.01 SERIES C                           |  | 36,500.00    | 966,971.00   | 1,112,885.00 |
| DISNEY WALT CO 2% DUE 09-01-2029                             |  | 6,515,000.00 | 6,397,965.00 | 6,322,789.00 |
| DISNEY WALT CO 2.75% DUE 09-01-2049                          |  | 5,000,000.00 | 4,838,750.00 | 4,720,115.00 |
| DISNEY WALT CO 2.75% DUE 09-01-2049                          |  | 3,240,000.00 | 3,104,046.00 | 3,058,634.00 |
| DISNEY WALT CO 2.75% DUE 09-01-2049                          |  | 1,280,000.00 | 1,190,246.00 | 1,208,349.00 |
| DISNEY WALT CO 2.75% DUE 09-01-2049                          |  | 200,000.00   | 193,550.00   | 188,805.00   |
| DISNEY WALT CO 4.125 DUE 12-01-2041                          |  | 2,000,000.00 | 2,348,788.00 | 2,298,778.00 |
| DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042   |  | 1,000,000.00 | 992,820.00   | 1,092,800.00 |
| DISNEY WALT CO SR NT 4.95% 10-15-2045                        |  | 2,500,000.00 | 2,639,170.00 | 3,264,242.00 |
| DISNEY WALT CO SR NT 5.4% 10-01-2043                         |  | 550,000.00   | 548,675.00   | 749,040.00   |
| DISNEY WALT CO SR NT 5.4% 10-01-2043                         |  | 330,000.00   | 451,460.00   | 449,424.00   |
| DISNEY WALT CO SR NT 6.2% 12-15-2034                         |  | 660,000.00   | 796,422.00   | 926,966.00   |
| DISNEY WALT CO SR NT 6.4% 12-15-2035                         |  | 993,000.00   | 1,230,661.00 | 1,411,388.00 |
| DISNEY WALT CO SR NT 6.4% 12-15-2035                         |  | 790,000.00   | 974,744.00   | 1,122,856.00 |
| DISNEY WALT CO SR NT 6.65% 11-15-2037                        |  | 2,115,000.00 | 2,612,258.00 | 3,144,001.00 |
| DISNEY WALT CO SR NT 6.65% 11-15-2037                        |  | 990,000.00   | 1,275,966.00 | 1,471,660.00 |
| DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY |  | -440,000.00  | -440,000.00  | -440,000.00  |
| DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044            |  | 700,000.00   | 773,185.00   | 781,327.00   |
| DOMINION RES INC 4.05% DUE 09-15-2042                        |  | 450,000.00   | 410,999.00   | 474,546.00   |
| DOMINION RES INC 4.7% DUE 12-01-2044                         |  | 2,000,000.00 | 2,147,680.00 | 2,321,525.00 |
| DOMINION RES INC 5.25% DUE 08-01-2033                        |  | 1,800,000.00 | 2,127,514.00 | 2,170,180.00 |
| DOMINION RES INC 5.25% DUE 08-01-2033                        |  | 1,760,000.00 | 2,036,080.00 | 2,121,954.00 |
| DOMINION RESOURCES INC 4.9% 08-01-2041                       |  | 380,000.00   | 380,141.00   | 445,916.00   |
| DOMTAR CORP COM NEW COM NEW                                  |  | 7,971.00     | 386,630.00   | 304,811.00   |
| DOUGLAS EMMETT INC COM REIT                                  |  | 19,007.00    | 782,130.00   | 834,407.00   |
| DOW CHEM CO 4.625% DUE 10-01-2044                            |  | 1,030,000.00 | 1,064,515.00 | 1,137,413.00 |
| DOW CHEM CO NT 9.4 DUE 05-15-2039                            |  | 1,015,000.00 | 1,660,883.00 | 1,660,936.00 |
| DOW CHEMICAL CO 4.375% DUE 11-15-2042                        |  | 1,355,000.00 | 1,297,558.00 | 1,447,364.00 |
| DOW CHEMICAL CO 4.375% DUE 11-15-2042                        |  | 1,000,000.00 | 1,028,710.00 | 1,068,166.00 |
| DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048                   |  | 350,000.00   | 409,100.00   | 437,496.00   |
| DOWDUPONT INC 5.319% DUE 11-15-2038                          |  | 3,085,000.00 | 3,330,414.00 | 3,682,475.00 |
| DOWDUPONT INC 5.319% DUE 11-15-2038                          |  | 1,665,000.00 | 1,665,000.00 | 1,987,462.00 |
| DOWDUPONT INC 5.419% DUE 11-15-2048                          |  | 880,000.00   | 880,000.00   | 1,085,814.00 |
| DOWDUPONT INC 5.419% DUE 11-15-2048                          |  | 730,000.00   | 730,000.00   | 900,732.00   |
| DR PEPPER SNAPPLE 4.42% DUE 12-15-2046                       |  | 300,000.00   | 257,436.00   | 323,362.00   |
| DR PEPPER SNAPPLE 7.45% DUE 05-01-2038                       |  | 315,000.00   | 453,697.00   | 445,904.00   |
| DTE ELEC CO 3.75% DUE 08-15-2047                             |  | 440,000.00   | 485,368.00   | 481,579.00   |
| DTE ELECTRIC CO 3.95% 03-01-2049                             |  | 2,220,000.00 | 2,598,155.00 | 2,541,005.00 |
| DTE ELECTRIC CO 3.95% 03-01-2049                             |  | 1,000,000.00 | 991,980.00   | 1,144,597.00 |
| DTE ELECTRIC CO 3.95% 03-01-2049                             |  | 830,000.00   | 824,036.00   | 950,015.00   |
| DTE ENERGY CO 3.4% DUE 06-15-2029                            |  | 905,000.00   | 918,119.00   | 933,114.00   |
| DTE ENERGY CO COM                                            |  | 4,891.00     | 628,307.00   | 635,194.00   |
| DUKE ENERGY 3.2% DUE 08-15-2049                              |  | 395,000.00   | 393,941.00   | 393,688.00   |
| DUKE ENERGY 3.75% DUE 06-01-2045                             |  | 445,000.00   | 479,795.00   | 480,185.00   |
| DUKE ENERGY 3.875% DUE 03-15-2046                            |  | 1,000,000.00 | 1,095,850.00 | 1,110,077.00 |
| DUKE ENERGY 4 DUE 09-30-2042                                 |  | 360,000.00   | 357,134.00   | 401,829.00   |
| DUKE ENERGY 4.15% DUE 12-01-2044                             |  | 5,000,000.00 | 5,710,400.00 | 5,652,841.00 |

|                                                                            |              |              |              |
|----------------------------------------------------------------------------|--------------|--------------|--------------|
| DUKE ENERGY 4.2% DUE 08-15-2045                                            | 1,030,000.00 | 1,076,225.00 | 1,173,225.00 |
| DUKE ENERGY 4.2% DUE 08-15-2045                                            | 580,000.00   | 586,044.00   | 660,651.00   |
| DUKE ENERGY 4.25% DUE 12-15-2041                                           | 6,063,000.00 | 6,779,931.00 | 6,932,734.00 |
| DUKE ENERGY 4.25% DUE 12-15-2041                                           | 1,275,000.00 | 1,402,497.00 | 1,457,898.00 |
| DUKE ENERGY 4.25% DUE 12-15-2041                                           | 1,145,000.00 | 1,238,895.00 | 1,309,250.00 |
| DUKE ENERGY 4.375% DUE 03-30-2044                                          | 1,041,000.00 | 1,040,792.00 | 1,209,537.00 |
| DUKE ENERGY 4.375% DUE 03-30-2044                                          | 800,000.00   | 799,840.00   | 929,520.00   |
| DUKE ENERGY 6% DUE 01-15-2038                                              | 6,630,000.00 | 8,346,181.00 | 8,962,919.00 |
| DUKE ENERGY 6% DUE 01-15-2038                                              | 2,030,000.00 | 2,722,143.00 | 2,744,302.00 |
| DUKE ENERGY 6.1% DUE 06-01-2037                                            | 650,000.00   | 893,922.00   | 884,373.00   |
| DUKE ENERGY CORP 3.75% DUE 09-01-2046                                      | 950,000.00   | 918,358.00   | 982,724.00   |
| DUKE ENERGY CORP 4.8% DUE 12-15-2045                                       | 433,000.00   | 431,545.00   | 513,526.00   |
| DUKE ENERGY CORP 6.45% DUE 10-15-2032                                      | 620,000.00   | 809,102.00   | 851,058.00   |
| DUKE ENERGY FIXED 3.7% DUE 12-01-2047                                      | 290,000.00   | 293,898.00   | 312,097.00   |
| DUKE ENERGY FLA 2.5% DUE 12-01-2029                                        | 260,000.00   | 260,541.00   | 259,311.00   |
| DUKE ENERGY FLA 2.858% DUE 03-01-2035                                      | 515,000.00   | 514,974.00   | 520,606.00   |
| DUKE ENERGY FLA 3.112% DUE 09-01-2038                                      | 660,000.00   | 659,960.00   | 671,623.00   |
| DUKE ENERGY FLA 3.4% DUE 10-01-2046                                        | 410,000.00   | 377,881.00   | 417,780.00   |
| DUKE ENERGY FLA 4.2% DUE 07-15-2048                                        | 2,000,000.00 | 1,997,220.00 | 2,319,196.00 |
| DUKE ENERGY FLA 4.2% DUE 07-15-2048                                        | 1,495,000.00 | 1,493,361.00 | 1,733,599.00 |
| DUKE ENERGY FLA 4.2% DUE 07-15-2048                                        | 780,000.00   | 778,916.00   | 904,486.00   |
| DUKE ENERGY IND 3.75% DUE 05-15-2046                                       | 1,475,000.00 | 1,471,032.00 | 1,585,026.00 |
| DUKE ENERGY IND 3.75% DUE 05-15-2046                                       | 750,000.00   | 724,860.00   | 805,945.00   |
| DUKE ENERGY IND 4.9 DUE 07-15-2043                                         | 1,700,000.00 | 1,692,299.00 | 2,097,322.00 |
| DUKE ENERGY IND 4.9 DUE 07-15-2043                                         | 300,000.00   | 298,641.00   | 370,116.00   |
| DUKE ENERGY IND LLC 3.25% DUE 10-01-2049                                   | 210,000.00   | 211,038.00   | 210,028.00   |
| DUKE ENERGY OH INC 3.7% DUE 06-15-2046                                     | 805,000.00   | 759,276.00   | 854,854.00   |
| DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047                                    | 865,000.00   | 865,000.00   | 966,018.00   |
| DXC TECHNOLOGY CO FIXED 4.75% DUE 04-15-2027                               | 2,000,000.00 | 1,997,880.00 | 2,154,170.00 |
| E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW | 19,600.00    | 881,172.00   | 889,252.00   |
| EASTMAN CHEM CO 4.65% DUE 10-15-2044                                       | 430,000.00   | 412,433.00   | 462,822.00   |
| EASTMAN CHEM CO 4.8% DUE 09-01-2042                                        | 740,000.00   | 733,533.00   | 804,300.00   |
| EATON CORP OHIO 4.15 DUE 11-02-2042 REG                                    | 540,000.00   | 523,558.00   | 604,268.00   |
| EBAY INC COM USD0.001                                                      | 71,819.00    | 2,645,197.00 | 2,593,384.00 |
| EBAY INC COM USD0.001                                                      | 11,300.00    | 454,442.00   | 408,043.00   |
| EBAY INC FIXED 3.6% DUE 06-05-2027                                         | 2,500,000.00 | 2,497,925.00 | 2,621,930.00 |
| EDF S A 4.95% DUE 10-13-2045                                               | 2,000,000.00 | 1,995,040.00 | 2,361,993.00 |
| EIS CHASUS33 03/20/2020 USD 3MLIBOR/IBOXX \$ LIQUID SWU0FA876              | 1,000,000.00 | 0.00         | 19,256.00    |
| EL PASO NAT GAS CO 8.375% DUE 06-15-2032                                   | 825,000.00   | 1,175,122.00 | 1,153,198.00 |
| EL PASO NAT GAS CO 8.375% DUE 06-15-2032                                   | 790,000.00   | 1,092,157.00 | 1,104,274.00 |
| EL PASO PIPELN 4.7% DUE 11-01-2042                                         | 1,105,000.00 | 1,086,501.00 | 1,180,601.00 |
| EL PASO PIPELN 7.5% DUE 11-15-2040                                         | 1,485,000.00 | 1,892,644.00 | 2,046,811.00 |
| ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028                              | 300,000.00   | 300,000.00   | 326,467.00   |
| ELECTR ARTS COM                                                            | 25,758.00    | 2,437,585.00 | 2,769,243.00 |
| ELI LILLY & CO COM                                                         | 21,479.00    | 2,448,241.00 | 2,822,985.00 |
| EMCOR GROUP INC COM                                                        | 20,277.00    | 1,633,879.00 | 1,749,905.00 |
| EMCOR GROUP INC COM                                                        | 7,200.00     | 530,560.00   | 621,360.00   |
| EMERA INC 6.75% DUE 06-15-2076                                             | 2,000,000.00 | 2,000,000.00 | 2,260,000.00 |
| EMERA US FIN LP 4.75% DUE 06-15-2046                                       | 870,000.00   | 863,806.00   | 1,007,330.00 |
| ENABLE MIDSTREAM 3.9% DUE 05-15-2024                                       | 200,000.00   | 194,082.00   | 204,907.00   |
| ENABLE MIDSTREAM 4.15% DUE 09-15-2029                                      | 1,600,000.00 | 1,597,136.00 | 1,519,673.00 |
| ENABLE MIDSTREAM 5% DUE 05-15-2044                                         | 445,000.00   | 448,590.00   | 408,481.00   |
| ENBRIDGE ENERGY 7.5% DUE 04-15-2038                                        | 485,000.00   | 624,379.00   | 695,954.00   |
| ENBRIDGE INC 3.125% 11-15-2029                                             | 3,470,000.00 | 3,473,933.00 | 3,513,139.00 |
| ENBRIDGE INC 3.7% 07-15-2027                                               | 685,000.00   | 684,822.00   | 725,583.00   |
| ENBRIDGE INC FIXED 4.5% DUE 06-10-2044                                     | 1,900,000.00 | 1,890,367.00 | 2,095,091.00 |
| ENBRIDGE INC FIXED 4.5% DUE 06-10-2044                                     | 1,750,000.00 | 1,749,038.00 | 1,929,689.00 |
| ENCANA CORP 6.5% DUE 02-01-2038                                            | 715,000.00   | 856,995.00   | 844,755.00   |
| ENCANA CORP 6.5% DUE 08-15-2034                                            | 2,025,000.00 | 2,024,353.00 | 2,381,212.00 |
| ENCANA CORP 6.5% DUE 08-15-2034                                            | 400,000.00   | 457,132.00   | 470,363.00   |
| ENCANA CORP 6.5% DUE 08-15-2034                                            | 395,000.00   | 476,212.00   | 464,483.00   |
| ENCANA CORP 6.625% DUE 08-15-2037                                          | 513,000.00   | 582,917.00   | 621,494.00   |
| ENERGY TRANSFER 4.75% DUE 01-15-2026                                       | 1,800,000.00 | 1,786,950.00 | 1,949,329.00 |
| ENERGY TRANSFER 4.9% DUE 03-15-2035                                        | 175,000.00   | 183,202.00   | 183,836.00   |
| ENERGY TRANSFER 5.15% DUE 02-01-2043                                       | 1,440,000.00 | 1,428,415.00 | 1,480,287.00 |
| ENERGY TRANSFER 5.15% DUE 02-01-2043                                       | 435,000.00   | 401,205.00   | 447,170.00   |

|                                                  |              |              |              |
|--------------------------------------------------|--------------|--------------|--------------|
| ENERGY TRANSFER 5.8% DUE 06-15-2038              | 427,000.00   | 424,088.00   | 483,607.00   |
| ENERGY TRANSFER 5.95 DUE 10-01-2043              | 1,900,000.00 | 1,821,294.00 | 2,122,363.00 |
| ENERGY TRANSFER 5.95 DUE 10-01-2043              | 1,415,000.00 | 1,399,551.00 | 1,580,602.00 |
| ENERGY TRANSFER 6% DUE 06-15-2048                | 224,000.00   | 221,536.00   | 261,371.00   |
| ENERGY TRANSFER 6.25% DUE 04-15-2049             | 3,030,000.00 | 3,288,904.00 | 3,656,641.00 |
| ENERGY TRANSFER 6.25% DUE 04-15-2049             | 2,400,000.00 | 2,396,400.00 | 2,896,349.00 |
| ENERGY TRANSFER 7.5% DUE 07-01-2038              | 570,000.00   | 671,294.00   | 734,219.00   |
| ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047        | 2,100,000.00 | 2,089,143.00 | 2,241,824.00 |
| ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047        | 235,000.00   | 247,199.00   | 250,871.00   |
| ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041       | 1,275,000.00 | 1,403,418.00 | 1,439,601.00 |
| ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041       | 830,000.00   | 886,089.00   | 937,152.00   |
| ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045      | 2,152,000.00 | 2,093,703.00 | 2,495,730.00 |
| ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045      | 820,000.00   | 954,844.00   | 950,975.00   |
| ENERGY TRANSFER PARTNERS 5.2 2-1-2022            | 300,000.00   | 259,686.00   | 314,619.00   |
| ENTERGY LA LLC 3.12% 09-01-2027                  | 1,600,000.00 | 1,599,216.00 | 1,660,556.00 |
| ENTERGY LOUISIANA LLC 4.2% 09-01-2048            | 1,000,000.00 | 998,110.00   | 1,157,538.00 |
| ENTERGY MISS LLC 3.85% DUE 06-01-2049            | 255,000.00   | 251,693.00   | 278,513.00   |
| ENTERGY TEX INC 4.0% 03-30-2029                  | 570,000.00   | 613,753.00   | 628,521.00   |
| ENTERGY TEX INC 4.5% 03-30-2039                  | 920,000.00   | 959,254.00   | 1,057,190.00 |
| ENTERPRISE PRODS 4.2% DUE 01-31-2050             | 1,155,000.00 | 1,184,448.00 | 1,239,812.00 |
| ENTERPRISE PRODS 4.2% DUE 01-31-2050             | 270,000.00   | 269,438.00   | 289,826.00   |
| ENTERPRISE PRODS 4.45 DUE 02-15-2043             | 1,040,000.00 | 1,002,009.00 | 1,144,587.00 |
| ENTERPRISE PRODS 4.85% DUE 03-15-2044            | 850,000.00   | 851,724.00   | 983,521.00   |
| ENTERPRISE PRODS 4.85% DUE 03-15-2044            | 185,000.00   | 196,022.00   | 214,060.00   |
| ENTERPRISE PRODS 5.7% DUE 02-15-2042             | 370,000.00   | 393,632.00   | 477,456.00   |
| ENTERPRISE PRODS 5.95% DUE 02-01-2041            | 1,700,000.00 | 1,958,247.00 | 2,193,986.00 |
| ENTERPRISE PRODS 6.125% DUE 10-15-2039           | 1,625,000.00 | 1,883,861.00 | 2,126,081.00 |
| ENTERPRISE PRODS 6.45% DUE 09-01-2040            | 2,195,000.00 | 2,719,960.00 | 2,984,108.00 |
| ENTERPRISE PRODS 7.55% DUE 04-15-2038            | 1,825,000.00 | 2,374,376.00 | 2,647,768.00 |
| ENTERPRISE PRODS 7.55% DUE 04-15-2038            | 990,000.00   | 1,282,659.00 | 1,436,324.00 |
| ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046       | 5,000,000.00 | 5,214,950.00 | 5,864,491.00 |
| ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046       | 1,165,000.00 | 1,196,062.00 | 1,366,426.00 |
| ENTERPRISE PRODS FLTG RT 4.68438% DUE 06-01-2067 | 1,200,000.00 | 1,233,000.00 | 1,134,660.00 |
| ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026        | 700,000.00   | 697,445.00   | 745,252.00   |
| ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048       | 1,295,000.00 | 1,334,728.00 | 1,391,332.00 |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049        | 1,400,000.00 | 1,391,460.00 | 1,644,652.00 |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049        | 956,000.00   | 975,555.00   | 1,123,062.00 |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049        | 860,000.00   | 864,122.00   | 1,010,286.00 |
| ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077  | 622,000.00   | 622,000.00   | 629,452.00   |
| EOG RES INC FIXED 3.9% DUE 04-01-2035            | 675,000.00   | 664,483.00   | 748,814.00   |
| EOG RESOURCES INC COM                            | 17,600.00    | 1,314,297.00 | 1,474,176.00 |
| EPR PPTYS 4.5% DUE 06-01-2027                    | 2,100,000.00 | 2,087,253.00 | 2,248,319.00 |
| EQT CORP 3.9% DUE 10-01-2027                     | 1,100,000.00 | 1,099,098.00 | 1,023,442.00 |
| EQT CORP 4.875% DUE 11-15-2021                   | 1,500,000.00 | 1,605,015.00 | 1,548,671.00 |
| EQTY LIFESTYLE PPTYS INC REIT                    | 6,800.00     | 468,083.00   | 478,652.00   |
| EQUINIX INC FIXED 3.2% 11-18-2029                | 1,605,000.00 | 1,603,363.00 | 1,610,971.00 |
| EQUINOR ASA 3.25% DUE 11-18-2049                 | 1,460,000.00 | 1,449,277.00 | 1,472,139.00 |
| ERAC USA FIN LLC 4.5% DUE 02-15-2045             | 1,700,000.00 | 1,629,059.00 | 1,875,164.00 |
| ERP OPER LTD 2.5% DUE 02-15-2030                 | 1,110,000.00 | 1,104,428.00 | 1,102,168.00 |
| ERP OPER LTD 2.5% DUE 02-15-2030                 | 1,090,000.00 | 1,084,528.00 | 1,082,309.00 |
| ERP OPER LTD 3% DUE 07-01-2029                   | 550,000.00   | 548,063.00   | 569,754.00   |
| ERP OPER LTD 4.5% DUE 07-01-2044                 | 1,510,000.00 | 1,499,385.00 | 1,795,236.00 |
| ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047         | 1,000,000.00 | 947,300.00   | 1,111,999.00 |
| ESSENT GROUP LTD COM STK                         | 11,900.00    | 494,025.00   | 618,681.00   |
| ESSEX PORTFOLIO L P 4.0% 03-01-2029              | 900,000.00   | 892,692.00   | 978,019.00   |
| ESSEX PPTY TR REIT                               | 2,770.00     | 843,867.00   | 833,382.00   |
| ESTEE LAUDER COMPANIES INC 2.375% DUE 12-01-2029 | 605,000.00   | 599,228.00   | 604,832.00   |
| ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049     | 2,000,000.00 | 1,975,380.00 | 2,001,445.00 |
| ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049     | 670,000.00   | 661,752.00   | 670,484.00   |
| Euro - Cash Collateral Due to/from CCP Broker    | 1,453,170.00 | 1,453,170.00 | 1,453,170.00 |
| Euro - Cash                                      | 48,229.00    | 48,229.00    | 48,229.00    |
| Euro - Cash                                      | -78.00       | -78.00       | -78.00       |
| Euro - Variation Margin                          | 106,535.00   | 106,535.00   | 106,535.00   |
| EVERGY INC 2.9% DUE 09-15-2029                   | 925,000.00   | 923,400.00   | 920,654.00   |
| EVERGY INC COM NPV                               | 11,600.00    | 745,795.00   | 755,044.00   |
| EXELIXIS INC COM STK                             | 134,973.00   | 2,416,181.00 | 2,378,224.00 |

|                                                            |               |               |               |
|------------------------------------------------------------|---------------|---------------|---------------|
| EXELON CORP 4.45% DUE 04-15-2046                           | 1,165,000.00  | 1,151,638.00  | 1,309,784.00  |
| EXELON CORP 4.45% DUE 04-15-2046                           | 1,012,000.00  | 1,006,839.00  | 1,137,769.00  |
| EXELON CORP 4.45% DUE 04-15-2046                           | 781,000.00    | 825,122.00    | 878,061.00    |
| EXELON CORP 5.1% DUE 06-15-2045                            | 245,000.00    | 298,633.00    | 295,492.00    |
| EXELON CORP 5.625% DUE 06-15-2035                          | 910,000.00    | 1,037,513.00  | 1,127,101.00  |
| EXELON CORP 5.625% DUE 06-15-2035                          | 227,000.00    | 194,169.00    | 281,156.00    |
| EXELON CORP COM                                            | 115,300.00    | 5,138,609.00  | 5,256,527.00  |
| EXELON CORP COM                                            | 71,762.00     | 3,085,528.00  | 3,271,630.00  |
| EXELON GENERATION SR NT 6.25 DUE 10-01-2039                | 700,000.00    | 702,100.00    | 842,722.00    |
| EXPORT-IMP BK INDI FRN MTN 03/2022 USD200000               | 500,000.00    | 495,855.00    | 502,493.00    |
| EXXON MOBIL CORP 2.995% DUE 08-16-2039                     | 2,110,000.00  | 2,121,373.00  | 2,115,625.00  |
| EXXON MOBIL CORP 3.095% DUE 08-16-2049                     | 1,385,000.00  | 1,392,305.00  | 1,382,813.00  |
| EXXON MOBIL CORP 4.114% DUE 03-01-2046                     | 3,311,000.00  | 3,367,175.00  | 3,887,293.00  |
| EXXON MOBIL CORP 4.114% DUE 03-01-2046                     | 505,000.00    | 594,819.00    | 592,897.00    |
| FACEBOOK INC COM USD0.000006 CL 'A'                        | 32,600.00     | 5,111,689.00  | 6,691,150.00  |
| FACEBOOK INC COM USD0.000006 CL 'A'                        | 3,689.00      | 656,900.00    | 757,167.00    |
| FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028               | 1,500,000.00  | 1,557,447.00  | 1,634,465.00  |
| FED EXPRESS CORP 7.6% DUE 07-01-2097                       | 760,000.00    | 1,014,052.00  | 1,080,170.00  |
| FEDEX CORP 4.05% DUE 02-15-2048                            | 340,000.00    | 330,256.00    | 328,516.00    |
| FEDEX CORP 4.1% DUE 02-01-2045                             | 1,476,000.00  | 1,392,190.00  | 1,432,568.00  |
| FEDEX CORP 4.1% DUE 02-01-2045                             | 807,000.00    | 771,798.00    | 783,254.00    |
| FEDEX CORP 4.1% DUE 04-15-2043                             | 1,090,000.00  | 1,043,139.00  | 1,068,504.00  |
| FEDEX CORP 4.1% DUE 04-15-2043                             | 1,025,000.00  | 1,022,355.00  | 1,004,786.00  |
| FEDEX CORP 4.4% DUE 01-15-2047                             | 3,900,000.00  | 3,921,567.00  | 3,917,979.00  |
| FEDEX CORP 4.4% DUE 01-15-2047                             | 440,000.00    | 448,963.00    | 442,028.00    |
| FEDEX CORP 4.5% DUE 02-01-2065                             | 515,000.00    | 494,895.00    | 461,415.00    |
| FEDEX CORP 4.55% DUE 04-01-2046                            | 1,481,000.00  | 1,502,839.00  | 1,523,383.00  |
| FEDEX CORP 4.95% 10-17-2048                                | 2,200,000.00  | 2,184,006.00  | 2,405,169.00  |
| FHLMC POOL #ZA6393 4 03-01-2049                            | 160,574.00    | 167,637.00    | 168,995.00    |
| FID NATL 3% DUE 08-15-2026                                 | 283,000.00    | 271,151.00    | 292,848.00    |
| FIFTH 3RD BANCORP 8.25% DUE 03-01-2038                     | 3,760,000.00  | 4,635,326.00  | 5,745,414.00  |
| FIRST HAWAIIAN INC COM                                     | 63,987.00     | 1,677,201.00  | 1,846,025.00  |
| FIRSTENERGY CORP 4.85% 07-15-2047                          | 3,030,000.00  | 3,454,649.00  | 3,604,588.00  |
| FIRSTENERGY CORP 7.375% DUE 11-15-2031                     | 390,000.00    | 496,264.00    | 550,721.00    |
| FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049   | 500,000.00    | 503,924.00    | 573,215.00    |
| FISERV INC 3.2% DUE 07-01-2026                             | 1,100,000.00  | 1,119,811.00  | 1,139,210.00  |
| FISERV INC 4.4% DUE 07-01-2049                             | 1,635,000.00  | 1,696,851.00  | 1,856,188.00  |
| FISERV INC 4.4% DUE 07-01-2049                             | 1,100,000.00  | 1,093,268.00  | 1,248,812.00  |
| FISERV INC 4.4% DUE 07-01-2049                             | 750,000.00    | 745,410.00    | 851,463.00    |
| FISERV INC FIXED 3% DUE 07-01-2031                         | 1,300,000.00  | 1,629,435.00  | 1,826,452.00  |
| FL PWR & LT CO 3.7% 12-01-2047                             | 2,600,000.00  | 2,579,434.00  | 2,839,483.00  |
| FL PWR & LT CO 3.7% 12-01-2047                             | 1,785,000.00  | 1,776,073.00  | 1,949,414.00  |
| FL PWR & LT CO 3.7% 12-01-2047                             | 1,400,000.00  | 1,388,926.00  | 1,528,952.00  |
| FL PWR & LT CO 3.8% DUE 12-15-2042                         | 1,700,000.00  | 1,513,006.00  | 1,854,326.00  |
| FL PWR & LT CO 3.95% 03-01-2048                            | 3,100,000.00  | 3,083,260.00  | 3,537,843.00  |
| FL PWR & LT CO 4.05% DUE 10-01-2044                        | 240,000.00    | 239,208.00    | 273,828.00    |
| FL PWR & LT CO 4.125% DUE 06-01-2048                       | 220,000.00    | 225,650.00    | 257,789.00    |
| FL PWR & LT CO 4.95% DUE 06-01-2035                        | 1,580,000.00  | 1,858,659.00  | 1,973,887.00  |
| FL PWR & LT CO 5.95% DUE 02-01-2038                        | 1,960,000.00  | 2,694,914.00  | 2,715,825.00  |
| FLEX LTD 4.875% DUE 06-15-2029                             | 1,000,000.00  | 1,014,850.00  | 1,086,395.00  |
| FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049                 | 1,100,000.00  | 1,099,417.00  | 1,262,421.00  |
| FLORIDA PWR CORP 3.85% DUE 11-15-2042                      | 730,000.00    | 718,807.00    | 793,188.00    |
| FLORIDA PWR CORP 6.35% DUE 09-15-2037                      | 2,005,000.00  | 2,772,718.00  | 2,809,134.00  |
| FMC CORP 3.45% DUE 10-01-2029                              | 730,000.00    | 729,993.00    | 754,806.00    |
| FMC CORP 4.5% DUE 10-01-2049                               | 205,000.00    | 204,895.00    | 223,695.00    |
| FNMA POOL #468861 3.84% DUE 08-01-2021 BEO                 | 866,070.00    | 867,153.00    | 883,735.00    |
| FNMA POOL #CA3674 4% DUE 06-01-2049 REG                    | 451,671.00    | 469,067.00    | 473,076.00    |
| FNMA POOL #MA3686 3.5% 06-01-2049 BEO                      | 1,322,694.00  | 1,341,418.00  | 1,359,586.00  |
| FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY | 17,800,000.00 | 17,532,594.00 | 17,590,139.00 |
| FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY   | 3,500,000.00  | 3,536,641.00  | 3,546,444.00  |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY | 10,000,000.00 | 10,259,541.00 | 10,282,231.00 |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH    | 5,300,000.00  | 5,435,191.00  | 5,446,755.00  |
| FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH      | 400,000.00    | 415,797.00    | 416,088.00    |
| FOMENTO ECONOMICO 4.375% DUE 05-10-2043                    | 444,000.00    | 438,817.00    | 490,890.00    |
| FOOT LOCKER INC COM                                        | 2,883.00      | 115,101.00    | 112,408.00    |
| FORD MTR CO DEL 5.291% DUE 12-08-2046                      | 765,000.00    | 694,495.00    | 728,963.00    |

|                                                                              |               |               |               |
|------------------------------------------------------------------------------|---------------|---------------|---------------|
| FORD MTR CO DEL 7.4% DUE 11-01-2046                                          | 675,000.00    | 788,535.00    | 770,997.00    |
| FORD MTR CO DEL 7.7% DUE 05-15-2097                                          | 470,000.00    | 563,582.00    | 543,155.00    |
| FORD MTR CO DEL NT 4.75 01-15-2043                                           | 2,279,000.00  | 1,908,923.00  | 2,025,515.00  |
| FORD MTR CO DEL NT 4.75 01-15-2043                                           | 375,000.00    | 318,394.00    | 333,290.00    |
| FORD MTR CR CO LLC 3.096% DUE 05-04-2023                                     | 2,900,000.00  | 2,876,175.00  | 2,897,832.00  |
| FORD MTR CR CO LLC 3.2% DUE 01-15-2021                                       | 900,000.00    | 889,317.00    | 905,035.00    |
| FORD MTR CR CO LLC FIXED 5.113% 05-03-2029                                   | 620,000.00    | 620,769.00    | 638,970.00    |
| FORD MTR CR CO LLC NT FLTG DUE 02-15-2023                                    | 300,000.00    | 276,957.00    | 294,982.00    |
| FORTINET INC COM                                                             | 13,700.00     | 1,158,470.00  | 1,462,612.00  |
| FORTUNE BRANDS 4% DUE 06-15-2025                                             | 2,000,000.00  | 1,987,140.00  | 2,143,524.00  |
| FORTUNE BRANDS HOME & SEC INC COM                                            | 15,221.00     | 992,224.00    | 994,540.00    |
| GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042                                 | 665,000.00    | 720,401.00    | 729,719.00    |
| GAMING & LEISURE PPTYS INC COM                                               | 36,252.00     | 1,415,899.00  | 1,560,649.00  |
| GATX CORP 3.25% DUE 09-15-2026                                               | 1,600,000.00  | 1,589,040.00  | 1,628,932.00  |
| GATX CORP 3.85% DUE 03-30-2027                                               | 2,000,000.00  | 1,994,880.00  | 2,092,893.00  |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                     | 7,839,000.00  | 7,315,524.00  | 8,385,645.00  |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                     | 6,662,000.00  | 6,379,961.00  | 7,126,568.00  |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                     | 6,054,000.00  | 5,532,215.00  | 6,476,169.00  |
| GEN ELEC CAP CORP 6.15% DUE 08-07-2037                                       | 1,698,000.00  | 2,035,901.00  | 2,111,598.00  |
| GEN ELEC CAP CORP 6.15% DUE 08-07-2037                                       | 609,000.00    | 718,142.00    | 757,340.00    |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 | 323,000.00    | 388,718.00    | 431,703.00    |
| GEN MTRS CO COM                                                              | 8,500.00      | 311,985.00    | 311,100.00    |
| GEN MTRS FINL CO FIXED 4.35% DUE 01-17-2027                                  | 418,000.00    | 417,394.00    | 439,435.00    |
| GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002      | 1,265,000.00  | 1,644,694.00  | 1,625,162.00  |
| GENERAL ELEC CO 4.125% DUE 10-09-2042                                        | 189,000.00    | 155,403.00    | 194,980.00    |
| GENERAL ELEC CO 4.125% DUE 10-09-2042                                        | 156,000.00    | 138,650.00    | 160,936.00    |
| GENERAL MILLS INC COM                                                        | 4,117.00      | 219,839.00    | 220,507.00    |
| GENERAL MLS INC 4.7% DUE 04-17-2048                                          | 492,000.00    | 487,928.00    | 586,992.00    |
| GENERAL MLS INC FIXED 4.55% DUE 04-17-2038                                   | 730,000.00    | 728,861.00    | 846,023.00    |
| GENERAL MLS INC FIXED 4.55% DUE 04-17-2038                                   | 200,000.00    | 189,174.00    | 231,787.00    |
| GENERAL MOTORS FINANCIAL CO INC 5.1% 01-17-2024                              | 200,000.00    | 199,572.00    | 217,126.00    |
| GENERAL MTRS CO 5.15% DUE 04-01-2038                                         | 1,200,000.00  | 1,047,752.00  | 1,227,582.00  |
| GENERAL MTRS CO 5.2% DUE 04-01-2045                                          | 2,275,000.00  | 2,219,903.00  | 2,297,755.00  |
| GENERAL MTRS CO 5.2% DUE 04-01-2045                                          | 1,285,000.00  | 1,129,779.00  | 1,297,853.00  |
| GENERAL MTRS CO 5.2% DUE 04-01-2045                                          | 1,210,000.00  | 1,201,119.00  | 1,222,103.00  |
| GENERAL MTRS CO 5.4% 04-01-2048                                              | 1,210,000.00  | 1,134,319.00  | 1,253,196.00  |
| GENERAL MTRS CO 5.4% 04-01-2048                                              | 490,000.00    | 485,230.00    | 507,492.00    |
| GENERAL MTRS CO 6.25% DUE 10-02-2043                                         | 1,305,000.00  | 1,331,006.00  | 1,466,214.00  |
| GENERAL MTRS CO 6.6% DUE 04-01-2036                                          | 1,400,000.00  | 1,398,880.00  | 1,652,421.00  |
| GENERAL MTRS CO 6.6% DUE 04-01-2036                                          | 585,000.00    | 682,391.00    | 690,476.00    |
| GENERAL MTRS CO 6.75% DUE 04-01-2046                                         | 2,150,000.00  | 2,551,337.00  | 2,522,223.00  |
| GENERAL MTRS CO 6.75% DUE 04-01-2046                                         | 1,020,000.00  | 1,122,789.00  | 1,196,590.00  |
| GENPACT LIMITED COM STK USD0.01                                              | 33,300.00     | 1,308,204.00  | 1,404,261.00  |
| GENPACT LIMITED COM STK USD0.01                                              | 3,206.00      | 130,434.00    | 135,197.00    |
| GEORGE WASH UNIV 4.3% DUE 09-15-2044                                         | 1,150,000.00  | 1,150,000.00  | 1,336,976.00  |
| GEORGE WASH UNIV 4.3% DUE 09-15-2044                                         | 510,000.00    | 510,000.00    | 592,920.00    |
| GEORGETOWN UNIV 4.315% DUE 04-01-2049                                        | 250,000.00    | 250,000.00    | 299,044.00    |
| GEORGIA PWR CO 4.3% DUE 03-15-2043                                           | 585,000.00    | 629,776.00    | 639,427.00    |
| GILEAD SCIENCES 4% DUE 09-01-2036                                            | 795,000.00    | 790,468.00    | 880,220.00    |
| GILEAD SCIENCES 4.15% DUE 03-01-2047                                         | 60,000.00     | 56,531.00     | 66,843.00     |
| GILEAD SCIENCES 4.5% DUE 02-01-2045                                          | 1,432,000.00  | 1,427,140.00  | 1,664,701.00  |
| GILEAD SCIENCES 4.5% DUE 02-01-2045                                          | 455,000.00    | 448,243.00    | 528,938.00    |
| GILEAD SCIENCES 4.6% DUE 09-01-2035                                          | 390,000.00    | 388,694.00    | 465,708.00    |
| GILEAD SCIENCES 4.75% DUE 03-01-2046                                         | 5,525,000.00  | 5,953,187.00  | 6,644,006.00  |
| GILEAD SCIENCES 4.75% DUE 03-01-2046                                         | 3,047,000.00  | 3,117,424.00  | 3,664,124.00  |
| GILEAD SCIENCES 4.8% DUE 04-01-2044                                          | 3,525,000.00  | 3,643,434.00  | 4,236,279.00  |
| GILEAD SCIENCES INC                                                          | 48,700.00     | 3,821,009.00  | 3,164,526.00  |
| GILEAD SCIENCES INC                                                          | 4,922.00      | 330,060.00    | 319,832.00    |
| GLAXOSMITHKLINE 3.875% DUE 05-15-2028                                        | 2,290,000.00  | 2,301,245.00  | 2,529,511.00  |
| GLAXOSMITHKLINE 5.375% DUE 04-15-2034                                        | 1,540,000.00  | 1,746,037.00  | 1,983,168.00  |
| GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043                                      | 1,200,000.00  | 1,269,348.00  | 1,394,636.00  |
| GLAXOSMITHKLINE CAP PLC 3.375% 06-01-2029                                    | 3,345,000.00  | 3,377,107.00  | 3,590,354.00  |
| GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG                                      | 900,000.00    | 897,174.00    | 917,288.00    |
| GLOBAL PMTS INC 4.15% DUE 08-15-2049                                         | 2,265,000.00  | 2,324,883.00  | 2,423,296.00  |
| GOLDMAN SACHS 3.691% DUE 06-05-2028                                          | 1,400,000.00  | 1,400,000.00  | 1,489,579.00  |
| GOLDMAN SACHS 3.85% DUE 01-26-2027                                           | 11,600,000.00 | 11,803,288.00 | 12,348,756.00 |



|                                                            |              |              |              |
|------------------------------------------------------------|--------------|--------------|--------------|
| GOLDMAN SACHS 4.411% DUE 04-23-2039                        | 2,000,000.00 | 1,954,480.00 | 2,279,085.00 |
| GOLDMAN SACHS 4.411% DUE 04-23-2039                        | 340,000.00   | 388,821.00   | 387,444.00   |
| GOLDMAN SACHS 4.75% DUE 10-21-2045                         | 1,350,000.00 | 1,374,003.00 | 1,648,102.00 |
| GOLDMAN SACHS 4.8% DUE 07-08-2044                          | 3,600,000.00 | 3,840,380.00 | 4,360,566.00 |
| GOLDMAN SACHS 5.15% DUE 05-22-2045                         | 3,600,000.00 | 3,576,600.00 | 4,425,244.00 |
| GOLDMAN SACHS 5.15% DUE 05-22-2045                         | 2,050,000.00 | 2,226,525.00 | 2,519,931.00 |
| GOLDMAN SACHS 5.15% DUE 05-22-2045                         | 272,000.00   | 296,427.00   | 334,352.00   |
| GOLDMAN SACHS 6.25% DUE 02-01-2041                         | 1,000,000.00 | 1,102,062.00 | 1,398,358.00 |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                         | 4,145,000.00 | 4,365,748.00 | 5,757,939.00 |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                         | 275,000.00   | 342,824.00   | 382,010.00   |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                         | 217,000.00   | 230,386.00   | 301,441.00   |
| GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO               | 1,095,000.00 | 1,169,252.00 | 1,422,643.00 |
| GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038                | 5,510,000.00 | 5,427,727.00 | 5,988,161.00 |
| GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038                | 3,000,000.00 | 3,067,200.00 | 3,260,342.00 |
| GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038                | 1,450,000.00 | 1,450,000.00 | 1,575,832.00 |
| GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029              | 1,400,000.00 | 1,400,000.00 | 1,502,030.00 |
| GOLDMAN SACHS GROUP INC 4.223% 05-01-2029                  | 5,000,000.00 | 5,024,800.00 | 5,512,896.00 |
| GOLDMAN SACHS GROUP INC 6.45 05 01 6.45 DUE 05-01-2036 BEO | 280,000.00   | 359,568.00   | 373,535.00   |
| GRAHAM HLDGS CO COM                                        | 914.00       | 648,015.00   | 584,037.00   |
| GRAINGER W W INC 3.75% DUE 05-15-2046                      | 1,030,000.00 | 1,006,909.00 | 1,062,276.00 |
| GRAINGER W W INC 4.2% DUE 05-15-2047                       | 175,000.00   | 169,551.00   | 195,335.00   |
| GRAINGER W W INC FIXED 4.6% DUE 06-15-2045                 | 265,000.00   | 311,317.00   | 316,859.00   |
| GRUPO TELEVISA S A 5% DUE 05-13-2045                       | 875,000.00   | 919,533.00   | 913,737.00   |
| GRUPO TELEVISA S A 6.625% DUE 01-15-2040                   | 1,805,000.00 | 2,203,060.00 | 2,251,275.00 |
| GRUPO TELEVISA S A 8.5% DUE 03-11-2032                     | 1,025,000.00 | 1,268,296.00 | 1,380,101.00 |
| GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049                 | 795,000.00   | 808,700.00   | 860,258.00   |
| GUARDIAN LIFE INS 4.85% DUE 01-24-2077                     | 2,000,000.00 | 1,980,700.00 | 2,437,377.00 |
| GULF PWR CO 3.3% DUE 05-30-2027                            | 200,000.00   | 199,660.00   | 208,407.00   |
| HACKENSACK 4.211% 07-01-2048                               | 235,000.00   | 235,000.00   | 264,383.00   |
| HACKENSACK 4.5% DUE 07-01-2057                             | 1,930,000.00 | 1,912,707.00 | 2,274,349.00 |
| HALLIBURTON CO 4.75% DUE 08-01-2043                        | 1,480,000.00 | 1,475,550.00 | 1,645,830.00 |
| HALLIBURTON CO 4.85% DUE 11-15-2035                        | 965,000.00   | 1,022,473.00 | 1,091,862.00 |
| HALLIBURTON CO 4.85% DUE 11-15-2035                        | 660,000.00   | 659,828.00   | 746,765.00   |
| HALLIBURTON CO 5% DUE 11-15-2045                           | 1,060,000.00 | 1,116,288.00 | 1,211,719.00 |
| HANOVER INS GROUP INC COM                                  | 12,468.00    | 1,419,014.00 | 1,704,002.00 |
| HARRIS CORP DEL 4.854% DUE 04-27-2035                      | 830,000.00   | 950,018.00   | 979,910.00   |
| HARRIS CORP DEL 6.15% DUE 12-15-2040                       | 785,000.00   | 923,810.00   | 1,044,799.00 |
| HARTFORD FINL SVCS 3.6% DUE 08-19-2049                     | 3,000,000.00 | 2,966,310.00 | 3,078,974.00 |
| HARTFORD FINL SVCS 6.1% DUE 10-01-2041                     | 950,000.00   | 1,159,133.00 | 1,302,995.00 |
| HARTFORD FINL SVCS 6.1% DUE 10-01-2041                     | 760,000.00   | 896,309.00   | 1,042,396.00 |
| HARTFORD FINL SVCS 6.625 DUE 04-15-2042                    | 2,063,000.00 | 2,700,885.00 | 2,851,065.00 |
| HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018               | 820,000.00   | 811,775.00   | 945,194.00   |
| HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018               | 335,000.00   | 328,575.00   | 386,146.00   |
| HARTFORD FINL SVCS GROUP INC COM                           | 47,947.00    | 2,257,888.00 | 2,913,739.00 |
| HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040              | 510,000.00   | 605,885.00   | 716,002.00   |
| HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040              | 500,000.00   | 498,695.00   | 701,962.00   |
| HASBRO INC 3.55% DUE 11-19-2026                            | 800,000.00   | 797,640.00   | 805,620.00   |
| HCA HEALTHCARE INC COM                                     | 24,400.00    | 3,223,666.00 | 3,606,564.00 |
| HCA INC 4.125% 06-15-2029                                  | 2,178,000.00 | 2,167,045.00 | 2,311,030.00 |
| HCA INC 5% DUE 03-15-2024                                  | 600,000.00   | 652,386.00   | 655,900.00   |
| HCA INC 5.125% 06-15-2039                                  | 930,000.00   | 921,500.00   | 1,025,050.00 |
| HCA INC 5.25% DUE 06-15-2049                               | 2,290,000.00 | 2,302,275.00 | 2,560,057.00 |
| HCA INC 5.25% DUE 06-15-2049                               | 1,000,000.00 | 985,280.00   | 1,117,929.00 |
| HCA INC 5.25% DUE 06-15-2049                               | 215,000.00   | 238,340.00   | 240,355.00   |
| HCA INC 5.5% DUE 06-15-2047                                | 1,590,000.00 | 1,599,965.00 | 1,827,702.00 |
| HCA INC 5.5% DUE 06-15-2047                                | 445,000.00   | 482,002.00   | 511,527.00   |
| HCP INC 3.5% DUE 07-15-2029                                | 1,200,000.00 | 1,194,864.00 | 1,251,749.00 |
| HCP INC 3.5% DUE 07-15-2029                                | 113,000.00   | 112,516.00   | 117,873.00   |
| HD SUPPLY HLDGS INC. COM                                   | 27,200.00    | 1,075,978.00 | 1,093,984.00 |
| HESS CORP 5.6% DUE 02-15-2041                              | 1,429,000.00 | 1,371,058.00 | 1,673,535.00 |
| HESS CORP 5.8% DUE 04-01-2047                              | 1,915,000.00 | 2,067,853.00 | 2,345,374.00 |
| HESS CORP 5.8% DUE 04-01-2047                              | 1,000,000.00 | 1,138,860.00 | 1,224,738.00 |
| HESS CORP 6% DUE 01-15-2040                                | 375,000.00   | 382,165.00   | 443,120.00   |
| HEWLETT PACKARD CO 6% DUE 09-15-2041                       | 300,000.00   | 340,950.00   | 332,641.00   |
| HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045              | 200,000.00   | 199,864.00   | 240,827.00   |
| HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030                    | 1,100,000.00 | 1,097,195.00 | 1,084,926.00 |

|                                                                   |                |               |               |
|-------------------------------------------------------------------|----------------|---------------|---------------|
| HOLLYFRONTIER CORP COM                                            | 52,798.00      | 2,576,827.00  | 2,677,387.00  |
| HOLOGIC INC COM                                                   | 42,000.00      | 1,924,708.00  | 2,192,820.00  |
| HOLOGIC INC COM                                                   | 25,445.00      | 1,247,132.00  | 1,328,483.00  |
| HOME DEPOT INC 3.9% DUE 06-15-2047                                | 4,500,000.00   | 4,865,040.00  | 5,092,772.00  |
| HOME DEPOT INC 3.9% DUE 06-15-2047                                | 845,000.00     | 944,730.00    | 956,309.00    |
| HOME DEPOT INC 3.9% DUE 06-15-2047                                | 700,000.00     | 717,794.00    | 792,209.00    |
| HOME DEPOT INC 4.2% DUE 04-01-2043                                | 2,525,000.00   | 2,597,831.00  | 2,930,589.00  |
| HOME DEPOT INC 4.2% DUE 04-01-2043                                | 930,000.00     | 987,155.00    | 1,079,385.00  |
| HOME DEPOT INC 4.25% DUE 04-01-2046                               | 2,300,000.00   | 2,486,789.00  | 2,712,273.00  |
| HOME DEPOT INC 4.25% DUE 04-01-2046                               | 1,775,000.00   | 1,785,685.00  | 2,093,167.00  |
| HOME DEPOT INC 4.25% DUE 04-01-2046                               | 1,540,000.00   | 1,513,626.00  | 1,816,044.00  |
| HOME DEPOT INC 4.4 DUE 03-15-2045 REG                             | 670,000.00     | 734,718.00    | 800,843.00    |
| HOME DEPOT INC 4.5% DUE 12-06-2048                                | 4,000,000.00   | 3,932,080.00  | 4,941,319.00  |
| HOME DEPOT INC 4.5% DUE 12-06-2048                                | 525,000.00     | 529,357.00    | 648,548.00    |
| HOME DEPOT INC 4.5% DUE 12-06-2048                                | 100,000.00     | 98,302.00     | 123,533.00    |
| HOME DEPOT INC 4.875 DUE 02-15-2044                               | 3,300,000.00   | 3,250,698.00  | 4,200,460.00  |
| HOME DEPOT INC 4.875 DUE 02-15-2044                               | 460,000.00     | 453,128.00    | 585,519.00    |
| HOME DEPOT INC 5.4% DUE 09-15-2040                                | 920,000.00     | 1,147,976.00  | 1,220,771.00  |
| HOME DEPOT INC 5.4% DUE 09-15-2040                                | 920,000.00     | 1,168,650.00  | 1,220,771.00  |
| HOME DEPOT INC 5.875% DUE 12-16-2036                              | 3,846,000.00   | 5,140,135.00  | 5,309,333.00  |
| HOME DEPOT INC 5.95% DUE 04-01-2041                               | 3,451,000.00   | 4,168,472.00  | 4,876,389.00  |
| HOSPITALITY PPTYS 4.95% DUE 10-01-2029                            | 700,000.00     | 692,678.00    | 711,578.00    |
| HOST HOTELS & 3.875% DUE 04-01-2024                               | 2,000,000.00   | 1,991,500.00  | 2,104,472.00  |
| HOST HOTELS & RESORTS INC REIT                                    | 23,100.00      | 415,624.00    | 428,505.00    |
| HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE                         | 885,000.00     | 885,000.00    | 978,491.00    |
| HP INC COM                                                        | 144,871.00     | 3,237,846.00  | 2,977,099.00  |
| HP INC COM                                                        | 124,900.00     | 2,522,944.00  | 2,566,695.00  |
| HSBC BK USA N A 7 DUE 01-15-2039                                  | 1,720,000.00   | 2,138,596.00  | 2,511,726.00  |
| HSBC BK USA N A 7 DUE 01-15-2039                                  | 1,015,000.00   | 1,324,819.00  | 1,482,210.00  |
| HSBC HLDGS PLC 4.375% DUE 11-23-2026                              | 2,615,000.00   | 2,635,836.00  | 2,828,226.00  |
| HSBC HLDGS PLC 5.25% DUE 03-14-2044                               | 13,500,000.00  | 14,526,102.00 | 17,076,507.00 |
| HSBC HLDGS PLC 5.25% DUE 03-14-2044                               | 5,000,000.00   | 5,306,300.00  | 6,324,632.00  |
| HSBC HLDGS PLC 6% 12-31-2049                                      | 670,000.00     | 676,407.00    | 713,550.00    |
| HSBC HLDGS PLC 6.1% DUE 01-14-2042                                | 350,000.00     | 489,111.00    | 497,050.00    |
| HSBC HLDGS PLC 6.5% DUE 09-15-2037                                | 1,050,000.00   | 1,296,582.00  | 1,451,664.00  |
| HSBC HLDGS PLC 6.8% DUE 06-01-2038                                | 2,981,000.00   | 3,862,507.00  | 4,247,664.00  |
| HSBC HLDGS PLC 6.8% DUE 06-01-2038                                | 250,000.00     | 345,345.00    | 356,228.00    |
| HSBC HLDGS PLC 7.625% DUE 05-17-2032                              | 725,000.00     | 886,931.00    | 1,009,386.00  |
| HSBC HLDGS PLC FIXED 3.973% 05-22-2030                            | 2,410,000.00   | 2,408,468.00  | 2,598,859.00  |
| HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049                          | 200,000.00     | 200,000.00    | 220,000.00    |
| HUDSON PACIFIC PROPERTIES INC COM                                 | 8,392.00       | 290,545.00    | 315,959.00    |
| HUMANA INC 3.125% 08-15-2029                                      | 1,100,000.00   | 1,120,295.00  | 1,122,119.00  |
| HUMANA INC 4.8% DUE 03-15-2047                                    | 2,100,000.00   | 2,098,005.00  | 2,461,450.00  |
| HUMANA INC COM                                                    | 10,890.00      | 3,368,629.00  | 3,991,403.00  |
| HUMANA INC FIXED 3.95% DUE 08-15-2049                             | 330,000.00     | 331,365.00    | 345,834.00    |
| HUNTINGTON INGALLS INDS INC COM                                   | 4,880.00       | 1,240,757.00  | 1,224,294.00  |
| HUNTSMAN CORP COM STK                                             | 115,646.00     | 2,437,930.00  | 2,794,007.00  |
| HUNTSMAN INTL LLC 4.5% 05-01-2029                                 | 800,000.00     | 802,616.00    | 850,185.00    |
| HYATT HOTELS CORP 4.375% 09-15-2028                               | 100,000.00     | 99,866.00     | 108,578.00    |
| ICE_CDS SBSIUS33 06/20/2023 SELL F 4.346 12/08/26 SWPCOGXR7       | 500,000.00     | 81,600.00     | 68,338.00     |
| ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPCOHWO3 | 3,500,000.00   | 3,114.00      | 61,241.00     |
| ICE_CDS SBSIUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOI305 | 3,100,000.00   | 1,835.00      | 31,961.00     |
| ICE_CDS SBSIUS33 12/20/2020 SELL GENERAL ELECTRIC CO 2. SWPCOHMY2 | 100,000.00     | 0.00          | 668.00        |
| ICE_CDS SBSIUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPCOHJ26 | 4,800,000.00   | 0.00          | 65,486.00     |
| ICE_CDS SBSIUS33 12/20/2023 SELL INTL LEASE FINANCE COR SWPCOHOE4 | 1,300,000.00   | 213,881.00    | 232,265.00    |
| ICE_CDS SBSIUS33 12/20/2024 SELL EXELON GENERATION CO L SWPCOIV12 | 100,000.00     | 484.00        | 453.00        |
| ICE_CDS SBSIUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOIIT6 | 1,700,000.00   | 0.00          | 11,995.00     |
| ICE_CDS SBSIUS33 12/20/2024 SELL MET 3.6 11/13/25 SWPCOINS2       | 3,600,000.00   | 65,098.00     | 87,924.00     |
| ICE_CDS SBSIUS33 20/12/2023 SELL ROLLS-ROYCE PLC 6.75% SWPCOHK24  | 500,000.00     | 0.00          | 5,370.00      |
| ICE_CDS SBSIUS33 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPCOIMN4 | 400,000.00     | 0.00          | 282.00        |
| ICE_CD X SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPCOHY94             | 1,000,000.00   | 0.00          | 0.00          |
| ICE_CD X SBSIUS33 06/20/2024 SELL CDX.NA.IG.32 SWPCOHY52          | 149,400,000.00 | 2,927,655.00  | 3,943,996.00  |
| ICE_CD X SBSIUS33 12/20/2024 SELL CDX.EM.32 SWPCOIJB4             | 1,200,000.00   | 0.00          | 0.00          |
| ICE_CD X SBSIUS33 12/20/2024 SELL CDX.NA.IG.33 SWPCOIIJA6         | 141,500,000.00 | 2,963,767.00  | 3,716,582.00  |
| ICE_CD X SBSIUS33 12/20/2029 SELL CDX.NA.IG.33 SWPCOIIJC2         | 10,100,000.00  | 0.00          | 91,140.00     |
| ICE_CD X SBSIUS33 20/06/2024 BUY ITRAXX EUROPE SERIES 3 SWPCOHYJ2 | 37,300,000.00  | 0.00          | 0.00          |

|                                                                               |              |              |              |
|-------------------------------------------------------------------------------|--------------|--------------|--------------|
| IDACORP INC COM                                                               | 5,300.00     | 551,433.00   | 566,040.00   |
| IDACORP INC COM                                                               | 4,845.00     | 518,156.00   | 517,446.00   |
| IHS MARKIT LTD COM                                                            | 6,600.00     | 421,511.00   | 497,310.00   |
| IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO                  | 1,085,000.00 | 1,095,403.00 | 1,273,432.00 |
| IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C | 4,700,000.00 | 4,484,787.00 | 5,066,741.00 |
| IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO                      | 1,500,000.00 | 1,668,825.00 | 1,563,750.00 |
| IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 REG                      | 1,200,000.00 | 1,141,553.00 | 1,203,000.00 |
| IN MICH PWR CO 3.75% DUE 07-01-2047                                           | 395,000.00   | 374,326.00   | 413,534.00   |
| IN MICH PWR CO 4.55% DUE 03-15-2046                                           | 4,000,000.00 | 4,455,626.00 | 4,671,831.00 |
| IN MICH PWR CO 4.55% DUE 03-15-2046                                           | 675,000.00   | 737,188.00   | 788,371.00   |
| IND & COM BK DUBAI FR SNR EMTN 12/21 USD200000                                | 400,000.00   | 398,036.00   | 401,031.00   |
| INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048                                 | 385,000.00   | 385,000.00   | 432,173.00   |
| ING GROEP N V 4.1% DUE 10-02-2023                                             | 1,300,000.00 | 1,299,714.00 | 1,382,292.00 |
| ING U S INC 5.7% DUE 07-15-2043                                               | 1,741,000.00 | 1,723,733.00 | 2,180,819.00 |
| INGERSOLL-RAND 4.3% DUE 02-21-2048                                            | 1,564,000.00 | 1,558,510.00 | 1,691,741.00 |
| INGERSOLL-RAND 5.75% DUE 06-15-2043                                           | 132,000.00   | 131,459.00   | 168,432.00   |
| INGERSOLL-RAND PLC COM STK                                                    | 5,600.00     | 748,334.00   | 744,352.00   |
| INGREDION INC COM                                                             | 23,455.00    | 2,287,370.00 | 2,180,142.00 |
| INTEL CORP 3.5% DUE 11-15-2049                                                | 5,140,000.00 | 5,192,316.00 | 5,168,784.00 |
| INTEL CORP 3.734% 12-08-2047 BEO                                              | 405,000.00   | 386,976.00   | 445,895.00   |
| INTEL CORP 4.1% DUE 05-11-2047                                                | 935,000.00   | 989,164.00   | 1,086,543.00 |
| INTEL CORP 4.1% DUE 05-19-2046                                                | 915,000.00   | 937,235.00   | 1,056,383.00 |
| INTEL CORP 4.25% DUE 12-15-2042                                               | 555,000.00   | 583,050.00   | 652,377.00   |
| INTEL CORP 4.8% DUE 10-01-2041                                                | 495,000.00   | 603,766.00   | 619,415.00   |
| INTEL CORP COM                                                                | 126,800.00   | 6,159,493.00 | 7,588,980.00 |
| INTEL CORP COM                                                                | 24,519.00    | 1,206,582.00 | 1,467,462.00 |
| INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO                              | 165,000.00   | 163,421.00   | 217,702.00   |
| INTERCONTINENTAL 4.25% DUE 09-21-2048                                         | 900,000.00   | 893,592.00   | 1,073,457.00 |
| INTERCONTINENTAL 4.25% DUE 09-21-2048                                         | 770,000.00   | 764,518.00   | 918,402.00   |
| INTERCONTINENTAL EXCHANGE INC COM                                             | 22,700.00    | 2,060,410.00 | 2,100,885.00 |
| INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000                | 630,000.00   | 618,802.00   | 696,104.00   |
| INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039                        | 1,890,000.00 | 1,920,940.00 | 2,131,970.00 |
| INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039                        | 1,625,000.00 | 1,622,754.00 | 1,833,043.00 |
| INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG                    | 5,395,000.00 | 5,636,122.00 | 6,174,378.00 |
| INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG                    | 4,000,000.00 | 3,943,240.00 | 4,577,852.00 |
| INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG                    | 3,000,000.00 | 3,128,298.00 | 3,433,389.00 |
| INTERPUBLIC GROUP COS INC 5.4% 10-01-2048                                     | 2,125,000.00 | 2,177,596.00 | 2,608,150.00 |
| INTERPUBLIC GROUP COS INC 5.4% 10-01-2048                                     | 1,400,000.00 | 1,392,146.00 | 1,718,311.00 |
| INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049                                    | 235,000.00   | 234,220.00   | 230,576.00   |
| INTL BUSINESS 4.7% DUE 02-19-2046                                             | 850,000.00   | 843,506.00   | 1,026,570.00 |
| INTL FLAVORS & 4.375% DUE 06-01-2047                                          | 2,500,000.00 | 2,491,250.00 | 2,599,612.00 |
| INTL PAPER CO 4.4% DUE 08-15-2047                                             | 1,200,000.00 | 1,136,083.00 | 1,285,262.00 |
| INTL PAPER CO 4.4% DUE 08-15-2047                                             | 925,000.00   | 924,066.00   | 990,723.00   |
| INTL PAPER CO 4.8% DUE 06-15-2044                                             | 535,000.00   | 568,475.00   | 587,986.00   |
| INTL PAPER CO 5.15% DUE 05-15-2046                                            | 1,025,000.00 | 973,644.00   | 1,179,528.00 |
| INTL PAPER CO 6 DUE 11-15-2041                                                | 1,800,000.00 | 2,142,302.00 | 2,246,925.00 |
| INTL PAPER CO 6 DUE 11-15-2041                                                | 310,000.00   | 364,902.00   | 386,970.00   |
| INTL PAPER CO 7.3% DUE 11-15-2039                                             | 365,000.00   | 470,490.00   | 505,706.00   |
| INTUIT COM                                                                    | 12,890.00    | 3,374,518.00 | 3,376,278.00 |
| INVITATION HOMES INC COM                                                      | 9,500.00     | 284,707.00   | 284,715.00   |
| IQVIA HLDGS INC COM USD0.01                                                   | 8,400.00     | 1,194,707.00 | 1,297,884.00 |
| JABIL INC                                                                     | 38,022.00    | 1,284,536.00 | 1,571,449.00 |
| Japanese yen - Cash Collateral Due to/from CCP Broker                         | -270.00      | -270.00      | -270.00      |
| Japanese yen - Cash                                                           | -7.00        | -7.00        | -7.00        |
| JAZZ PHARMACEUTICALS PLC COM USD0.0001                                        | 2,807.00     | 396,127.00   | 419,029.00   |
| JETBLUE AWYS CORP COM                                                         | 141,247.00   | 2,508,220.00 | 2,644,144.00 |
| JOHN SEVIER COMB CYCLE 4.626 1-15-42                                          | 1,552,247.00 | 1,737,791.00 | 1,824,817.00 |
| JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046                                      | 567,000.00   | 567,000.00   | 617,344.00   |
| JOHNSON & JOHNSON 3.4% 01-15-2038                                             | 2,965,000.00 | 2,976,223.00 | 3,181,542.00 |
| JOHNSON & JOHNSON 3.5% 01-15-2048                                             | 7,000,000.00 | 6,973,610.00 | 7,671,590.00 |
| JOHNSON & JOHNSON 3.55% DUE 03-01-2036                                        | 4,770,000.00 | 4,791,017.00 | 5,220,335.00 |
| JOHNSON & JOHNSON 3.625% DUE 03-03-2037                                       | 2,600,000.00 | 2,586,572.00 | 2,872,116.00 |
| JOHNSON & JOHNSON 3.7% DUE 03-01-2046                                         | 440,000.00   | 441,980.00   | 497,370.00   |
| JOHNSON & JOHNSON 3.75% DUE 03-03-2047                                        | 1,005,000.00 | 1,071,993.00 | 1,149,404.00 |
| JOHNSON & JOHNSON 4.375 DUE 12-05-2033                                        | 180,000.00   | 196,951.00   | 213,258.00   |
| JOHNSON & JOHNSON COM USD1                                                    | 51,217.00    | 5,998,416.00 | 7,471,024.00 |

|                                                                      |              |              |              |
|----------------------------------------------------------------------|--------------|--------------|--------------|
| JOHNSON & JOHNSON COM USD1                                           | 41,685.00    | 5,569,929.00 | 6,080,591.00 |
| JOHNSON CTLS INTL 6% DUE 01-15-2036                                  | 375,000.00   | 442,470.00   | 460,356.00   |
| JOHNSON CTLS INTL PLC COM USD0.01                                    | 13,500.00    | 548,867.00   | 549,585.00   |
| JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016            | 1,050,000.00 | 1,015,035.00 | 1,110,996.00 |
| JONES LANG LASALLE INC COM STK                                       | 2,438.00     | 316,222.00   | 424,431.00   |
| JPMORGAN CHASE & 3.882% DUE 07-24-2038                               | 3,825,000.00 | 3,825,000.00 | 4,234,024.00 |
| JPMORGAN CHASE & 3.882% DUE 07-24-2038                               | 3,300,000.00 | 3,090,701.00 | 3,652,883.00 |
| JPMORGAN CHASE & 3.882% DUE 07-24-2038                               | 835,000.00   | 817,051.00   | 924,290.00   |
| JPMORGAN CHASE & 4.95% DUE 06-01-2045                                | 3,874,000.00 | 3,994,608.00 | 4,931,054.00 |
| JPMORGAN CHASE & 5.6% DUE 07-15-2041                                 | 800,000.00   | 936,200.00   | 1,095,631.00 |
| JPMORGAN CHASE & 5.6% DUE 07-15-2041                                 | 345,000.00   | 470,332.00   | 472,491.00   |
| JPMORGAN CHASE & CO 3.964% DUE 11-15-2048                            | 4,190,000.00 | 4,286,706.00 | 4,747,744.00 |
| JPMORGAN CHASE & CO 3.964% DUE 11-15-2048                            | 840,000.00   | 837,356.00   | 951,815.00   |
| JPMORGAN CHASE & CO 4.452% 12-05-2028                                | 5,300,000.00 | 5,300,000.00 | 6,031,884.00 |
| JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044                        | 2,400,000.00 | 2,484,355.00 | 3,068,767.00 |
| JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000               | 3,500,000.00 | 3,682,531.00 | 4,712,415.00 |
| JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000               | 625,000.00   | 736,992.00   | 841,503.00   |
| JPMORGAN CHASE & CO 5.5 DUE 10-15-2040                               | 2,125,000.00 | 2,497,041.00 | 2,859,234.00 |
| JPMORGAN CHASE & CO 5.5 DUE 10-15-2040                               | 1,305,000.00 | 1,529,171.00 | 1,755,906.00 |
| JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG                         | 1,525,000.00 | 2,003,399.00 | 2,042,747.00 |
| JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG                         | 900,000.00   | 1,028,043.00 | 1,205,555.00 |
| JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG                         | 590,000.00   | 587,587.00   | 790,309.00   |
| JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049                           | 3,250,000.00 | 3,250,000.00 | 3,657,799.00 |
| JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049                           | 1,525,000.00 | 1,489,597.00 | 1,716,352.00 |
| JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049                           | 500,000.00   | 563,285.00   | 562,738.00   |
| JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048                           | 2,500,000.00 | 2,536,125.00 | 2,857,443.00 |
| JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048                           | 1,930,000.00 | 1,998,824.00 | 2,205,946.00 |
| JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048                           | 1,700,000.00 | 1,700,000.00 | 1,943,061.00 |
| JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048                            | 2,100,000.00 | 2,100,000.00 | 2,482,008.00 |
| JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048                            | 745,000.00   | 741,361.00   | 880,522.00   |
| JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048                            | 725,000.00   | 762,511.00   | 856,884.00   |
| JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO          | 1,453,000.00 | 1,629,476.00 | 1,466,077.00 |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO    | 145,000.00   | 194,847.00   | 210,130.00   |
| JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG | 360,000.00   | 377,903.00   | 382,509.00   |
| KAISER FNDTN HOSPS 3.266% DUE 11-01-2049                             | 3,300,000.00 | 3,300,000.00 | 3,312,177.00 |
| KAISER FNDTN HOSPS 3.266% DUE 11-01-2049                             | 1,575,000.00 | 1,582,569.00 | 1,580,812.00 |
| KAISER FNDTN HOSPS 4.15% DUE 05-01-2047                              | 1,700,000.00 | 1,902,521.00 | 1,941,618.00 |
| KAISER FNDTN HOSPS 4.15% DUE 05-01-2047                              | 1,205,000.00 | 1,204,805.00 | 1,376,265.00 |
| KAISER FNDTN HOSPS 4.15% DUE 05-01-2047                              | 1,061,000.00 | 1,050,931.00 | 1,211,798.00 |
| KANSAS CITY SOUTHN CORP 4.2% 11-15-2069                              | 700,000.00   | 696,514.00   | 715,714.00   |
| KENTUCKY UTILS CO 4.375% DUE 10-01-2045                              | 465,000.00   | 473,579.00   | 539,896.00   |
| KEURIG DR PEPPER INC CORP 4.985% 05-25-2038                          | 1,310,000.00 | 1,322,271.00 | 1,546,921.00 |
| KEYCORP 2.55% 10-01-2029 BEO                                         | 1,060,000.00 | 1,035,455.00 | 1,036,608.00 |
| KEYSIGHT TECHNOLOGIES INC COM                                        | 15,400.00    | 1,454,592.00 | 1,580,502.00 |
| KILROY REALTY LP 3.05% DUE 02-15-2030                                | 1,100,000.00 | 1,098,658.00 | 1,084,928.00 |
| KIMBERLY CLARK 3.9% DUE 05-04-2047                                   | 2,500,000.00 | 2,482,050.00 | 2,804,538.00 |
| KIMCO RLTY CORP 3.7% DUE 10-01-2049                                  | 310,000.00   | 308,593.00   | 301,819.00   |
| KIMCO RLTY CORP 4.125% DUE 12-01-2046                                | 740,000.00   | 725,303.00   | 783,004.00   |
| KIMCO RLTY CORP 4.45% 09-01-2047                                     | 585,000.00   | 571,002.00   | 641,812.00   |
| KIMCO RLTY CORP RT 4.25% DUE 04-01-2045                              | 380,000.00   | 385,947.00   | 403,073.00   |
| KIMCO RLTY CORP RT 4.25% DUE 04-01-2045                              | 300,000.00   | 272,517.00   | 318,216.00   |
| KINDER MORGAN 5.4% DUE 09-01-2044                                    | 200,000.00   | 201,497.00   | 230,451.00   |
| KINDER MORGAN 5.625% DUE 09-01-2041                                  | 875,000.00   | 840,945.00   | 1,018,121.00 |
| KINDER MORGAN 6.375% DUE 03-01-2041                                  | 1,855,000.00 | 2,255,327.00 | 2,329,639.00 |
| KINDER MORGAN 6.375% DUE 03-01-2041                                  | 525,000.00   | 563,127.00   | 659,332.00   |
| KINDER MORGAN 6.5% DUE 02-01-2037                                    | 590,000.00   | 698,280.00   | 735,942.00   |
| KINDER MORGAN 6.5% DUE 09-01-2039                                    | 2,000,000.00 | 2,243,880.00 | 2,531,790.00 |
| KINDER MORGAN 6.5% DUE 09-01-2039                                    | 1,240,000.00 | 1,456,394.00 | 1,569,710.00 |
| KINDER MORGAN 6.55% DUE 09-15-2040                                   | 575,000.00   | 605,674.00   | 731,583.00   |
| KINDER MORGAN 6.95% DUE 01-15-2038                                   | 1,900,000.00 | 2,429,701.00 | 2,517,268.00 |
| KINDER MORGAN 6.95% DUE 01-15-2038                                   | 736,000.00   | 764,071.00   | 975,110.00   |
| KINDER MORGAN 6.95% DUE 01-15-2038                                   | 515,000.00   | 629,488.00   | 682,312.00   |
| KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042                        | 550,000.00   | 534,479.00   | 599,971.00   |
| KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042                        | 375,000.00   | 359,678.00   | 409,071.00   |
| KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043                   | 250,000.00   | 224,830.00   | 274,197.00   |
| KINDER MORGAN INC 5.05% DUE 02-15-2046                               | 320,000.00   | 340,715.00   | 359,102.00   |

|                                                               |               |              |              |
|---------------------------------------------------------------|---------------|--------------|--------------|
| KINDER MORGAN INC 5.3% DUE 12-01-2034                         | 734,000.00    | 611,708.00   | 864,741.00   |
| KINDER MORGAN INC 5.3% DUE 12-01-2034                         | 520,000.00    | 525,133.00   | 612,623.00   |
| KINDER MORGAN INC FLTG RT 3.28088% DUE 01-15-2023             | 100,000.00    | 100,000.00   | 101,404.00   |
| KLA CORP 5% DUE 03-15-2049                                    | 1,390,000.00  | 1,443,655.00 | 1,709,855.00 |
| KLA CORPORATION COM USD0.001                                  | 5,700.00      | 983,722.00   | 1,015,569.00 |
| KRAFT FOODS GROUP 5% DUE 06-04-2042                           | 3,200,000.00  | 3,073,307.00 | 3,419,263.00 |
| KRAFT FOODS GROUP 5% DUE 06-04-2042                           | 990,000.00    | 1,040,506.00 | 1,057,835.00 |
| KRAFT FOODS GROUP 6.5% DUE 02-09-2040                         | 1,500,000.00  | 1,947,608.00 | 1,820,852.00 |
| KRAFT FOODS GROUP 6.5% DUE 02-09-2040                         | 1,050,000.00  | 1,232,324.00 | 1,274,597.00 |
| KRAFT HEINZ CO COM                                            | 58,239.00     | 1,817,145.00 | 1,871,219.00 |
| KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                       | 1,710,000.00  | 1,617,866.00 | 1,685,666.00 |
| KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                       | 1,460,000.00  | 1,436,957.00 | 1,439,224.00 |
| KRAFT HEINZ FOODS 5.2% DUE 07-15-2045                         | 3,700,000.00  | 3,577,727.00 | 4,018,013.00 |
| KRAFT HEINZ FOODS 5.2% DUE 07-15-2045                         | 560,000.00    | 550,977.00   | 608,132.00   |
| KROGER CO 3.875% DUE 10-15-2046                               | 1,025,000.00  | 963,633.00   | 1,004,276.00 |
| KROGER CO 4.45% DUE 02-01-2047                                | 2,125,000.00  | 2,026,934.00 | 2,257,261.00 |
| KROGER CO 4.65% 01-15-2048                                    | 240,000.00    | 221,706.00   | 262,695.00   |
| KROGER CO 5 DUE 04-15-2042 REG                                | 705,000.00    | 733,347.00   | 785,263.00   |
| KS CY PWR & LT CO 4.2% DUE 06-15-2047                         | 344,000.00    | 343,068.00   | 398,124.00   |
| KY UTILS CO 4.65 DUE 11-14-2043                               | 470,000.00    | 525,361.00   | 553,725.00   |
| L3HARRIS 2.9% DUE 12-15-2029                                  | 280,000.00    | 279,247.00   | 284,445.00   |
| L3HARRIS TECHNOLOGIES INC COM                                 | 16,500.00     | 3,381,516.00 | 3,264,855.00 |
| LAB CORP AMER 2.3% DUE 12-01-2024                             | 1,100,000.00  | 1,097,459.00 | 1,095,743.00 |
| LAM RESH CORP 4.875% DUE 03-15-2049                           | 2,745,000.00  | 2,907,145.00 | 3,437,576.00 |
| LAM RESH CORP 4.875% DUE 03-15-2049                           | 410,000.00    | 411,549.00   | 513,445.00   |
| LAM RESH CORP COM                                             | 10,810.00     | 2,661,056.00 | 3,160,844.00 |
| LAS VEGAS SANDS 3.2% DUE 08-08-2024                           | 1,700,000.00  | 1,698,657.00 | 1,750,329.00 |
| LAZARD GROUP LLC 4.375% 03-11-202                             | 500,000.00    | 496,205.00   | 544,968.00   |
| LCH_IRS SBSIUS33 18/03/2025 GBP P 0.75% / R 6MLIBOR SWU00W8W9 | 14,300,000.00 | 15,562.00    | 130,777.00   |
| LCH_IRS SBSIUS33 18/03/2050 EUR P 0.25% / R 6MEURIB SWU00W8Q2 | 400,000.00    | 22,229.00    | 47,607.00    |
| LCH_IRS SBSIUS33 18/03/2050 GBP P 0.75% / R 6MLIBOR SWU00W8X7 | 2,900,000.00  | 70,537.00    | 367,150.00   |
| LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.695% SWU0SD181    | 800,000.00    | 0.00         | 51,656.00    |
| LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.717% SWU0SD199    | 800,000.00    | 0.00         | 54,746.00    |
| LEAR CORP 5.25% 05-15-2049                                    | 1,000,000.00  | 983,200.00   | 1,038,185.00 |
| LEAR CORP COM NEW COM NEW                                     | 7,100.00      | 1,097,517.00 | 974,120.00   |
| LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050            | 390,000.00    | 318,386.00   | 405,661.00   |
| LIBERTY MUTUAL GP 3.625%-FRN GTD 23/05/59 EUR                 | 300,000.00    | 335,378.00   | 352,619.00   |
| LILLY ELI & CO 3.95% 03-15-2049                               | 1,450,000.00  | 1,441,937.00 | 1,679,647.00 |
| LILLY ELI & CO 3.95% 03-15-2049                               | 1,220,000.00  | 1,213,156.00 | 1,413,220.00 |
| LILLY ELI & CO 4.15% 03-15-2059                               | 2,140,000.00  | 2,231,662.00 | 2,527,648.00 |
| LILLY ELI & CO 4.15% 03-15-2059                               | 1,125,000.00  | 1,118,002.00 | 1,328,787.00 |
| LILLY ELI & CO FIXED 3.375% 03-15-2029 REG                    | 1,010,000.00  | 1,088,699.00 | 1,087,889.00 |
| LINCOLN NATL CORP 3.05% DUE 01-15-2030                        | 425,000.00    | 424,558.00   | 426,512.00   |
| LINCOLN NATL CORP 4.35% 03-01-2048                            | 1,370,000.00  | 1,369,379.00 | 1,510,322.00 |
| LINCOLN NATL CORP COM                                         | 50,100.00     | 3,077,164.00 | 2,956,401.00 |
| LINCOLN NATL CORP COM                                         | 5,525.00      | 355,976.00   | 326,030.00   |
| LKQ CORP COM LKQ CORP                                         | 61,000.00     | 1,997,925.00 | 2,177,700.00 |
| LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD                   | 800,000.00    | 612,000.00   | 668,912.00   |
| LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049      | 1,890,000.00  | 1,890,000.00 | 2,119,162.00 |
| LLOYDS BK PLC 2.25% DUE 08-14-2022                            | 2,700,000.00  | 2,691,279.00 | 2,713,393.00 |
| LLOYDS BKG GROUP 3.75% DUE 01-11-2027                         | 1,600,000.00  | 1,588,928.00 | 1,682,942.00 |
| LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG            | 800,000.00    | 797,584.00   | 896,291.00   |
| LOCKHEED MARTIN 3.6% DUE 03-01-2035                           | 625,000.00    | 619,613.00   | 683,457.00   |
| LOCKHEED MARTIN 3.8% DUE 03-01-2045                           | 895,000.00    | 885,334.00   | 994,112.00   |
| LOCKHEED MARTIN 4.07% DUE 12-15-2042                          | 2,305,000.00  | 2,136,975.00 | 2,632,278.00 |
| LOCKHEED MARTIN 4.5% DUE 05-15-2036                           | 170,000.00    | 166,811.00   | 201,634.00   |
| LOCKHEED MARTIN CORP 4.09% 09-15-2052                         | 1,742,000.00  | 1,674,323.00 | 2,044,049.00 |
| LOCKHEED MARTIN CORP 4.09% 09-15-2052                         | 217,000.00    | 204,499.00   | 254,626.00   |
| LOUISVILLE GAS & ELEC 5.125 11-15-2040                        | 1,155,000.00  | 1,476,356.00 | 1,427,769.00 |
| LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049                     | 775,000.00    | 774,085.00   | 893,027.00   |
| LOWES COS INC 3.7% DUE 04-15-2046                             | 2,133,000.00  | 1,994,640.00 | 2,175,907.00 |
| LOWES COS INC 3.7% DUE 04-15-2046                             | 1,600,000.00  | 1,591,104.00 | 1,632,186.00 |
| LOWES COS INC 3.7% DUE 04-15-2046                             | 1,305,000.00  | 1,182,785.00 | 1,331,251.00 |
| LOWES COS INC 4.05% DUE 05-03-2047                            | 2,500,000.00  | 2,484,100.00 | 2,700,847.00 |
| LOWES COS INC 4.05% DUE 05-03-2047                            | 900,000.00    | 894,276.00   | 972,305.00   |
| LOWES COS INC 4.25% DUE 09-15-2044                            | 540,000.00    | 519,363.00   | 582,387.00   |

|                                                   |              |              |              |
|---------------------------------------------------|--------------|--------------|--------------|
| LOWES COS INC 4.375% DUE 09-15-2045               | 2,700,000.00 | 2,868,372.00 | 3,013,866.00 |
| LOWES COS INC 4.375% DUE 09-15-2045               | 535,000.00   | 505,730.00   | 597,192.00   |
| LOWES COS INC 4.375% DUE 09-15-2045               | 80,000.00    | 78,106.00    | 89,300.00    |
| LOWES COS INC 4.65 DUE 04-15-2042                 | 711,000.00   | 732,366.00   | 815,272.00   |
| LOWES COS INC 4.65 DUE 04-15-2042                 | 670,000.00   | 651,542.00   | 768,259.00   |
| LOWES COS INC 6.65% DUE 09-15-2037                | 425,000.00   | 566,062.00   | 563,454.00   |
| LOWES COS INC COM                                 | 7,200.00     | 802,838.00   | 862,272.00   |
| LOWES COS INC FIXED 4.55% 04-05-2049              | 1,611,000.00 | 1,686,064.00 | 1,902,073.00 |
| LSVLE GAS & ELEC 4.65% DUE 11-15-2043             | 1,375,000.00 | 1,365,100.00 | 1,620,780.00 |
| LYB INTL FIN B V 4.875% DUE 03-15-2044            | 401,000.00   | 407,940.00   | 451,846.00   |
| LYB INTL FIN B V 5.25% DUE 07-15-2043             | 440,000.00   | 490,433.00   | 519,743.00   |
| LYB INTL FIN B V 5.25% DUE 07-15-2043             | 237,000.00   | 256,981.00   | 279,953.00   |
| LYB INTL FIN III LLC 4.2% DUE 10-15-2049          | 980,000.00   | 965,182.00   | 1,022,865.00 |
| LYB INTL FIN III LLC 4.2% DUE 10-15-2049          | 905,000.00   | 891,316.00   | 944,585.00   |
| LYONDELLBASELL 4.625% DUE 02-26-2055              | 1,225,000.00 | 1,204,824.00 | 1,289,022.00 |
| MA ELEC CO 5.9% DUE 11-15-2039                    | 165,000.00   | 210,202.00   | 220,144.00   |
| MA INST TECH 3.885% DUE 07-01-2116                | 3,251,000.00 | 3,128,350.00 | 3,539,857.00 |
| MA INST TECH 3.885% DUE 07-01-2116                | 1,046,000.00 | 1,046,000.00 | 1,138,939.00 |
| MA INST TECH 3.885% DUE 07-01-2116                | 740,000.00   | 740,000.00   | 805,750.00   |
| MA INST TECH 4.678% DUE 07-01-2114                | 810,000.00   | 810,000.00   | 1,044,607.00 |
| MA INST TECH FIXED 2.989% DUE 07-01-2050          | 1,015,000.00 | 1,015,000.00 | 1,008,250.00 |
| MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047            | 1,000,000.00 | 1,003,970.00 | 1,067,464.00 |
| MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047            | 285,000.00   | 291,814.00   | 304,227.00   |
| MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046           | 1,000,000.00 | 987,620.00   | 1,067,453.00 |
| MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043           | 1,080,000.00 | 1,119,570.00 | 1,264,741.00 |
| MANPOWERGROUP INC                                 | 27,219.00    | 2,454,499.00 | 2,642,965.00 |
| MARATHON OIL CORP 4.4% DUE 07-15-2027             | 347,000.00   | 369,697.00   | 377,400.00   |
| MARATHON OIL CORP 5.2% DUE 06-01-2045             | 1,358,000.00 | 1,482,214.00 | 1,580,250.00 |
| MARATHON OIL CORP 5.2% DUE 06-01-2045             | 1,300,000.00 | 1,137,357.00 | 1,512,758.00 |
| MARATHON OIL CORP 6.6% DUE 10-01-2037             | 1,100,000.00 | 1,320,085.00 | 1,403,487.00 |
| MARATHON OIL CORP 6.8% DUE 03-15-2032             | 180,000.00   | 206,682.00   | 228,694.00   |
| MARATHON PETE CORP 3.8% 04-01-2028                | 1,070,000.00 | 1,081,459.00 | 1,126,379.00 |
| MARATHON PETE CORP 5% DUE 09-15-2054              | 620,000.00   | 562,985.00   | 669,787.00   |
| MARATHON PETE CORP 5.85% DUE 12-15-2045           | 830,000.00   | 816,259.00   | 953,163.00   |
| MARATHON PETE CORP 6.5% DUE 03-01-2041            | 1,810,000.00 | 2,219,458.00 | 2,350,950.00 |
| MARATHON PETE CORP 6.5% DUE 03-01-2041            | 985,000.00   | 1,162,006.00 | 1,279,384.00 |
| MARATHON PETE CORP 6.5% DUE 03-01-2041            | 500,000.00   | 652,770.00   | 649,434.00   |
| MARATHON PETE CORP COM                            | 29,700.00    | 2,110,880.00 | 1,789,425.00 |
| MARATHON PETE CORP COM                            | 7,000.00     | 408,083.00   | 421,750.00   |
| MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048      | 325,000.00   | 301,022.00   | 345,826.00   |
| MARSH & MCLENNAN 4.9% DUE 03-15-2049              | 1,615,000.00 | 1,613,272.00 | 2,051,091.00 |
| MARSH & MCLENNAN COS INC 4.2% 03-01-2048          | 255,000.00   | 287,314.00   | 290,251.00   |
| MARSH & MCLENNAN COS INC 4.35% 01-30-2047         | 900,000.00   | 894,294.00   | 1,036,854.00 |
| MARSH & MCLENNAN COS INC 4.35% 01-30-2047         | 305,000.00   | 303,066.00   | 351,378.00   |
| MARSH & MCLENNAN COS INC 4.35% 01-30-2047         | 180,000.00   | 184,342.00   | 207,371.00   |
| MARSH & MCLENNAN COS INC 4.75% 03-15-2039         | 3,000,000.00 | 2,997,330.00 | 3,627,285.00 |
| MASCO CORP 4.5% DUE 05-15-2047                    | 2,500,000.00 | 2,351,183.00 | 2,523,681.00 |
| MASCO CORP COM                                    | 20,557.00    | 876,953.00   | 986,530.00   |
| MASSACHUSETTS ST 2.813% DUE 09-01-2043            | 3,100,000.00 | 3,100,000.00 | 2,950,797.00 |
| MASTERCARD INC 3.65% DUE 06-01-2049               | 1,400,000.00 | 1,454,689.00 | 1,555,232.00 |
| MASTERCARD INC 3.95% DUE 02-26-2048               | 615,000.00   | 614,465.00   | 710,112.00   |
| MAXIMUS INC COM                                   | 7,700.00     | 534,104.00   | 572,803.00   |
| MAYO CLINIC 4.128% DUE 11-15-2052                 | 1,260,000.00 | 1,260,000.00 | 1,446,450.00 |
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG           | 1,495,000.00 | 1,488,608.00 | 1,699,926.00 |
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG           | 510,000.00   | 588,530.00   | 579,908.00   |
| MCDONALD'S CORP 3.625 DUE 05-01-2043              | 1,520,000.00 | 1,334,340.00 | 1,514,578.00 |
| MCDONALDS CORP 4.7% DUE 12-09-2035                | 1,115,000.00 | 1,170,755.00 | 1,322,434.00 |
| MCDONALDS CORP 4.7% DUE 12-09-2035                | 212,000.00   | 211,319.00   | 251,440.00   |
| MCDONALDS CORP 4.875% DUE 07-15-2040              | 1,480,000.00 | 1,652,365.00 | 1,734,155.00 |
| MCDONALDS CORP 4.875% DUE 12-09-2045              | 405,000.00   | 406,492.00   | 488,271.00   |
| MCDONALDS CORP 4.875% DUE 12-09-2045              | 333,000.00   | 333,000.00   | 401,467.00   |
| MCDONALDS CORP 6.3% DUE 10-15-2037                | 4,300,000.00 | 6,223,528.00 | 5,840,513.00 |
| MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048        | 1,915,000.00 | 1,905,827.00 | 2,194,876.00 |
| MCDONALDS CORP FIXED 4.6% DUE 05-26-2045          | 1,320,000.00 | 1,319,578.00 | 1,526,521.00 |
| MCDONALDS CORP FIXED 4.6% DUE 05-26-2045          | 25,000.00    | 24,992.00    | 28,911.00    |
| MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042 | 580,000.00   | 573,373.00   | 589,090.00   |

|                                                                            |               |               |               |
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| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038        | 1,519,000.00  | 1,950,912.00  | 2,057,676.00  |
| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038        | 315,000.00    | 380,385.00    | 426,707.00    |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049                  | 2,760,000.00  | 2,777,007.00  | 2,807,527.00  |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049                  | 1,800,000.00  | 1,765,350.00  | 1,830,996.00  |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049                  | 1,000,000.00  | 980,750.00    | 1,017,220.00  |
| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104 5.7 01 FEB 2039 | 210,000.00    | 255,656.00    | 265,933.00    |
| MCKESSON CORP NEW 4.75% DUE 05-30-2029                                     | 220,000.00    | 226,521.00    | 247,403.00    |
| MCKESSON CORP                                                              | 20,448.00     | 2,899,485.00  | 2,828,367.00  |
| MCKESSON CORP                                                              | 18,300.00     | 2,409,011.00  | 2,531,256.00  |
| MEDTRONIC INC 4.375% DUE 03-15-2035                                        | 1,668,000.00  | 1,653,272.00  | 1,975,046.00  |
| MEDTRONIC INC 4.375% DUE 03-15-2035                                        | 201,000.00    | 199,225.00    | 238,000.00    |
| MEDTRONIC INC 4.625% DUE 03-15-2045                                        | 454,000.00    | 460,756.00    | 571,838.00    |
| MEDTRONIC INC 4.625% DUE 03-15-2045                                        | 340,000.00    | 376,918.00    | 428,249.00    |
| MEDTRONIC PLC COMMON STOCK STOCK                                           | 24,300.00     | 2,124,270.00  | 2,756,835.00  |
| MEDTRONIC PLC COMMON STOCK STOCK                                           | 15,189.00     | 1,585,392.00  | 1,723,192.00  |
| MEM 4.2% DUE 07-01-2055                                                    | 750,000.00    | 742,838.00    | 870,498.00    |
| MEM 4.2% DUE 07-01-2055                                                    | 678,000.00    | 675,539.00    | 786,930.00    |
| MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52      | 830,000.00    | 744,748.00    | 947,983.00    |
| MERCK & CO INC NEW 3.4% DUE 03-07-2029                                     | 1,950,000.00  | 2,015,497.00  | 2,112,602.00  |
| MERCK & CO INC NEW 3.7% DUE 02-10-2045                                     | 1,385,000.00  | 1,351,634.00  | 1,532,191.00  |
| MERCK & CO INC NEW 3.7% DUE 02-10-2045                                     | 335,000.00    | 375,897.00    | 370,602.00    |
| MERCK & CO INC NEW 3.9% 03-07-2039                                         | 510,000.00    | 507,459.00    | 583,450.00    |
| MERCK & CO INC NEW 4.0% 03-07-2049                                         | 1,325,000.00  | 1,374,046.00  | 1,554,088.00  |
| MERCK & CO INC NEW COM                                                     | 38,500.00     | 3,285,923.00  | 3,501,575.00  |
| MERCK & CO INC NEW COM                                                     | 31,708.00     | 2,012,266.00  | 2,883,843.00  |
| MERCURY GEN CORP 4.4% DUE 03-15-2027                                       | 2,100,000.00  | 2,096,787.00  | 2,207,971.00  |
| MERRILL LYNCH & CO 6.11% DUE 01-29-2037                                    | 1,213,000.00  | 1,011,518.00  | 1,639,648.00  |
| MERRILL LYNCH & CO 6.11% DUE 01-29-2037                                    | 933,000.00    | 1,105,288.00  | 1,261,163.00  |
| MERRILL LYNCH & CO 7.75% DUE 05-14-2038                                    | 3,570,000.00  | 4,675,380.00  | 5,627,765.00  |
| METHANEX CORP 5.65% DUE 12-01-2044                                         | 900,000.00    | 913,903.00    | 863,310.00    |
| METLIFE INC 4.125% DUE 08-13-2042                                          | 7,000,000.00  | 6,779,498.00  | 7,983,943.00  |
| METLIFE INC 4.125% DUE 08-13-2042                                          | 410,000.00    | 392,797.00    | 467,631.00    |
| METLIFE INC 4.875% DUE 11-13-2043                                          | 435,000.00    | 483,320.00    | 539,430.00    |
| METLIFE INC 5.875% DUE 02-06-2041                                          | 540,000.00    | 657,757.00    | 735,529.00    |
| METLIFE INC 9.25% DUE 04-08-2068                                           | 750,000.00    | 1,046,250.00  | 1,104,375.00  |
| METLIFE INC COM STK USD0.01                                                | 71,200.00     | 3,286,456.00  | 3,629,064.00  |
| METLIFE INC COM STK USD0.01                                                | 63,803.00     | 2,916,629.00  | 3,252,039.00  |
| METLIFE INC FIXED 10.75% DUE 08-01-2069                                    | 860,000.00    | 1,332,845.00  | 1,436,200.00  |
| METLIFE INC STEP CPN 4.721% DUE 12-15-2044                                 | 1,360,000.00  | 1,433,204.00  | 1,660,659.00  |
| METLIFE INC STEP CPN 4.721% DUE 12-15-2044                                 | 1,020,000.00  | 1,029,570.00  | 1,245,494.00  |
| Mexican peso - Cash Collateral Due to/from CCP Broker                      | 0.00          | 0.00          | 0.00          |
| Mexican peso - Cash                                                        | 866.00        | 866.00        | 866.00        |
| MGIC INVT CORP WIS COM                                                     | 173,669.00    | 2,280,078.00  | 2,460,890.00  |
| MGIC INVT CORP WIS COM                                                     | 48,000.00     | 659,235.00    | 680,160.00    |
| MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040                               | 850,000.00    | 850,000.00    | 848,096.00    |
| MICRON TECH INC 4.185% DUE 02-15-2027                                      | 1,700,000.00  | 1,730,430.00  | 1,814,544.00  |
| MICRON TECH INC 4.64% DUE 02-06-2024                                       | 200,000.00    | 205,738.00    | 217,058.00    |
| MICRON TECH INC COM                                                        | 21,400.00     | 1,033,592.00  | 1,150,892.00  |
| MICRON TECH INC COM                                                        | 10,582.00     | 486,891.00    | 569,100.00    |
| MICRON TECHNOLOGY INC 4.975% 02-06-2026                                    | 1,500,000.00  | 1,500,000.00  | 1,665,482.00  |
| MICROSOFT CORP 4.875 12-15-2043                                            | 2,000,000.00  | 1,993,080.00  | 2,618,806.00  |
| MICROSOFT CORP 3.45% DUE 08-08-2036                                        | 1,980,000.00  | 1,972,337.00  | 2,170,107.00  |
| MICROSOFT CORP 3.45% DUE 08-08-2036                                        | 615,000.00    | 627,767.00    | 674,048.00    |
| MICROSOFT CORP 3.5% DUE 02-12-2035                                         | 1,080,000.00  | 1,067,580.00  | 1,190,025.00  |
| MICROSOFT CORP 3.7% DUE 08-08-2046                                         | 22,250,000.00 | 22,355,787.00 | 25,159,266.00 |
| MICROSOFT CORP 3.7% DUE 08-08-2046                                         | 4,828,000.00  | 4,816,665.00  | 5,459,278.00  |
| MICROSOFT CORP 3.7% DUE 08-08-2046                                         | 1,075,000.00  | 1,073,731.00  | 1,215,560.00  |
| MICROSOFT CORP 3.75% DUE 02-12-2045                                        | 2,645,000.00  | 2,602,388.00  | 3,007,997.00  |
| MICROSOFT CORP 3.75% DUE 02-12-2045                                        | 1,500,000.00  | 1,491,705.00  | 1,705,858.00  |
| MICROSOFT CORP 3.75% DUE 02-12-2045                                        | 1,411,000.00  | 1,412,029.00  | 1,604,644.00  |
| MICROSOFT CORP 3.95% DUE 08-08-2056                                        | 3,580,000.00  | 3,647,358.00  | 4,242,879.00  |
| MICROSOFT CORP 4% DUE 02-12-2055                                           | 4,645,000.00  | 4,587,782.00  | 5,507,875.00  |
| MICROSOFT CORP 4% DUE 02-12-2055                                           | 1,250,000.00  | 1,257,625.00  | 1,482,205.00  |
| MICROSOFT CORP 4% DUE 02-12-2055                                           | 1,200,000.00  | 1,078,416.00  | 1,422,917.00  |
| MICROSOFT CORP 4.1% DUE 02-06-2037                                         | 2,070,000.00  | 2,126,413.00  | 2,448,821.00  |
| MICROSOFT CORP 4.1% DUE 02-06-2037                                         | 1,420,000.00  | 1,474,892.00  | 1,679,867.00  |

|                                                                               |              |              |               |
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| MICROSOFT CORP 4.2% DUE 11-03-2035                                            | 910,000.00   | 939,338.00   | 1,082,682.00  |
| MICROSOFT CORP 4.45% DUE 11-03-2045                                           | 3,734,000.00 | 3,944,341.00 | 4,675,696.00  |
| MICROSOFT CORP 4.45% DUE 11-03-2045                                           | 1,860,000.00 | 2,066,428.00 | 2,329,083.00  |
| MICROSOFT CORP 4.45% DUE 11-03-2045                                           | 1,750,000.00 | 1,743,962.00 | 2,191,341.00  |
| MICROSOFT CORP 4.5 DUE 10-01-2040                                             | 1,500,000.00 | 1,546,947.00 | 1,860,048.00  |
| MICROSOFT CORP 4.5 DUE 10-01-2040                                             | 230,000.00   | 287,548.00   | 285,207.00    |
| MICROSOFT CORP 4.75% DUE 11-03-2055                                           | 850,000.00   | 846,829.00   | 1,135,622.00  |
| MICROSOFT CORP 4.75% DUE 11-03-2055                                           | 660,000.00   | 884,341.00   | 881,777.00    |
| MICROSOFT CORP COM                                                            | 98,400.00    | 9,649,047.00 | 15,517,680.00 |
| MICROSOFT CORP FIXED 4.25% DUE 02-06-2047                                     | 650,000.00   | 669,456.00   | 797,589.00    |
| MICROSOFT CORP FIXED 4.25% DUE 02-06-2047                                     | 395,000.00   | 489,870.00   | 484,689.00    |
| MICROSOFT CORP FIXED 4.5% DUE 02-06-2057                                      | 7,300,000.00 | 7,278,465.00 | 9,468,890.00  |
| MICROSOFT CORP FIXED 4.5% DUE 02-06-2057                                      | 1,450,000.00 | 1,445,722.00 | 1,880,807.00  |
| MICROSOFT CORP FIXED 4.5% DUE 02-06-2057                                      | 185,000.00   | 229,019.00   | 239,965.00    |
| MIDAMERICAN ENERGY 4.4% DUE 10-15-2044                                        | 1,000,000.00 | 993,990.00   | 1,180,043.00  |
| MIDAMERICAN ENERGY 4.4% DUE 10-15-2044                                        | 460,000.00   | 548,771.00   | 542,820.00    |
| MIDAMERICAN ENERGY 4.8% DUE 09-15-2043                                        | 710,000.00   | 884,951.00   | 878,266.00    |
| MIDAMERICAN ENERGY 5.15% DUE 11-15-2043                                       | 4,000,000.00 | 3,976,360.00 | 5,066,326.00  |
| MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050                                    | 320,000.00   | 319,498.00   | 316,101.00    |
| MIDAMERICAN ENERGY CO 3.65% 08-01-2048                                        | 1,125,000.00 | 1,137,792.00 | 1,216,715.00  |
| MIDAMERICAN ENERGY CO 3.95% 08-01-2047                                        | 320,000.00   | 332,528.00   | 362,822.00    |
| MIDAMERICAN ENERGY CO 4.25% 07-15-2049                                        | 3,400,000.00 | 3,379,260.00 | 4,081,792.00  |
| MIDAMERICAN ENERGY CO 4.25% 07-15-2049                                        | 1,125,000.00 | 1,118,137.00 | 1,350,593.00  |
| MIDAMERICAN ENERGY CO 4.25% 07-15-2049                                        | 540,000.00   | 552,262.00   | 648,285.00    |
| MIDAMERICAN ENERGY CO 4.25% 05-01-2046                                        | 3,400,000.00 | 3,854,988.00 | 3,948,319.00  |
| MIDLAND BK PLC 7.65% DUE 05-01-2025                                           | 750,000.00   | 869,719.00   | 907,652.00    |
| MISSISSIPPI PWR CO 4.25 DUE 03-15-2042                                        | 290,000.00   | 312,379.00   | 311,821.00    |
| MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE | 605,000.00   | 605,000.00   | 647,041.00    |
| MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE | 425,000.00   | 418,812.00   | 446,616.00    |
| MITSUBISHI UFJ 3.751% DUE 07-18-2039                                          | 1,525,000.00 | 1,535,460.00 | 1,671,893.00  |
| MITSUBISHI UFJ 3.751% DUE 07-18-2039                                          | 1,400,000.00 | 1,400,000.00 | 1,534,852.00  |
| MITSUBISHI UFJ FIN GRP BDS 3.195% 07-18-2029                                  | 2,320,000.00 | 2,354,554.00 | 2,404,797.00  |
| MITSUBISHI UFJ FINL GROUP INC SR NT FLTGDUE 07-26-2023 REG                    | 600,000.00   | 601,494.00   | 604,354.00    |
| MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039                                    | 1,000,000.00 | 1,007,216.00 | 1,148,784.00  |
| MOLSON COORS 4.2% DUE 07-15-2046                                              | 290,000.00   | 288,014.00   | 289,464.00    |
| MOLSON COORS 5 DUE 05-01-2042                                                 | 400,000.00   | 419,264.00   | 437,382.00    |
| MOLSON COORS 5 DUE 05-01-2042                                                 | 375,000.00   | 365,018.00   | 410,045.00    |
| MONDELEZ INTL INC COM                                                         | 68,294.00    | 3,671,584.00 | 3,761,634.00  |
| MONDELEZ INTL INC COM                                                         | 17,800.00    | 917,494.00   | 980,424.00    |
| MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048                                | 1,066,000.00 | 1,066,000.00 | 1,200,967.00  |
| MOODYS CORP 5.25% DUE 07-15-2044                                              | 2,480,000.00 | 2,521,242.00 | 3,145,715.00  |
| MOODY'S CORPORATION .95% 02-25-2030                                           | 100,000.00   | 109,701.00   | 113,174.00    |
| MOODY'S CORPORATION 4.875% 12-17-2048 BEO                                     | 800,000.00   | 786,624.00   | 986,963.00    |
| MOODY'S CORPORATION 4.875% 12-17-2048 BEO                                     | 535,000.00   | 526,055.00   | 660,032.00    |
| MORGAN STANLEY 3.971% 07-22-2038                                              | 2,900,000.00 | 2,828,309.00 | 3,221,723.00  |
| MORGAN STANLEY 3.971% 07-22-2038                                              | 2,000,000.00 | 1,857,940.00 | 2,221,878.00  |
| MORGAN STANLEY 3.971% 07-22-2038                                              | 730,000.00   | 730,000.00   | 810,985.00    |
| MORGAN STANLEY 4.3% DUE 01-27-2045                                            | 1,700,000.00 | 1,645,039.00 | 1,999,736.00  |
| MORGAN STANLEY 4.3% DUE 01-27-2045                                            | 725,000.00   | 719,562.00   | 852,829.00    |
| MORGAN STANLEY 4.375% DUE 01-22-2047                                          | 500,000.00   | 526,165.00   | 599,640.00    |
| MORGAN STANLEY 4.431% 01-23-2030                                              | 2,000,000.00 | 2,079,160.00 | 2,262,151.00  |
| MORGAN STANLEY 4.457% DUE 04-22-2039                                          | 2,260,000.00 | 2,267,825.00 | 2,663,949.00  |
| MORGAN STANLEY 4.457% DUE 04-22-2039                                          | 1,300,000.00 | 1,301,105.00 | 1,532,360.00  |
| MORGAN STANLEY 6.375% DUE 07-24-2042                                          | 6,000,000.00 | 6,792,410.00 | 8,845,498.00  |
| MORGAN STANLEY 6.375% DUE 07-24-2042                                          | 2,715,000.00 | 2,995,409.00 | 4,002,588.00  |
| MORGAN STANLEY COM STK USD0.01                                                | 84,200.00    | 3,873,585.00 | 4,304,304.00  |
| MORGAN STANLEY COM STK USD0.01                                                | 32,783.00    | 1,483,772.00 | 1,675,867.00  |
| MOSAIC CO NEW 5.45% DUE 11-15-2033                                            | 345,000.00   | 386,238.00   | 391,640.00    |
| MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043                                      | 3,863,000.00 | 4,045,516.00 | 4,542,843.00  |
| MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044                                        | 320,000.00   | 340,138.00   | 356,938.00    |
| MOTOROLA SOLUTIONS INC 4.6% 05-23-2029                                        | 2,235,000.00 | 2,389,126.00 | 2,439,822.00  |
| MOUNT SINAI HOSP 3.981% BNDS 07-01-2048                                       | 590,000.00   | 590,000.00   | 598,220.00    |
| MPLX LP 4.5% 04-15-2038                                                       | 2,515,000.00 | 2,502,984.00 | 2,559,198.00  |
| MPLX LP 4.5% 04-15-2038                                                       | 760,000.00   | 743,234.00   | 773,356.00    |
| MPLX LP 4.7% 04-15-2048                                                       | 965,000.00   | 950,929.00   | 983,276.00    |
| MPLX LP 4.7% 04-15-2048                                                       | 420,000.00   | 417,262.00   | 427,954.00    |



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| MPLX LP 5.5% DUE 02-15-2049                                          | 1,196,000.00 | 1,213,372.00 | 1,358,758.00 |
| MPLX LP 5.5% DUE 02-15-2049                                          | 1,161,000.00 | 1,227,087.00 | 1,318,995.00 |
| MPLX LP FIXED 4.9% DUE 04-15-2058                                    | 700,000.00   | 635,376.00   | 713,855.00   |
| MPLX LP FIXED 5.2% DUE 03-01-2047                                    | 565,000.00   | 593,671.00   | 610,884.00   |
| MPLX LP FIXED 5.2% DUE 03-01-2047                                    | 170,000.00   | 168,817.00   | 183,806.00   |
| MYLAN INC FORMERLY 3.125% DUE 01-15-2023                             | 1,800,000.00 | 1,753,272.00 | 1,826,579.00 |
| MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048                         | 1,100,000.00 | 1,096,502.00 | 1,231,603.00 |
| MYLAN N V FIXED 3.95% DUE 06-15-2026                                 | 2,000,000.00 | 1,960,380.00 | 2,085,047.00 |
| MYLAN N V FIXED 5.25% DUE 06-15-2046                                 | 2,700,000.00 | 2,733,534.00 | 3,036,854.00 |
| MYLAN NV                                                             | 20,000.00    | 369,714.00   | 402,000.00   |
| N V R INC COM                                                        | 197.00       | 634,501.00   | 750,257.00   |
| N.J ECON DEV AUTH ST PENSION FDG REV SER A 7.425 BD 2-15-29 BEO TXBL | 4,200,000.00 | 5,285,028.00 | 5,265,666.00 |
| NATIONAL GEN HLDGS CORP COM                                          | 2,912.00     | 75,766.00    | 64,355.00    |
| NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048                            | 300,000.00   | 295,761.00   | 362,424.00   |
| NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049                   | 380,000.00   | 378,700.00   | 451,856.00   |
| NATIONWIDE BLDG FLTGT RT 4.363% DUE 08-01-2024                       | 200,000.00   | 200,650.00   | 212,188.00   |
| NATIONWIDE FINL 3.9% DUE 11-30-2049                                  | 1,260,000.00 | 1,253,801.00 | 1,313,167.00 |
| NATIONWIDE FINL 3.9% DUE 11-30-2049                                  | 485,000.00   | 482,614.00   | 505,465.00   |
| NAVIENT CORP 6.5% DUE 06-15-2022                                     | 1,500,000.00 | 1,499,370.00 | 1,625,625.00 |
| NAVIENT CORP COM                                                     | 104,166.00   | 1,418,148.00 | 1,424,991.00 |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043                              | 5,027,000.00 | 4,803,810.00 | 5,862,818.00 |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043                              | 2,500,000.00 | 2,283,699.00 | 2,915,664.00 |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043                              | 260,000.00   | 301,904.00   | 303,229.00   |
| NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041                              | 285,000.00   | 340,846.00   | 392,165.00   |
| NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040                               | 205,000.00   | 207,693.00   | 293,269.00   |
| NESTLE HLDGS INC 4% DUE 09-24-2048                                   | 1,300,000.00 | 1,282,541.00 | 1,528,154.00 |
| NESTLE HLDGS INC 4% DUE 09-24-2048                                   | 1,010,000.00 | 996,436.00   | 1,187,258.00 |
| NEUBERGER BERMAN 4.875% DUE 04-15-2045                               | 2,000,000.00 | 1,885,912.00 | 2,061,682.00 |
| NEVADA PWR CO 5.375% DUE 09-15-2040                                  | 465,000.00   | 534,792.00   | 565,898.00   |
| NEW ENGLAND PWR CO 3.8% DUE 12-05-2047                               | 930,000.00   | 923,732.00   | 976,946.00   |
| NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE         | 240,000.00   | 324,139.00   | 366,010.00   |
| NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039                | 795,000.00   | 795,000.00   | 791,693.00   |
| NEW JERSEY ST TRANSN TR FD AUTH 4.131% 06-15-2042 BEO TAXABLE        | 55,000.00    | 55,000.00    | 54,556.00    |
| NEW YORK & 3.954% DUE 08-01-2119                                     | 1,635,000.00 | 1,635,000.00 | 1,650,367.00 |
| NEW YORK & 4.024% DUE 08-01-2045                                     | 315,000.00   | 315,000.00   | 351,771.00   |
| NEW YORK LIFE INS 6.75% DUE 11-15-2039                               | 4,550,000.00 | 6,161,195.00 | 6,672,725.00 |
| NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE          | 165,000.00   | 195,228.00   | 200,104.00   |
| NEWFIELD EXPL CO 5.375% DUE 01-01-2026                               | 1,816,000.00 | 1,926,574.00 | 1,969,659.00 |
| NEWMARKET CORP COM                                                   | 754.00       | 351,491.00   | 366,836.00   |
| NEWMONT CORPORATION                                                  | 31,700.00    | 1,163,938.00 | 1,377,365.00 |
| NEWMONT GOLDCORP 5.45% DUE 06-09-2044                                | 200,000.00   | 198,860.00   | 248,561.00   |
| NEWMONT GOLDCORP FIXED 2.8% 10-01-2029                               | 500,000.00   | 495,880.00   | 495,382.00   |
| NEWMONT GOLDCORP FIXED 3.7% 03-15-2023                               | 1,000,000.00 | 993,342.00   | 1,045,691.00 |
| NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG                            | 1,025,000.00 | 1,050,809.00 | 1,200,203.00 |
| NEWMONT MNG CORP 6.25% DUE 10-01-2039                                | 1,830,000.00 | 2,094,442.00 | 2,423,687.00 |
| NEXTERA ENERGY CAP HLDGS INC 2.75% DUE 11-01-2029                    | 1,265,000.00 | 1,259,284.00 | 1,271,748.00 |
| NIELSEN HOLDINGS PLC COMSTK                                          | 31,000.00    | 636,820.00   | 629,300.00   |
| NIKE INC CL B                                                        | 30,400.00    | 2,764,719.00 | 3,079,824.00 |
| NISOURCE FIN CORP 3.95% DUE 03-30-2048                               | 340,000.00   | 358,741.00   | 358,566.00   |
| NISOURCE FIN CORP 4.375% 05-15-2047                                  | 3,500,000.00 | 3,611,955.00 | 3,883,165.00 |
| NISOURCE FIN CORP 4.375% 05-15-2047                                  | 2,500,000.00 | 2,497,950.00 | 2,773,690.00 |
| NISOURCE FIN CORP 4.375% 05-15-2047                                  | 1,025,000.00 | 965,193.00   | 1,137,213.00 |
| NISOURCE FIN CORP 4.8% DUE 02-15-2044                                | 1,054,000.00 | 1,065,111.00 | 1,225,946.00 |
| NISOURCE FIN CORP 4.8% DUE 02-15-2044                                | 1,045,000.00 | 1,084,523.00 | 1,215,478.00 |
| NISOURCE FIN CORP 5.65% DUE 02-01-2045                               | 1,327,000.00 | 1,578,391.00 | 1,695,562.00 |
| NISOURCE FIN CORP 5.8% DUE 02-01-2042                                | 1,600,000.00 | 1,851,296.00 | 2,005,095.00 |
| NISOURCE FIN CORP 5.8% DUE 02-01-2042                                | 295,000.00   | 362,275.00   | 369,689.00   |
| NISOURCE FIN CORP 5.95% DUE 06-15-2041                               | 1,000,000.00 | 1,049,062.00 | 1,281,782.00 |
| NOBLE ENERGY INC 3.85% DUE 01-15-2028                                | 1,150,000.00 | 1,185,052.00 | 1,215,200.00 |
| NOBLE ENERGY INC 4.2% DUE 10-15-2049                                 | 1,590,000.00 | 1,588,887.00 | 1,611,412.00 |
| NOBLE ENERGY INC 4.2% DUE 10-15-2049                                 | 465,000.00   | 464,675.00   | 471,262.00   |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044                                | 1,500,000.00 | 1,554,235.00 | 1,668,032.00 |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044                                | 935,000.00   | 963,003.00   | 1,039,740.00 |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044                                | 834,000.00   | 764,111.00   | 927,426.00   |
| NOBLE ENERGY INC 5.25% DUE 11-15-2043                                | 630,000.00   | 670,633.00   | 709,868.00   |
| NOBLE ENERGY INC 5.25% DUE 11-15-2043                                | 450,000.00   | 447,435.00   | 507,048.00   |

|                                                              |              |              |              |
|--------------------------------------------------------------|--------------|--------------|--------------|
| NOBLE ENERGY INC 6% DUE 03-01-2041                           | 1,065,000.00 | 1,210,779.00 | 1,281,717.00 |
| NORDSTROM INC 5% DUE 01-15-2044                              | 2,375,000.00 | 2,335,908.00 | 2,328,162.00 |
| NORFOLK SOUTHN 3.4% DUE 11-01-2049                           | 920,000.00   | 912,467.00   | 914,030.00   |
| NORFOLK SOUTHN 4.45% DUE 06-15-2045                          | 335,000.00   | 374,885.00   | 386,690.00   |
| NORFOLK SOUTHN 4.837% DUE 10-01-2041                         | 250,000.00   | 294,663.00   | 296,276.00   |
| NORFOLK SOUTHN 5.1% DUE 08-01-2118                           | 2,900,000.00 | 3,021,423.00 | 3,429,900.00 |
| NORFOLK SOUTHN CORP 4.15% 02-28-2048                         | 1,630,000.00 | 1,596,703.00 | 1,842,852.00 |
| NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052                    | 1,786,000.00 | 1,720,540.00 | 1,966,258.00 |
| NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052                    | 1,024,000.00 | 1,019,098.00 | 1,127,351.00 |
| NORFOLK SOUTHN FIXED 4.1% 05-15-2049                         | 1,670,000.00 | 1,701,105.00 | 1,845,725.00 |
| NORFOLK SOUTHN FIXED 4.1% 05-15-2049                         | 315,000.00   | 312,682.00   | 348,146.00   |
| NORTHERN STS PWR CO MINN 3.6% 09-15-2047                     | 245,000.00   | 238,032.00   | 262,334.00   |
| NORTHN STS PWR CO 3.6% DUE 05-15-2046                        | 1,185,000.00 | 1,217,244.00 | 1,267,634.00 |
| NORTHN STS PWR CO 3.6% DUE 05-15-2046                        | 715,000.00   | 773,673.00   | 764,859.00   |
| NORTHROP GRUMMAN 3.25% DUE 01-15-2028                        | 1,680,000.00 | 1,704,545.00 | 1,753,364.00 |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047                        | 3,000,000.00 | 3,178,590.00 | 3,351,279.00 |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047                        | 1,810,000.00 | 1,807,176.00 | 2,021,939.00 |
| NORTHROP GRUMMAN 4.75% DUE 06-01-2043                        | 360,000.00   | 419,063.00   | 435,133.00   |
| NORTHWELL HEALTHCARE INC 4.26% 11-01-2047                    | 479,000.00   | 479,000.00   | 515,293.00   |
| NORTHWESTERN CORP COM NEW COM NEW                            | 2,077.00     | 157,662.00   | 148,859.00   |
| NORTHWESTERN UNIV 4.643% DUE 12-01-2044                      | 1,200,000.00 | 1,200,000.00 | 1,492,790.00 |
| NORTHWESTERN UNIV 4.643% DUE 12-01-2044                      | 100,000.00   | 100,000.00   | 124,399.00   |
| NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038                | 340,000.00   | 340,000.00   | 368,902.00   |
| NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001                 | 7,781.00     | 441,342.00   | 454,488.00   |
| NOVARTIS CAP CORP 4% DUE 11-20-2045                          | 225,000.00   | 227,139.00   | 261,334.00   |
| NOVARTIS CAP CORP 4.4% DUE 05-06-2044                        | 1,500,000.00 | 1,487,940.00 | 1,828,457.00 |
| NOVARTIS CAP CORP 4.4% DUE 05-06-2044                        | 475,000.00   | 507,357.00   | 579,011.00   |
| NRG ENERGY INC COM NEW                                       | 65,600.00    | 2,350,661.00 | 2,607,600.00 |
| NRG ENERGY INC COM NEW                                       | 4,504.00     | 180,059.00   | 179,034.00   |
| NUCOR CORP 4.4% DUE 05-01-2048                               | 1,540,000.00 | 1,561,987.00 | 1,747,290.00 |
| NUCOR CORP 4.4% DUE 05-01-2048                               | 890,000.00   | 883,681.00   | 1,009,798.00 |
| NUTRIEN LTD 5.0% 04-01-2049                                  | 555,000.00   | 620,821.00   | 661,918.00   |
| NUTRIEN LTD 6.125% DUE 01-15-2041                            | 840,000.00   | 921,541.00   | 1,036,086.00 |
| NV PWR CO 5.45 DUE 05-15-2041                                | 550,000.00   | 710,163.00   | 703,185.00   |
| NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO                  | 185,000.00   | 251,478.00   | 261,707.00   |
| NVIDIA CORP COM                                              | 6,800.00     | 1,429,435.00 | 1,600,040.00 |
| NXP SEMICONDUCTORS N V COM STK                               | 26,200.00    | 2,514,452.00 | 3,334,212.00 |
| NYU HOSPS CTR 4.368% DUE 07-01-2047                          | 2,325,000.00 | 2,325,000.00 | 2,628,136.00 |
| NYU HOSPS CTR 4.784% DUE 07-01-2044                          | 1,934,000.00 | 1,934,000.00 | 2,288,584.00 |
| NYU HOSPS CTR 4.784% DUE 07-01-2044                          | 155,000.00   | 155,000.00   | 183,418.00   |
| NYU HOSPS CTR 5.75% DUE 07-01-2043                           | 475,000.00   | 475,000.00   | 631,087.00   |
| O REILLY AUTOMOTIVE INC NEW COM USD0.01                      | 3,930.00     | 1,724,441.00 | 1,722,362.00 |
| OCCIDENTAL PETE 4.2% DUE 03-15-2048                          | 1,995,000.00 | 1,945,617.00 | 1,981,871.00 |
| OCCIDENTAL PETE 4.4% DUE 04-15-2046                          | 1,100,000.00 | 1,091,464.00 | 1,114,333.00 |
| OCCIDENTAL PETE 6.2% DUE 03-15-2040                          | 1,630,000.00 | 1,815,333.00 | 1,958,777.00 |
| OCCIDENTAL PETE 7.95% DUE 06-15-2039                         | 370,000.00   | 481,996.00   | 513,166.00   |
| OCCIDENTAL PETE CORP SR NT 0% DUE 10-10-2036 REG             | 6,565,000.00 | 2,558,580.00 | 3,297,845.00 |
| OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036                  | 420,000.00   | 410,704.00   | 515,935.00   |
| OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036                  | 163,000.00   | 190,611.00   | 200,232.00   |
| OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046                   | 2,204,000.00 | 2,281,761.00 | 2,841,530.00 |
| OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024                    | 2,700,000.00 | 2,696,490.00 | 2,744,117.00 |
| OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044                    | 900,000.00   | 915,846.00   | 909,268.00   |
| OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044                    | 445,000.00   | 429,594.00   | 449,582.00   |
| OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044                    | 385,000.00   | 382,857.00   | 388,965.00   |
| OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG | 339,000.00   | 338,484.00   | 346,075.00   |
| OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039                | 49,000.00    | 48,746.00    | 49,966.00    |
| OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049                | 1,100,000.00 | 1,105,108.00 | 1,135,820.00 |
| OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049                | 65,000.00    | 64,050.00    | 67,117.00    |
| OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049                | 49,000.00    | 48,284.00    | 50,596.00    |
| OCHSNER CLINIC 5.897% DUE 05-15-2045                         | 395,000.00   | 395,000.00   | 522,776.00   |
| OGLETHORPE PWR CORP 5.05% DUE 10-01-2048                     | 1,070,000.00 | 1,062,531.00 | 1,260,582.00 |
| OHIO PWR CO 4.15% DUE 04-01-2048                             | 725,000.00   | 719,693.00   | 819,242.00   |
| OK GAS & ELEC CO 3.3% DUE 03-15-2030                         | 680,000.00   | 678,008.00   | 716,723.00   |
| OLD REP INTL CORP COM                                        | 87,420.00    | 1,925,554.00 | 1,955,585.00 |
| OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028                   | 2,500,000.00 | 2,505,353.00 | 2,722,967.00 |
| ONCOR ELEC 3.7% DUE 11-15-2028                               | 420,000.00   | 423,305.00   | 459,764.00   |

|                                                                   |              |              |              |
|-------------------------------------------------------------------|--------------|--------------|--------------|
| ONCOR ELEC 5.25% DUE 09-30-2040                                   | 390,000.00   | 440,642.00   | 500,239.00   |
| ONCOR ELEC 5.3 DUE 06-01-2042                                     | 600,000.00   | 657,497.00   | 785,257.00   |
| ONCOR ELEC 7.25% DUE 01-15-2033                                   | 290,000.00   | 376,836.00   | 418,933.00   |
| ONCOR ELEC 7.5% DUE 09-01-2038                                    | 740,000.00   | 995,581.00   | 1,154,004.00 |
| ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049                        | 1,000,000.00 | 994,960.00   | 977,442.00   |
| ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049                        | 430,000.00   | 427,833.00   | 420,300.00   |
| ONCOR ELEC FIXED 4.1% DUE 11-15-2048                              | 1,335,000.00 | 1,333,692.00 | 1,528,466.00 |
| ONCOR ELEC FIXED 4.1% DUE 11-15-2048                              | 515,000.00   | 515,845.00   | 589,633.00   |
| ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041                          | 1,335,000.00 | 1,416,795.00 | 1,599,607.00 |
| ONE GAS INC 4.658% DUE 02-01-2044                                 | 2,200,000.00 | 2,199,978.00 | 2,617,082.00 |
| ONEOK INC NEW 4.45% DUE 09-01-2049                                | 1,595,000.00 | 1,592,852.00 | 1,654,454.00 |
| ONEOK INC NEW 5.2% DUE 07-15-2048                                 | 2,300,000.00 | 2,278,978.00 | 2,610,279.00 |
| ONEOK INC NEW 5.2% DUE 07-15-2048                                 | 370,000.00   | 367,538.00   | 419,914.00   |
| ONEOK PARTNERS L P 6.125 DUE 02-01-2041                           | 1,800,000.00 | 1,933,110.00 | 2,167,448.00 |
| ONEOK PARTNERS L P 6.2% DUE 09-15-2043                            | 500,000.00   | 544,620.00   | 633,215.00   |
| ONEOK PARTNERS L P 6.65% DUE 10-01-2036                           | 350,000.00   | 433,570.00   | 446,749.00   |
| ONT TEACHERS 3.875% DUE 03-20-2027                                | 1,100,000.00 | 1,129,678.00 | 1,177,249.00 |
| ORACLE CORP 3.85% DUE 07-15-2036                                  | 2,400,000.00 | 2,399,640.00 | 2,631,516.00 |
| ORACLE CORP 3.85% DUE 07-15-2036                                  | 1,600,000.00 | 1,599,760.00 | 1,754,344.00 |
| ORACLE CORP 3.85% DUE 07-15-2036                                  | 780,000.00   | 764,538.00   | 855,243.00   |
| ORACLE CORP 3.9% DUE 05-15-2035                                   | 975,000.00   | 996,362.00   | 1,087,487.00 |
| ORACLE CORP 4% 11-15-2047                                         | 1,810,000.00 | 1,720,287.00 | 2,024,973.00 |
| ORACLE CORP 4% DUE 07-15-2046                                     | 4,205,000.00 | 4,220,760.00 | 4,680,865.00 |
| ORACLE CORP 4% DUE 07-15-2046                                     | 2,000,000.00 | 1,999,640.00 | 2,226,333.00 |
| ORACLE CORP 4.125% DUE 05-15-2045                                 | 8,500,000.00 | 8,465,065.00 | 9,605,064.00 |
| ORACLE CORP 4.125% DUE 05-15-2045                                 | 4,315,000.00 | 4,266,369.00 | 4,875,982.00 |
| ORACLE CORP 4.125% DUE 05-15-2045                                 | 525,000.00   | 518,423.00   | 593,254.00   |
| ORACLE CORP 4.3% DUE 07-08-2034                                   | 5,000,000.00 | 5,367,700.00 | 5,849,870.00 |
| ORACLE CORP 4.3% DUE 07-08-2034                                   | 1,150,000.00 | 1,149,540.00 | 1,345,470.00 |
| ORACLE CORP 4.375% DUE 05-15-2055                                 | 2,500,000.00 | 2,488,725.00 | 2,968,562.00 |
| ORACLE CORP 4.375% DUE 05-15-2055                                 | 720,000.00   | 824,128.00   | 854,946.00   |
| ORACLE CORP 4.375% DUE 05-15-2055                                 | 450,000.00   | 526,667.00   | 534,341.00   |
| ORACLE CORP 4.5% DUE 07-08-2044                                   | 400,000.00   | 399,804.00   | 475,534.00   |
| ORACLE CORP 5.375 DUE 07-15-2040                                  | 7,400,000.00 | 9,047,094.00 | 9,618,832.00 |
| ORACLE CORP 5.375 DUE 07-15-2040                                  | 2,480,000.00 | 3,016,596.00 | 3,223,609.00 |
| ORACLE CORP COM                                                   | 47,487.00    | 2,647,156.00 | 2,515,861.00 |
| ORACLE CORP COM                                                   | 22,100.00    | 1,059,323.00 | 1,170,858.00 |
| ORANGE 5.375% DUE 01-13-2042                                      | 1,960,000.00 | 2,209,121.00 | 2,524,774.00 |
| ORANGE NT STEP UP 03-01-2031 02-28-2031                           | 1,880,000.00 | 2,737,775.00 | 2,912,180.00 |
| ORANGE S A 5.5% DUE 02-06-2044                                    | 4,100,000.00 | 4,887,077.00 | 5,443,252.00 |
| ORIX CORP 4.05% DUE 01-16-2024                                    | 1,300,000.00 | 1,298,895.00 | 1,383,702.00 |
| ORLANDO HEALTH INC 4.089% DUE 10-01-2048                          | 225,000.00   | 225,000.00   | 247,196.00   |
| OSHKOSH CORPORATION                                               | 11,203.00    | 1,005,344.00 | 1,060,364.00 |
| OSHKOSH CORPORATION                                               | 7,300.00     | 564,662.00   | 690,945.00   |
| OTC DER CASH COLL PAY TO DEUTSCHE                                 | -40,000.00   | -40,000.00   | -40,000.00   |
| OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS                       | -270,000.00  | -270,000.00  | -270,000.00  |
| OTC DERIVATIVE CASH COLL PAY TO CITIBANK                          | -410,000.00  | -410,000.00  | -410,000.00  |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA | -910,000.00  | -910,000.00  | -910,000.00  |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY          | -388,000.00  | -388,000.00  | -388,000.00  |
| OWENS CORNING NEW 4.3% DUE 07-15-2047                             | 1,200,000.00 | 999,180.00   | 1,139,002.00 |
| OWENS CORNING NEW COM STK                                         | 15,600.00    | 1,008,879.00 | 1,015,872.00 |
| OWENS CORNING NEW COM STK                                         | 5,503.00     | 339,285.00   | 358,355.00   |
| OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024                       | 200,000.00   | 199,310.00   | 211,056.00   |
| PA ELEC CO 6.15% DUE 10-01-2038                                   | 300,000.00   | 299,355.00   | 389,039.00   |
| PACCAR INC COM                                                    | 30,434.00    | 2,169,842.00 | 2,407,329.00 |
| PACIFICORP 4.125% DUE 01-15-2049                                  | 3,000,000.00 | 2,993,280.00 | 3,430,889.00 |
| PACIFICORP 4.125% DUE 01-15-2049                                  | 1,235,000.00 | 1,273,430.00 | 1,412,382.00 |
| PACIFICORP 4.15% 02-15-2050                                       | 1,045,000.00 | 1,040,141.00 | 1,201,019.00 |
| PACIFICORP 6% DUE 01-15-2039                                      | 560,000.00   | 741,600.00   | 767,927.00   |
| PACIFICORP 6.1% DUE 08-01-2036                                    | 775,000.00   | 907,455.00   | 1,046,297.00 |
| PACIFICORP 6.25% DUE 10-15-2037                                   | 2,100,000.00 | 2,921,313.00 | 2,946,350.00 |
| PACIFICORP 6.25% DUE 10-15-2037                                   | 825,000.00   | 1,071,647.00 | 1,157,495.00 |
| PACIFICORP 7.7% DUE 11-15-2031                                    | 405,000.00   | 550,804.00   | 595,222.00   |
| PACKAGING CORP 3% DUE 12-15-2029                                  | 445,000.00   | 444,417.00   | 447,283.00   |
| PANCANADIAN PETE 7.2% DUE 11-01-2031                              | 1,100,000.00 | 1,317,371.00 | 1,345,879.00 |
| PANCANADIAN PETE 7.2% DUE 11-01-2031                              | 400,000.00   | 469,096.00   | 489,411.00   |

|                                                                  |              |              |              |
|------------------------------------------------------------------|--------------|--------------|--------------|
| PARKER-HANNIFIN 3.25% DUE 06-14-2029                             | 730,000.00   | 727,715.00   | 762,672.00   |
| PBF ENERGY INC CL A CL A                                         | 34,952.00    | 1,104,521.00 | 1,096,444.00 |
| PEACEHEALTH 4.787% DUE 11-15-2048                                | 375,000.00   | 375,000.00   | 461,724.00   |
| PECO ENERGY CO 3% DUE 09-15-2049                                 | 2,300,000.00 | 2,281,071.00 | 2,210,584.00 |
| PECO ENERGY CO 3% DUE 09-15-2049                                 | 340,000.00   | 337,202.00   | 326,782.00   |
| PECO ENERGY CO 4.15% DUE 10-01-2044                              | 1,125,000.00 | 1,121,141.00 | 1,269,201.00 |
| PECO ENERGY CO FIXED 3.9% DUE 03-01-2048                         | 550,000.00   | 506,809.00   | 620,103.00   |
| PEPSICO INC 2.875% DUE 10-15-2049                                | 570,000.00   | 560,071.00   | 551,321.00   |
| PEPSICO INC 3.375% DUE 07-29-2049                                | 7,000,000.00 | 6,948,970.00 | 7,342,947.00 |
| PEPSICO INC 3.375% DUE 07-29-2049                                | 2,100,000.00 | 2,101,418.00 | 2,202,884.00 |
| PEPSICO INC 3.45% DUE 10-06-2046                                 | 1,415,000.00 | 1,392,851.00 | 1,502,153.00 |
| PEPSICO INC 4.25% DUE 10-22-2044                                 | 450,000.00   | 490,060.00   | 528,293.00   |
| PEPSICO INC 4.45% DUE 04-14-2046                                 | 2,000,000.00 | 2,115,820.00 | 2,457,076.00 |
| PEPSICO INC 4.6% DUE 07-17-2045 REG                              | 300,000.00   | 364,335.00   | 372,185.00   |
| PEPSICO INC COM                                                  | 27,700.00    | 3,267,531.00 | 3,785,759.00 |
| PEPSICO INC COM                                                  | 22,050.00    | 2,272,430.00 | 3,013,573.00 |
| PEPSICO INC SR NT 4 DUE 03-05-2042                               | 185,000.00   | 212,844.00   | 210,568.00   |
| PERRIGO FIN PLC 4.9% DUE 12-15-2044                              | 1,373,000.00 | 1,329,080.00 | 1,269,581.00 |
| PERRIGO FIN UNLTD 4.375% DUE 03-15-2026                          | 1,000,000.00 | 997,510.00   | 1,032,409.00 |
| PERSPECTA INC COM                                                | 7,400.00     | 198,428.00   | 195,656.00   |
| PERU(REP OF) FXD 5.94% 5.94% 12/02/2029                          | 2,200.00     | 733,353.00   | 749,544.00   |
| PETROBRAS GLOBAL 7.25% DUE 03-17-2044                            | 1,700,000.00 | 1,756,100.00 | 2,062,100.00 |
| PETRO-CDA 5.95% DUE 05-15-2035                                   | 1,855,000.00 | 2,229,928.00 | 2,409,387.00 |
| PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048                       | 1,391,000.00 | 1,372,253.00 | 1,342,315.00 |
| PFIZER INC 4% DUE 03-15-2049                                     | 515,000.00   | 506,590.00   | 592,857.00   |
| PFIZER INC 4.1% 09-15-2038                                       | 2,060,000.00 | 2,063,061.00 | 2,355,687.00 |
| PFIZER INC 4.125% DUE 12-15-2046                                 | 715,000.00   | 809,805.00   | 831,407.00   |
| PFIZER INC 4.2% 09-15-2048                                       | 840,000.00   | 980,317.00   | 985,669.00   |
| PFIZER INC 4.3% DUE 06-15-2043                                   | 675,000.00   | 720,704.00   | 792,726.00   |
| PFIZER INC 4.3% DUE 06-15-2043                                   | 320,000.00   | 323,104.00   | 375,811.00   |
| PFIZER INC 5.6% DUE 09-15-2040                                   | 1,300,000.00 | 1,419,850.00 | 1,757,546.00 |
| PFIZER INC 5.6% DUE 09-15-2040                                   | 865,000.00   | 1,058,131.00 | 1,169,444.00 |
| PFIZER INC COM                                                   | 116,586.00   | 4,021,797.00 | 4,567,839.00 |
| PFIZER INC NT 7.2 DUE 03-15-2039                                 | 1,670,000.00 | 2,381,599.00 | 2,627,120.00 |
| PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 | 970,000.00   | 914,885.00   | 1,010,490.00 |
| PHILIP MORRIS INTL 4.125% DUE 03-04-2043                         | 625,000.00   | 590,650.00   | 671,344.00   |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044                          | 2,650,000.00 | 2,779,267.00 | 2,930,155.00 |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044                          | 1,400,000.00 | 1,374,016.00 | 1,548,007.00 |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044                          | 425,000.00   | 463,255.00   | 469,931.00   |
| PHILIP MORRIS INTL 4.375% DUE 11-15-2041                         | 3,800,000.00 | 3,552,294.00 | 4,211,947.00 |
| PHILIP MORRIS INTL 4.375% DUE 11-15-2041                         | 985,000.00   | 1,076,207.00 | 1,091,781.00 |
| PHILIP MORRIS INTL 4.5% DUE 03-20-2042                           | 1,870,000.00 | 2,011,241.00 | 2,125,267.00 |
| PHILIP MORRIS INTL 4.5% DUE 03-20-2042                           | 235,000.00   | 252,378.00   | 267,079.00   |
| PHILIP MORRIS INTL COM STK NPV                                   | 5,891.00     | 448,196.00   | 501,265.00   |
| PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043                      | 335,000.00   | 392,282.00   | 400,600.00   |
| PHILLIPS 66 3.75% DUE 03-01-2028                                 | 350,000.00   | 348,670.00   | 364,578.00   |
| PHILLIPS 66 4.65% DUE 11-15-2034                                 | 500,000.00   | 493,720.00   | 587,660.00   |
| PHILLIPS 66 4.65% DUE 11-15-2034                                 | 390,000.00   | 406,458.00   | 458,375.00   |
| PHILLIPS 66 4.875% DUE 11-15-2044                                | 2,500,000.00 | 2,642,450.00 | 3,016,117.00 |
| PHILLIPS 66 COM                                                  | 29,411.00    | 3,105,239.00 | 3,276,680.00 |
| PHILLIPS 66 COM                                                  | 3,000.00     | 345,235.00   | 334,230.00   |
| PIEDMONT NAT GAS 3.5% DUE 06-01-2029                             | 435,000.00   | 436,169.00   | 465,215.00   |
| PILGRIMS PRIDE CORP                                              | 45,600.00    | 1,206,543.00 | 1,491,804.00 |
| PILGRIMS PRIDE CORP                                              | 19,622.00    | 538,676.00   | 641,934.00   |
| PLAINS ALL AMERN 3.6% DUE 11-01-2024                             | 2,200,000.00 | 2,162,666.00 | 2,264,313.00 |
| PLAINS ALL AMERN 4.3% DUE 01-31-2043                             | 270,000.00   | 241,990.00   | 248,746.00   |
| PLAINS ALL AMERN 6.65% DUE 01-15-2037                            | 1,800,000.00 | 2,041,362.00 | 2,127,204.00 |
| PLAINS ALL AMERN 6.65% DUE 01-15-2037                            | 680,000.00   | 777,920.00   | 803,611.00   |
| PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG  | 225,000.00   | 221,101.00   | 227,029.00   |
| PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045                  | 5,700,000.00 | 5,620,764.00 | 5,680,303.00 |
| PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045                  | 2,400,000.00 | 2,241,624.00 | 2,391,706.00 |
| PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045                  | 495,000.00   | 483,884.00   | 493,289.00   |
| PNM RES INC COM                                                  | 21,030.00    | 1,018,586.00 | 1,066,431.00 |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT)                    | 36,056.00    | 1,646,204.00 | 2,118,290.00 |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT)                    | 11,700.00    | 603,219.00   | 687,375.00   |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE                | 200,000.00   | 200,000.00   | 245,120.00   |

|                                                                        |              |              |              |
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| PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE | 600,000.00   | 670,152.00   | 777,270.00   |
| PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW                            | 33,161.00    | 1,556,130.00 | 1,850,052.00 |
| POTOMAC ELEC PWR 4.15% DUE 03-15-2043                                  | 1,399,000.00 | 1,388,649.00 | 1,581,134.00 |
| PPL CAP FDG INC 4% DUE 09-15-2047                                      | 1,700,000.00 | 1,679,464.00 | 1,740,935.00 |
| PPL CAP FDG INC 5% DUE 03-15-2044                                      | 200,000.00   | 214,880.00   | 229,944.00   |
| PPL ELEC UTILS 3% DUE 10-01-2049                                       | 865,000.00   | 850,477.00   | 827,066.00   |
| PPL ELEC UTILS 4.15% DUE 10-01-2045                                    | 270,000.00   | 310,508.00   | 305,034.00   |
| PPL ELEC UTILS 4.75 DUE 07-15-2043                                     | 2,000,000.00 | 1,987,320.00 | 2,416,666.00 |
| PPL ELEC UTILS 4.75 DUE 07-15-2043                                     | 350,000.00   | 347,781.00   | 422,917.00   |
| PPL ELEC UTILS 5.2% DUE 07-15-2041                                     | 950,000.00   | 1,038,146.00 | 1,189,233.00 |
| PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048                           | 4,500,000.00 | 5,010,732.00 | 5,144,630.00 |
| PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048                           | 300,000.00   | 313,662.00   | 342,975.00   |
| PRESIDENT & 5.625% DUE 10-01-2038                                      | 130,000.00   | 149,595.00   | 176,184.00   |
| PRINCIPAL FINL GROUP INC COM STK                                       | 20,479.00    | 1,133,572.00 | 1,126,345.00 |
| PROCTER & GAMBLE COM NPV                                               | 60,900.00    | 7,170,465.00 | 7,606,410.00 |
| PROCTER & GAMBLE COM NPV                                               | 36,903.00    | 4,403,058.00 | 4,609,185.00 |
| PROGRESS ENERGY 6% DUE 12-01-2039                                      | 1,420,000.00 | 1,802,844.00 | 1,870,485.00 |
| PROGRESS ENERGY 6% DUE 12-01-2039                                      | 775,000.00   | 1,012,843.00 | 1,020,863.00 |
| PROGRESS ENERGY 6.5% DUE 02-01-2042                                    | 2,308,000.00 | 2,631,925.00 | 2,745,375.00 |
| PROGRESS ENERGY 6.5% DUE 02-01-2042                                    | 255,000.00   | 288,716.00   | 303,323.00   |
| PROGRESS ENERGY 7% DUE 10-30-2031                                      | 1,200,000.00 | 1,472,604.00 | 1,639,810.00 |
| PROGRESS ENERGY 7% DUE 10-30-2031                                      | 250,000.00   | 334,355.00   | 341,627.00   |
| PROGRESSIVE CORP 4.2% DUE 03-15-2048                                   | 455,000.00   | 526,391.00   | 532,761.00   |
| PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG                          | 1,830,000.00 | 1,939,382.00 | 2,129,854.00 |
| PROGRESSIVE CORP OH 5.375% 12-31-2040                                  | 2,750,000.00 | 2,750,000.00 | 2,890,140.00 |
| PROLOGIS L P 4.375% DUE 09-15-2048                                     | 240,000.00   | 290,234.00   | 289,072.00   |
| PROLOGIS L P 4.375% DUE 09-15-2048                                     | 175,000.00   | 172,869.00   | 210,781.00   |
| PROVID ST JOSEPH 2.532% DUE 10-01-2029                                 | 725,000.00   | 725,000.00   | 711,922.00   |
| PSEG PWR LLC 8.625% DUE 04-15-2031                                     | 529,000.00   | 768,324.00   | 739,158.00   |
| PUB SERVICE ENTERPRISE GROUP INC COM                                   | 31,491.00    | 1,465,608.00 | 1,859,544.00 |
| PUB STORAGE COM                                                        | 8,100.00     | 1,757,848.00 | 1,724,976.00 |
| PUB SVC ELEC & GAS 3.6% DUE 12-01-2047                                 | 510,000.00   | 513,734.00   | 552,983.00   |
| PUB SVC ELEC GAS 3.8% DUE 03-01-2046                                   | 650,000.00   | 648,203.00   | 716,998.00   |
| PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG                       | 1,225,000.00 | 1,359,279.00 | 1,359,360.00 |
| PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG                       | 355,000.00   | 381,160.00   | 393,937.00   |
| PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042                       | 900,000.00   | 896,886.00   | 951,610.00   |
| PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048                           | 596,000.00   | 629,367.00   | 685,671.00   |
| PUBLIC SVC COLORADO 3.8% 06-15-2047                                    | 1,160,000.00 | 1,155,267.00 | 1,262,226.00 |
| PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                                 | 5,000,000.00 | 4,933,600.00 | 4,992,718.00 |
| PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                                 | 2,400,000.00 | 2,368,128.00 | 2,396,505.00 |
| PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                                 | 315,000.00   | 310,817.00   | 314,541.00   |
| PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                                 | 230,000.00   | 227,521.00   | 229,665.00   |
| PUBLIC SVC CO COLO 3.55% DUE 06-15-2046                                | 485,000.00   | 479,956.00   | 499,448.00   |
| PUBLIC SVC CO COLO 4.05% 09-15-2049                                    | 4,000,000.00 | 3,963,280.00 | 4,597,614.00 |
| PUBLIC SVC CO COLO 4.05% 09-15-2049                                    | 630,000.00   | 646,790.00   | 724,124.00   |
| PUBLIC SVC CO COLO 4.1% DUE 06-15-2048                                 | 900,000.00   | 897,543.00   | 1,035,500.00 |
| PUBLIC SVC CO COLO 4.3% DUE 03-15-2044                                 | 650,000.00   | 647,602.00   | 757,996.00   |
| PUBLIC SVC CO COLO 4.75% DUE 08-15-2041                                | 1,775,000.00 | 2,101,848.00 | 2,085,064.00 |
| PUBLIC SVC CO N H 3.6% DUE 07-01-2049                                  | 900,000.00   | 897,867.00   | 961,932.00   |
| PUBLIC SVC CO N H 3.6% DUE 07-01-2049                                  | 590,000.00   | 591,744.00   | 630,600.00   |
| PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049            | 560,000.00   | 557,608.00   | 565,909.00   |
| PUGET SOUND ENERGY 4.3% DUE 05-20-2045                                 | 555,000.00   | 570,339.00   | 635,522.00   |
| PUGET SOUND ENERGY 5.795% DUE 03-15-2040                               | 585,000.00   | 798,750.00   | 778,518.00   |
| PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049                          | 265,000.00   | 263,285.00   | 264,070.00   |
| PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048                         | 535,000.00   | 535,000.00   | 616,597.00   |
| PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048                         | 175,000.00   | 175,000.00   | 201,691.00   |
| PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040                             | 300,000.00   | 365,310.00   | 395,860.00   |
| PULTE GROUP INC                                                        | 69,017.00    | 2,695,258.00 | 2,677,860.00 |
| PULTE GROUP INC                                                        | 65,800.00    | 1,992,646.00 | 2,553,040.00 |
| PVPTL BAYER US FIN II LLC 4.625% 06-25-2038                            | 1,200,000.00 | 1,181,232.00 | 1,304,341.00 |
| PVPTL BAYER US FIN II LLC 4.625% 06-25-2038                            | 400,000.00   | 369,580.00   | 434,780.00   |
| PVT PL BNP PARIBAS SR NON PFD 4.705% 01-10-2025                        | 2,300,000.00 | 2,300,000.00 | 2,492,159.00 |
| PVTPL FOX CORP 5.476% 01-25-2039                                       | 1,875,000.00 | 2,282,499.00 | 2,294,237.00 |
| PVTPL FOX CORP 5.476% 01-25-2039                                       | 293,000.00   | 293,000.00   | 358,513.00   |
| PVTPL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042                     | 1,002,861.00 | 1,002,856.00 | 1,011,077.00 |
| PVTPL ABBVIE INC 3.2% DUE 11-21-2029                                   | 925,000.00   | 941,150.00   | 941,053.00   |

|                                                                              |              |              |              |
|------------------------------------------------------------------------------|--------------|--------------|--------------|
| PVTPL ABBVIE INC 4.05% DUE 11-21-2039                                        | 3,835,000.00 | 3,863,289.00 | 4,030,804.00 |
| PVTPL ABBVIE INC 4.05% DUE 11-21-2039                                        | 3,690,000.00 | 3,676,974.00 | 3,878,401.00 |
| PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019                  | 2,965,000.00 | 2,952,043.00 | 3,148,292.00 |
| PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019                  | 490,000.00   | 522,989.00   | 520,291.00   |
| PVTPL ADANI PORTS & SPL ECONOMIC ZONE LTD 3.375% 07-24-2024                  | 1,600,000.00 | 1,598,912.00 | 1,608,702.00 |
| PVTPL AIR LIQUIDE FIN S A NT 144A 3.5% DUE 09-27-2046/09-27-2016 BEO         | 460,000.00   | 459,066.00   | 475,455.00   |
| PVTPL AIRBUS GROUP 3.95% 04-10-2047                                          | 3,000,000.00 | 2,963,070.00 | 3,325,187.00 |
| PVTPL AIRBUS GROUP 3.95% 04-10-2047                                          | 1,130,000.00 | 1,116,090.00 | 1,252,487.00 |
| PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO                                  | 1,100,000.00 | 1,098,042.00 | 1,154,169.00 |
| PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047                      | 2,200,000.00 | 2,198,922.00 | 2,359,658.00 |
| PVTPL AMBAC LSNI LLC FLTG 02-12-2023                                         | 245,442.00   | 246,976.00   | 248,510.00   |
| PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044                  | 665,000.00   | 756,622.00   | 834,657.00   |
| 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 | 3,230,319.00 |
| PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026                             | 1,000,000.00 | 1,000,000.00 | 1,025,000.00 |
| 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 | 2,315,572.00 |
| PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038                                    | 3,500,000.00 | 3,487,330.00 | 3,955,414.00 |
| PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025                | 600,000.00   | 596,610.00   | 608,250.00   |
| PVTPL BAYER US FIN II LLC 3.875% 12-15-2023                                  | 400,000.00   | 402,360.00   | 419,912.00   |
| PVTPL BAYER US FIN II LLC 4.2% DUE 07-15-2034 BEO                            | 260,000.00   | 258,048.00   | 269,683.00   |
| PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO                            | 435,000.00   | 433,529.00   | 440,872.00   |
| PVTPL BAYER US FIN II LLC 4.7% 07-15-2064                                    | 1,110,000.00 | 1,063,806.00 | 1,071,440.00 |
| PVTPL BLACKSTONE HLDGS FIN L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO | 1,300,000.00 | 1,286,636.00 | 1,282,026.00 |
| PVTPL BNP PARIBAS 4.375% 03-01-2033                                          | 1,570,000.00 | 1,562,374.00 | 1,695,841.00 |
| PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028                             | 1,400,000.00 | 1,383,073.00 | 1,555,784.00 |
| PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUMTERM 3.5% 10-10-2024                 | 200,000.00   | 198,656.00   | 206,381.00   |
| PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO                     | 1,250,000.00 | 1,414,659.00 | 1,425,599.00 |
| PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO                     | 1,100,000.00 | 1,114,707.00 | 1,254,527.00 |
| PVTPL BRISTOL MYERS SQUIBB CO 4.35% DUE 11-15-2047                           | 700,000.00   | 619,108.00   | 835,319.00   |
| PVTPL BRISTOL MYERS SQUIBB CO 4.35% DUE 11-15-2047                           | 415,000.00   | 406,483.00   | 495,225.00   |
| PVTPL BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039                              | 2,395,000.00 | 2,454,909.00 | 2,764,419.00 |
| PVTPL BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039                              | 1,885,000.00 | 1,882,856.00 | 2,175,753.00 |
| PVTPL BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039                              | 1,306,000.00 | 1,301,533.00 | 1,507,445.00 |
| PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049                               | 2,130,000.00 | 2,112,065.00 | 2,528,897.00 |
| PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049                               | 1,620,000.00 | 1,632,781.00 | 1,923,386.00 |
| PVTPL BRISTOL MYERS SQUIBB CO 5% DUE 08-15-2045/11-22-2019 BEO               | 1,500,000.00 | 1,472,460.00 | 1,924,187.00 |
| PVTPL BRISTOL MYERS SQUIBB CO 5% DUE 08-15-2045/11-22-2019 BEO               | 700,000.00   | 647,654.00   | 897,954.00   |
| PVTPL BROADCOM INC 4.75% DUE 04-15-2029                                      | 3,435,000.00 | 3,529,355.00 | 3,756,114.00 |
| PVTPL BROADCOM INC 4.75% DUE 04-15-2029                                      | 1,000,000.00 | 995,250.00   | 1,093,483.00 |
| PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039                                 | 925,000.00   | 931,067.00   | 945,205.00   |
| PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039                                 | 370,000.00   | 370,000.00   | 378,082.00   |
| PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO                   | 1,085,000.00 | 1,085,000.00 | 1,088,956.00 |
| PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO                   | 500,000.00   | 500,000.00   | 501,823.00   |
| PVTPL CARGILL INC 3.875% 05-23-2049                                          | 3,500,000.00 | 3,448,655.00 | 3,920,821.00 |
| PVTPL CENTENE CORP 4.25% 12-15-2027                                          | 990,000.00   | 981,684.00   | 1,018,462.00 |
| PVTPL CENTENE CORP 4.25% 12-15-2027                                          | 875,000.00   | 867,650.00   | 900,156.00   |
| PVTPL CENTENE CORP DEL 4.625% DUE 12-15-2029                                 | 1,540,000.00 | 1,540,000.00 | 1,619,079.00 |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028                           | 7,600,000.00 | 7,513,968.00 | 7,883,572.00 |
| PVTPL CIGNA CORP NEW 4.8% 07-15-2046                                         | 1,550,000.00 | 1,590,713.00 | 1,799,151.00 |
| PVTPL CIGNA CORP NEW 4.8% 07-15-2046                                         | 506,000.00   | 588,183.00   | 587,336.00   |
| PVTPL CIGNA CORP NEW NT 3.875% DUE 10-15-2047                                | 3,300,000.00 | 3,291,330.00 | 3,354,810.00 |
| PVTPL CIGNA CORP NEW NT 3.875% DUE 10-15-2047                                | 2,375,000.00 | 2,251,134.00 | 2,414,447.00 |
| PVTPL CIM 2014 LOAN TRUST I RESTR TRUST CERTIFICATE CORP 3.4% 03-01-2027     | 1,600,000.00 | 1,597,746.00 | 1,663,035.00 |
| PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059   | 677,787.00   | 682,053.00   | 681,092.00   |
| PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO        | 2,825,857.00 | 2,842,484.00 | 2,843,688.00 |
| PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO     | 1,560,712.00 | 1,575,842.00 | 1,569,686.00 |
| PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO         | 1,145,000.00 | 1,145,000.00 | 1,148,609.00 |
| PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049              | 800,000.00   | 744,432.00   | 859,838.00   |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO  | 1,300,000.00 | 1,297,803.00 | 1,341,756.00 |
| PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049                     | 800,000.00   | 800,000.00   | 875,480.00   |
| PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO                          | 3,000,000.00 | 3,000,000.00 | 3,173,556.00 |
| PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO      | 900,000.00   | 900,000.00   | 959,625.00   |
| PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTF5 5-15-19 BEO  | 2,303,690.00 | 2,961,896.00 | 2,938,347.00 |
| PVTPL DAE FDG LLC 5.25% DUE 11-15-2021                                       | 100,000.00   | 99,875.00    | 103,750.00   |
| PVTPL DAE FDG LLC SR 4.0% 08-01-2020                                         | 100,000.00   | 98,125.00    | 100,625.00   |
| PVTPL DAIMLER FIN NORTH AMER LLC 3.1% DUE 08-15-2029                         | 970,000.00   | 975,747.00   | 981,221.00   |
| PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026                               | 2,000,000.00 | 1,994,860.00 | 2,202,399.00 |

|                                                                                  |              |              |              |
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| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                | 5,349,000.00 | 6,258,540.00 | 7,370,585.00 |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                | 1,940,000.00 | 2,345,140.00 | 2,673,198.00 |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                | 1,925,000.00 | 1,960,526.00 | 2,652,529.00 |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                | 1,900,000.00 | 2,448,188.00 | 2,618,080.00 |
| PVTPL DIAMOND SPORTS GR / DIAMON 5.375% 08-15-2026 BEO                           | 600,000.00   | 595,500.00   | 606,931.00   |
| PVTPL EDF S A NT 4.875 DUE 01-22-2044                                            | 950,000.00   | 918,897.00   | 1,090,676.00 |
| PVTPL EDF S A NT 6 DUE 01-22-2114 BEO                                            | 1,200,000.00 | 1,163,436.00 | 1,417,536.00 |
| PVTPL EDF S A NT 6 DUE 01-22-2114 BEO                                            | 900,000.00   | 972,127.00   | 1,063,152.00 |
| PVTPL ENEL FIN INTL N V 4.625 09-14-2025                                         | 1,000,000.00 | 1,043,770.00 | 1,091,287.00 |
| PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO                               | 2,000,000.00 | 1,997,580.00 | 2,006,746.00 |
| PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047                                  | 2,200,000.00 | 2,196,502.00 | 2,477,825.00 |
| PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046                                       | 2,100,000.00 | 1,927,044.00 | 2,243,841.00 |
| PVTPL FOX CORP 5.576% 01-25-2049                                                 | 1,945,000.00 | 2,485,520.00 | 2,477,913.00 |
| PVTPL FOX CORP 5.576% 01-25-2049                                                 | 1,230,000.00 | 1,544,952.00 | 1,567,009.00 |
| PVTPL FOX CORP 5.576% 01-25-2049                                                 | 195,000.00   | 195,000.00   | 248,428.00   |
| PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028                               | 1,000,000.00 | 996,310.00   | 1,026,876.00 |
| PVTPL GREENKO DUTCH B V 4.875% DUE 07-24-2022                                    | 200,000.00   | 182,250.00   | 200,488.00   |
| PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO                            | 1,475,000.00 | 2,121,260.00 | 2,044,980.00 |
| PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO                                    | 74,000.00    | 72,706.00    | 79,236.00    |
| PVTPL HEINZ H J CO 4.875% DUE 02-15-2025                                         | 1,640,000.00 | 1,691,250.00 | 1,685,055.00 |
| PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO                     | 3,050,000.00 | 3,724,136.00 | 3,907,714.00 |
| PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026                                    | 700,000.00   | 704,840.00   | 704,092.00   |
| PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029                        | 2,600,000.00 | 2,577,458.00 | 2,622,829.00 |
| 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 | 1,948,403.00 |
| 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 | 1,223,164.00 |
| PVTPL KEYSAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO                    | 6,750,000.00 | 8,660,293.00 | 8,734,217.00 |
| PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO      | 1,000,000.00 | 997,190.00   | 1,065,939.00 |
| PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO                             | 355,000.00   | 349,927.00   | 374,701.00   |
| PVTPL KRAFT HEINZ FOODS CO GTD SR NT 4.625% DUE 10-01-2039                       | 1,475,000.00 | 1,466,076.00 | 1,537,837.00 |
| PVTPL LEASEPLAN CORP N V MEDIUM TERM NTS2.875% DUE 10-24-2024                    | 400,000.00   | 399,096.00   | 399,864.00   |
| PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077                     | 2,100,000.00 | 2,081,079.00 | 2,535,353.00 |
| PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077                     | 890,000.00   | 881,981.00   | 1,074,507.00 |
| PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070                       | 2,338,000.00 | 1,911,042.00 | 2,260,984.00 |
| PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO | 400,000.00   | 470,275.00   | 534,000.00   |
| PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO                                     | 376,000.00   | 375,319.00   | 486,469.00   |
| PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO      | 1,125,000.00 | 1,395,392.00 | 1,360,758.00 |
| PVTPL MPLX LP 5.20% DUE 12-01-2047                                               | 1,455,000.00 | 1,478,927.00 | 1,549,500.00 |
| PVTPL MPLX LP 5.20% DUE 12-01-2047                                               | 545,000.00   | 542,648.00   | 580,397.00   |
| PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029                           | 1,105,000.00 | 1,088,237.00 | 1,116,357.00 |
| PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030                                       | 1,800,000.00 | 1,800,000.00 | 1,933,827.00 |
| PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG            | 1,500,000.00 | 2,454,810.00 | 2,550,065.00 |
| PVTPL NESTLE HLDGS INC 3.9% 09-24-2038                                           | 790,000.00   | 773,747.00   | 891,653.00   |
| PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069                           | 1,810,000.00 | 1,796,932.00 | 2,074,839.00 |
| PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069                           | 1,210,000.00 | 1,201,264.00 | 1,387,047.00 |
| PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069                           | 390,000.00   | 387,184.00   | 447,065.00   |
| PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049                           | 900,000.00   | 895,059.00   | 862,329.00   |
| PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO                     | 300,000.00   | 301,844.00   | 350,545.00   |
| PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO                | 1,500,000.00 | 1,499,985.00 | 1,702,475.00 |
| PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO       | 2,500,000.00 | 2,593,950.00 | 2,820,006.00 |
| PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO                    | 4,800,000.00 | 4,791,648.00 | 5,067,102.00 |
| PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205                              | 6,262,000.00 | 5,578,661.00 | 6,280,394.00 |
| PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205                              | 595,000.00   | 590,334.00   | 596,748.00   |
| PVTPL NXP B V / NXP FDG LLC SR NT 144A 3.875% DUE 09-01-2022/08-01-2022 BEO      | 500,000.00   | 514,960.00   | 518,775.00   |
| PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE 12-01-2028 BEO                    | 105,000.00   | 115,271.00   | 122,733.00   |
| PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029                                | 2,216,000.00 | 2,286,981.00 | 2,396,348.00 |
| PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029                                | 1,000,000.00 | 996,540.00   | 1,081,384.00 |
| PVTPL NXP BV/NXP FUNDING LLC 5.35% 03-01-2026 BEO                                | 800,000.00   | 799,976.00   | 903,538.00   |
| PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO            | 500,000.00   | 500,000.00   | 546,670.00   |
| PVTPL PACIFIC LIFECORP 5.125% 01-30-2043                                         | 615,000.00   | 600,865.00   | 715,702.00   |
| PVTPL PANASONIC CORP 3.113% 07-19-2029                                           | 1,500,000.00 | 1,500,000.00 | 1,540,942.00 |
| PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022                                      | 100,000.00   | 97,750.00    | 106,540.00   |
| PVTPL PARK AEROSPACE HLDGS LTD SR NT 3.625% DUE 03-15-2021 BEO                   | 600,000.00   | 573,000.00   | 608,136.00   |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017             | 2,550,000.00 | 2,546,455.00 | 2,734,643.00 |
| 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 | 2,144,818.00 |
| PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG                        | 1,700,000.00 | 1,682,830.00 | 1,791,375.00 |
| PVTPL PETROBRAS GLOBAL FIN B V 5.093% 01-15-2030                                 | 3,381,000.00 | 3,112,851.00 | 3,622,775.00 |

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| PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO | 1,479,000.00 | 1,053,787.00 | 1,356,982.00 |
| PVTPL QUICKEN LNS INC 5.25% 01-15-2028                                   | 1,500,000.00 | 1,377,125.00 | 1,552,500.00 |
| PVTPL REPUBLIC OF PERU 6.35% 08-12-2028                                  | 2,100.00     | 723,011.00   | 735,329.00   |
| PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010      | 1,000,000.00 | 1,104,990.00 | 1,040,000.00 |
| PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048                           | 980,000.00   | 978,829.00   | 1,114,059.00 |
| PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO       | 2,075,000.00 | 2,017,481.00 | 2,226,981.00 |
| PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO                       | 498,000.00   | 521,755.00   | 535,481.00   |
| PVTPL SAUDI ARABIAN OIL CO FIXED 4.25% 04-16-2039                        | 705,000.00   | 699,085.00   | 755,228.00   |
| PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049                       | 500,000.00   | 492,765.00   | 546,796.00   |
| PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049                       | 200,000.00   | 197,106.00   | 218,719.00   |
| PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027           | 2,500,000.00 | 2,483,725.00 | 2,615,570.00 |
| PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047              | 1,575,000.00 | 1,569,409.00 | 1,876,523.00 |
| PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO       | 1,750,000.00 | 1,737,015.00 | 2,079,882.00 |
| PVTPL STD INDS INC DEL 4.75% 01-15-2028                                  | 600,000.00   | 600,000.00   | 615,000.00   |
| PVTPL TEACHERS INS & 4.9% DUE 09-15-2044                                 | 1,000,000.00 | 999,070.00   | 1,228,402.00 |
| PVTPL TEACHERS INS & 4.9% DUE 09-15-2044                                 | 962,000.00   | 961,105.00   | 1,181,723.00 |
| PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029                | 895,000.00   | 898,526.00   | 966,562.00   |
| PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048                 | 695,000.00   | 658,788.00   | 739,210.00   |
| PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 12-25-2048 BEO             | 1,804,720.00 | 1,808,394.00 | 1,810,731.00 |
| PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048                 | 571,312.00   | 572,003.00   | 570,724.00   |
| PVTPL TRANSOCEAN PROTEUS LTD SR SECD NT 6.25% 12-01-2024                 | 420,000.00   | 413,700.00   | 432,600.00   |
| PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO          | 2,600,000.00 | 2,596,048.00 | 2,795,026.00 |
| PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044                             | 2,100,000.00 | 2,080,125.00 | 2,441,271.00 |
| PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048                              | 215,000.00   | 214,088.00   | 269,385.00   |
| PVTPL UBS GROUP AG SR 3.126% 08-13-2030                                  | 1,000,000.00 | 1,000,000.00 | 1,017,270.00 |
| PVTPL UBS GROUP AG SR 3.126% 08-13-2030                                  | 815,000.00   | 815,000.00   | 829,075.00   |
| PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028                    | 1,700,000.00 | 1,700,000.00 | 1,857,985.00 |
| PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO                            | 300,000.00   | 301,512.00   | 326,414.00   |
| PVTPL UNICREDIT SPA 5.861% 06-19-2032                                    | 1,790,000.00 | 1,825,547.00 | 1,867,525.00 |
| PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO                            | 1,700,000.00 | 1,700,000.00 | 1,825,846.00 |
| PVTPL UNION PAC CORP 3.839% DUE 03-20-2060                               | 3,441,000.00 | 2,923,971.00 | 3,491,325.00 |
| PVTPL UNION PAC CORP 3.839% DUE 03-20-2060                               | 2,824,000.00 | 2,585,125.00 | 2,865,302.00 |
| PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025                   | 4,800,000.00 | 4,788,384.00 | 5,314,358.00 |
| PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028                            | 600,000.00   | 599,586.00   | 620,751.00   |
| QORVO INC COM                                                            | 25,100.00    | 1,786,167.00 | 2,917,373.00 |
| QUALCOMM INC 4.3% DUE 05-20-2047                                         | 2,600,000.00 | 2,599,584.00 | 2,982,921.00 |
| QUALCOMM INC 4.3% DUE 05-20-2047                                         | 890,000.00   | 852,805.00   | 1,021,077.00 |
| QUALCOMM INC 4.3% DUE 05-20-2047                                         | 830,000.00   | 793,658.00   | 952,240.00   |
| QUALCOMM INC 4.8% DUE 05-20-2045                                         | 2,000,000.00 | 1,978,795.00 | 2,450,573.00 |
| QUALCOMM INC 4.8% DUE 05-20-2045                                         | 1,295,000.00 | 1,320,317.00 | 1,586,746.00 |
| QUALCOMM INC COM                                                         | 30,800.00    | 2,701,025.00 | 2,717,484.00 |
| QUEST DIAGNOSTICS 4.7% DUE 03-30-2045                                    | 240,000.00   | 249,290.00   | 267,904.00   |
| QUEST DIAGNOSTICS INC 2.95% DUE 06-30-2030 BEO                           | 1,040,000.00 | 1,037,275.00 | 1,040,201.00 |
| RAC BOND CO PLC 4.87%-VAR SNR 06/05/46 GBP                               | 1,000,000.00 | 1,394,566.00 | 1,316,097.00 |
| RADIAN GROUP INC COM                                                     | 55,930.00    | 1,115,519.00 | 1,407,199.00 |
| RAYMOND JAMES FINL 4.95% DUE 07-15-2046                                  | 1,000,000.00 | 1,027,010.00 | 1,169,240.00 |
| RAYTHEON CO USD0.01                                                      | 7,000.00     | 1,489,143.00 | 1,538,180.00 |
| REGAL BELOIT CORP COM                                                    | 6,351.00     | 521,515.00   | 543,709.00   |
| REGENCY CTRS L P 4.4% DUE 02-01-2047                                     | 200,000.00   | 192,566.00   | 226,542.00   |
| REGENCY CTRS L P 4.65% DUE 03-15-2049                                    | 500,000.00   | 498,305.00   | 588,614.00   |
| REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037        | 2,026,000.00 | 2,351,795.00 | 2,658,524.00 |
| REGIONS FINL CORP 7.375% DUE 12-10-2037                                  | 285,000.00   | 372,606.00   | 408,194.00   |
| REINSURANCE GROUP AMER INC COM NEW STK                                   | 15,818.00    | 1,979,146.00 | 2,579,283.00 |
| REINSURANCE GROUP AMER INC COM NEW STK                                   | 4,200.00     | 584,098.00   | 684,852.00   |
| RELiance STL & ALUM CO COM                                               | 13,046.00    | 1,250,255.00 | 1,562,389.00 |
| REPUBLIC N Y CORP 7.2% DUE 07-15-2097                                    | 390,000.00   | 522,262.00   | 594,374.00   |
| REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023                            | 300,000.00   | 296,751.00   | 324,589.00   |
| REPUBLIC SVCS INC COM                                                    | 3,500.00     | 307,737.00   | 313,705.00   |
| REYNOLDS AMERN INC 6.15% DUE 09-15-2043                                  | 615,000.00   | 744,384.00   | 722,577.00   |
| REYNOLDS AMERN INC 6.15% DUE 09-15-2043                                  | 273,000.00   | 271,780.00   | 320,754.00   |
| REYNOLDS AMERN INC 7% DUE 08-04-2041                                     | 1,420,000.00 | 1,638,843.00 | 1,737,572.00 |
| REYNOLDS AMERN INC 7% DUE 08-04-2041                                     | 390,000.00   | 520,896.00   | 477,220.00   |
| REYNOLDS AMERN INC 7.25% DUE 06-15-2037                                  | 420,000.00   | 524,996.00   | 547,411.00   |
| REYNOLDS AMERN INC 8.125% DUE 05-01-2040                                 | 615,000.00   | 835,075.00   | 832,913.00   |
| REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035                             | 1,600,000.00 | 1,703,639.00 | 1,860,240.00 |
| REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035                             | 198,000.00   | 197,125.00   | 230,205.00   |



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| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                                | 3,010,000.00 | 3,495,092.00 | 3,454,556.00 |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                                | 2,900,000.00 | 3,144,574.00 | 3,328,310.00 |
| ROCKWELL COLLINS 4.35% DUE 04-15-2047                                        | 2,500,000.00 | 2,489,175.00 | 2,944,347.00 |
| ROCKWELL COLLINS 4.35% DUE 04-15-2047                                        | 1,700,000.00 | 1,624,886.00 | 2,002,156.00 |
| ROCKWELL COLLINS 4.35% DUE 04-15-2047                                        | 935,000.00   | 930,951.00   | 1,101,186.00 |
| ROCKWELL COLLINS INC DEL 4.8 DUE 12-15-2043                                  | 575,000.00   | 599,862.00   | 691,194.00   |
| ROGERS 5% DUE 03-15-2044                                                     | 1,500,000.00 | 1,488,465.00 | 1,817,919.00 |
| ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049                                | 1,795,000.00 | 1,788,187.00 | 1,812,057.00 |
| ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049                                | 1,500,000.00 | 1,483,890.00 | 1,514,254.00 |
| ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049                                | 330,000.00   | 326,456.00   | 333,136.00   |
| ROGERS COMMUNICATIONS INC 4.3% 02-15-2048                                    | 275,000.00   | 302,723.00   | 306,414.00   |
| ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG                               | 2,190,000.00 | 2,255,303.00 | 2,451,907.00 |
| ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG                               | 1,490,000.00 | 1,485,038.00 | 1,668,192.00 |
| ROPER TECHNOLOGIES 2.95% DUE 09-15-2029                                      | 880,000.00   | 878,090.00   | 888,962.00   |
| ROSS STORES INC COM                                                          | 6,600.00     | 751,235.00   | 768,372.00   |
| ROYAL BK SCOT GRP 2%-FRN SNR NPF 04/03/25 EUR                                | 300,000.00   | 347,167.00   | 356,230.00   |
| ROYAL BK SCOTLAND 3.875% DUE 09-12-2023                                      | 2,200,000.00 | 2,199,340.00 | 2,305,674.00 |
| ROYAL BK SCOTLAND FLTGT RT 4.445% DUE 05-08-2030                             | 3,000,000.00 | 3,013,740.00 | 3,315,012.00 |
| ROYAL BK SCOTLAND FLTGT RT 5.076% DUE 01-27-2030                             | 1,255,000.00 | 1,255,000.00 | 1,443,724.00 |
| ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG                             | 2,367,000.00 | 2,443,665.00 | 2,632,577.00 |
| RPI GBP UK RPI/3.585% LCH_SBSIUS 15/10/2046 SWU09GJ52                        | 250,000.00   | 2,404.00     | 75,718.00    |
| RPM INTL INC 3.45% DUE 11-15-2022                                            | 600,000.00   | 599,226.00   | 615,193.00   |
| RPM INTL INC 5.25% DUE 06-01-2045                                            | 240,000.00   | 254,957.00   | 268,927.00   |
| RWJ BARNABAS HLTH 3.949% DUE 07-01-2046                                      | 745,000.00   | 745,000.00   | 789,770.00   |
| S CAROLINA ELEC & 4.6% DUE 06-15-2043                                        | 1,140,000.00 | 1,161,796.00 | 1,353,844.00 |
| S CAROLINA ELEC & 5.1% DUE 06-01-2065                                        | 735,000.00   | 758,143.00   | 956,090.00   |
| S CAROLINA ELEC & 5.45% DUE 02-01-2041                                       | 875,000.00   | 1,152,051.00 | 1,138,302.00 |
| S CAROLINA ELEC & 6.625% DUE 02-01-2032                                      | 435,000.00   | 592,374.00   | 590,058.00   |
| S&P GLOBAL INC 4.5% DUE 05-15-2048                                           | 1,000,000.00 | 987,510.00   | 1,218,973.00 |
| S&P GLOBAL INC COM                                                           | 3,460.00     | 842,679.00   | 944,753.00   |
| S.W. AIRL CO COM                                                             | 10,657.00    | 595,277.00   | 575,265.00   |
| SABINE PASS 5.625% DUE 04-15-2023                                            | 2,800,000.00 | 2,842,000.00 | 3,047,571.00 |
| SABINE PASS 5.75% DUE 05-15-2024                                             | 670,000.00   | 714,582.00   | 747,518.00   |
| SABINE PASS FIXED 4.2% DUE 03-15-2028                                        | 2,900,000.00 | 2,897,187.00 | 3,074,140.00 |
| SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE               | 1,440,000.00 | 1,439,741.00 | 1,419,710.00 |
| SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE               | 1,170,000.00 | 1,170,000.00 | 1,178,401.00 |
| SAN DIEGO GAS & 3.75% DUE 06-01-2047                                         | 455,000.00   | 452,971.00   | 473,467.00   |
| SAN DIEGO GAS & 3.95% DUE 11-15-2041                                         | 2,000,000.00 | 1,836,300.00 | 2,029,216.00 |
| SAN DIEGO GAS & 4.15% DUE 05-15-2048                                         | 360,000.00   | 358,409.00   | 396,178.00   |
| SAN DIEGO GAS & 4.5% DUE 08-15-2040                                          | 680,000.00   | 710,267.00   | 767,620.00   |
| SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE | 750,000.00   | 723,622.00   | 770,902.00   |
| SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025                                  | 1,900,000.00 | 1,870,740.00 | 2,084,946.00 |
| SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028                                    | 1,200,000.00 | 1,159,754.00 | 1,353,756.00 |
| SANTANDER HLDGS USA INC 4.4% 07-13-2027                                      | 260,000.00   | 266,258.00   | 280,768.00   |
| SANTANDER UK GR FR SNR EMTN 05/23 EUR100000                                  | 400,000.00   | 429,357.00   | 450,965.00   |
| SANTANDER UK PLC 2.875% DUE 06-18-2024                                       | 2,100,000.00 | 2,092,146.00 | 2,147,892.00 |
| SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 9 5% DUE 04-17-2049 REG | 1,500,000.00 | 1,467,390.00 | 1,792,500.00 |
| SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG                | 1,300,000.00 | 1,292,070.00 | 1,462,500.00 |
| SEMPRA ENERGY 3.4% 01-12-2018                                                | 300,000.00   | 274,470.00   | 311,005.00   |
| SEMPRA ENERGY 3.8% DUE 02-01-2038                                            | 420,000.00   | 415,456.00   | 439,188.00   |
| SEMPRA ENERGY 6% DUE 10-15-2039                                              | 2,600,000.00 | 3,172,858.00 | 3,375,828.00 |
| SEMPRA ENERGY 6% DUE 10-15-2039                                              | 654,000.00   | 723,535.00   | 849,151.00   |
| SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                                | 2,000,000.00 | 1,994,220.00 | 2,387,637.00 |
| SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG                              | 1,185,000.00 | 1,295,766.00 | 1,445,137.00 |
| SHELL INTL FIN B V 2.375% DUE 11-07-2029                                     | 5,460,000.00 | 5,419,436.00 | 5,415,769.00 |
| SHELL INTL FIN B V 3.625% DUE 08-21-2042                                     | 1,250,000.00 | 1,111,368.00 | 1,337,250.00 |
| SHELL INTL FIN B V 3.625% DUE 08-21-2042                                     | 1,200,000.00 | 1,028,981.00 | 1,283,760.00 |
| SHELL INTL FIN B V 3.75% DUE 09-12-2046                                      | 485,000.00   | 530,721.00   | 533,368.00   |
| SHELL INTL FIN B V 4% DUE 05-10-2046                                         | 6,092,000.00 | 6,048,290.00 | 6,942,482.00 |
| SHELL INTL FIN B V 4.125% DUE 05-11-2035                                     | 1,295,000.00 | 1,284,791.00 | 1,515,286.00 |
| SHELL INTL FIN B V 6.375% DUE 12-15-2038                                     | 880,000.00   | 1,305,762.00 | 1,284,437.00 |
| SHERWIN-WILLIAMS 2.95% DUE 08-15-2029                                        | 1,575,000.00 | 1,571,346.00 | 1,590,796.00 |
| SHERWIN-WILLIAMS 4.5% DUE 06-01-2047                                         | 1,800,000.00 | 1,787,634.00 | 2,046,028.00 |
| SHERWIN-WILLIAMS 4.5% DUE 06-01-2047                                         | 980,000.00   | 973,267.00   | 1,113,949.00 |
| SHERWIN-WILLIAMS 4.5% DUE 06-01-2047                                         | 370,000.00   | 368,267.00   | 420,572.00   |
| SHERWIN-WILLIAMS CO COM                                                      | 2,220.00     | 1,235,043.00 | 1,295,459.00 |

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| SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045                                  | 210,000.00   | 208,528.00   | 221,073.00   |
| SILGAN HLDGS INC COM                                                        | 9,574.00     | 287,204.00   | 297,560.00   |
| SIMON PPTY GROUP L 4.25% DUE 10-01-2044                                     | 1,000,000.00 | 994,090.00   | 1,132,721.00 |
| SIMON PPTY GROUP L 4.75% DUE 03-15-2042                                     | 550,000.00   | 536,834.00   | 660,716.00   |
| SIMON PPTY GROUP L FIXED 3.25% 09-13-2049                                   | 1,130,000.00 | 1,112,608.00 | 1,099,533.00 |
| SIMON PROPERTY GROUP INC COM                                                | 16,000.00    | 2,594,878.00 | 2,383,360.00 |
| SINOPEC GROUP OVERSEAS DEV LTD 4.0% DUE 09-13-2017 BEO                      | 2,300,000.00 | 2,300,000.00 | 2,487,798.00 |
| SKECHERS U S A INC CL A CL A ISIN #US8305661055                             | 1,733.00     | 70,294.00    | 74,848.00    |
| SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022 | 1,100,000.00 | 1,137,125.00 | 1,195,084.00 |
| SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG       | 43,168.00    | 43,168.00    | 45,129.00    |
| SMUCKER J M CO 4.375% DUE 03-15-2045                                        | 400,000.00   | 393,240.00   | 431,811.00   |
| SOUTH NASSAU COMMUNIES HOSP 4.649% 08-01-2048                               | 1,770,000.00 | 1,755,038.00 | 1,886,688.00 |
| SOUTHERN CALIF EDISON CO 4.125% 03-01-2048                                  | 224,000.00   | 232,064.00   | 239,345.00   |
| SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043                                | 900,000.00   | 943,389.00   | 1,021,142.00 |
| SOUTHERN CALIF EDISON CO 4.875% 03-01-2049                                  | 1,350,000.00 | 1,549,881.00 | 1,601,597.00 |
| SOUTHERN CALIF GAS CO 4.3% 01-15-2049                                       | 1,265,000.00 | 1,259,060.00 | 1,444,270.00 |
| SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG                               | 355,000.00   | 390,418.00   | 399,648.00   |
| SOUTHERN CO 3.25% DUE 07-01-2026                                            | 300,000.00   | 294,042.00   | 312,568.00   |
| SOUTHERN CO 4.25% DUE 07-01-2036                                            | 1,740,000.00 | 1,768,944.00 | 1,875,925.00 |
| SOUTHERN CO 4.4% DUE 07-01-2046                                             | 2,100,000.00 | 2,089,122.00 | 2,329,038.00 |
| SOUTHERN CO 4.4% DUE 07-01-2046                                             | 400,000.00   | 438,494.00   | 443,626.00   |
| SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047                                    | 2,500,000.00 | 2,494,125.00 | 2,767,346.00 |
| SOUTHN BAPTIST 4.857% DUE 07-15-2045                                        | 755,000.00   | 755,000.00   | 894,261.00   |
| SOUTHN BAPTIST 4.857% DUE 07-15-2045                                        | 615,000.00   | 615,000.00   | 728,438.00   |
| SOUTHN CAL EDISON 3.9 DUE 03-15-2043                                        | 1,300,000.00 | 1,195,207.00 | 1,333,540.00 |
| SOUTHN CAL EDISON 3.9 DUE 03-15-2043                                        | 935,000.00   | 929,911.00   | 959,123.00   |
| SOUTHN CAL EDISON 3.9% DUE 12-01-2041                                       | 990,000.00   | 1,043,575.00 | 984,358.00   |
| SOUTHN CAL EDISON 4% DUE 04-01-2047                                         | 900,000.00   | 861,064.00   | 947,567.00   |
| SOUTHN CAL EDISON 4% DUE 04-01-2047                                         | 586,000.00   | 590,594.00   | 616,972.00   |
| SOUTHN CAL EDISON 4.05% DUE 03-15-2042                                      | 675,000.00   | 736,921.00   | 699,365.00   |
| SOUTHN CAL EDISON 4.5% DUE 09-01-2040                                       | 860,000.00   | 888,629.00   | 944,842.00   |
| SOUTHN CAL EDISON 5.35% DUE 07-15-2035                                      | 1,085,000.00 | 1,388,939.00 | 1,272,157.00 |
| SOUTHN CAL EDISON 5.5% DUE 03-15-2040                                       | 1,565,000.00 | 2,062,365.00 | 1,932,837.00 |
| SOUTHN CAL EDISON 5.75% DUE 04-01-2035                                      | 800,000.00   | 801,045.00   | 975,831.00   |
| SOUTHN CAL EDISON 5.95% DUE 02-01-2038                                      | 800,000.00   | 1,091,266.00 | 1,014,888.00 |
| SOUTHN CAL EDISON 6% DUE 01-15-2034                                         | 200,000.00   | 210,954.00   | 246,240.00   |
| SOUTHN CAL EDISON 6.65% DUE 04-01-2029                                      | 1,100,000.00 | 1,199,077.00 | 1,325,590.00 |
| SOUTHN CAL GAS 3.75 DUE 09-15-2042                                          | 825,000.00   | 816,598.00   | 864,697.00   |
| SOUTHN CAL GAS 3.75 DUE 09-15-2042                                          | 485,000.00   | 446,903.00   | 508,337.00   |
| SOUTHN CAL GAS CO 4.125% DUE 06-01-2048                                     | 285,000.00   | 278,858.00   | 317,304.00   |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042                                     | 1,400,000.00 | 1,440,693.00 | 1,611,391.00 |
| SOUTHN COPPER CORP 5.875% DUE 04-23-2045                                    | 2,255,000.00 | 2,227,967.00 | 2,826,916.00 |
| SOUTHN COPPER CORP 5.875% DUE 04-23-2045                                    | 1,375,000.00 | 1,358,954.00 | 1,723,729.00 |
| SOUTHN COPPER CORP 5.875% DUE 04-23-2045                                    | 1,325,000.00 | 1,479,268.00 | 1,661,048.00 |
| SOUTHN COPPER CORP 7.5% DUE 07-27-2035                                      | 770,000.00   | 1,003,921.00 | 1,061,365.00 |
| SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO              | 480,000.00   | 477,240.00   | 505,708.00   |
| SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049                             | 4,000,000.00 | 3,949,560.00 | 4,304,036.00 |
| SOUTHWESTN ELEC 3.85% DUE 02-01-2048                                        | 460,000.00   | 425,397.00   | 478,294.00   |
| SOUTHWESTN ELEC 3.9% DUE 04-01-2045                                         | 1,120,000.00 | 1,155,030.00 | 1,171,736.00 |
| SOUTHWESTN ELEC 6.2% DUE 03-15-2040                                         | 1,000,000.00 | 1,114,438.00 | 1,317,781.00 |
| SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041                                      | 885,000.00   | 921,966.00   | 1,034,665.00 |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                               | 1,185,000.00 | 1,324,679.00 | 1,440,438.00 |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                               | 1,046,000.00 | 1,286,371.00 | 1,271,476.00 |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                               | 516,000.00   | 576,160.00   | 627,229.00   |
| SPECTRA ENERGY 4.5% DUE 03-15-2045                                          | 2,925,000.00 | 2,902,594.00 | 3,227,480.00 |
| SPECTRA ENERGY 4.5% DUE 03-15-2045                                          | 500,000.00   | 503,315.00   | 551,706.00   |
| SPECTRUM HLTH SYS 3.487% DUE 07-15-2049                                     | 410,000.00   | 410,000.00   | 410,569.00   |
| SPIRIT AEROSYSTEMS HLDGS INC CL A                                           | 23,200.00    | 2,164,198.00 | 1,690,816.00 |
| SPIRIT RLTY L P 4.45% DUE 09-15-2026                                        | 2,000,000.00 | 1,973,792.00 | 2,149,526.00 |
| SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028                            | 700,000.00   | 700,000.00   | 790,160.00   |
| SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 02-02-2024BEO  | 2,625,750.00 | 2,625,750.00 | 2,600,149.00 |
| STANFORD HLTH CARE 3.795% DUE 11-15-2048                                    | 690,000.00   | 693,370.00   | 747,759.00   |
| STARBUCKS CORP 3.75% 12-01-2047                                             | 625,000.00   | 548,266.00   | 649,810.00   |
| STARBUCKS CORP 4.3% DUE 06-15-2045                                          | 500,000.00   | 481,153.00   | 553,695.00   |
| STARBUCKS CORP 4.5% DUE 11-15-2048                                          | 2,600,000.00 | 2,573,012.00 | 3,029,356.00 |
| STARBUCKS CORP 4.5% DUE 11-15-2048                                          | 1,500,000.00 | 1,484,430.00 | 1,747,705.00 |

|                                                                  |              |              |              |
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| STARBUCKS CORP 4.5% DUE 11-15-2048                               | 360,000.00   | 408,805.00   | 419,449.00   |
| STARBUCKS CORP COM                                               | 36,000.00    | 2,383,094.00 | 3,165,120.00 |
| STARBUCKS CORP COM                                               | 18,775.00    | 1,327,190.00 | 1,650,698.00 |
| 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 FLTG RT 5.25% DUE 12-29-2049                      | 645,000.00   | 645,000.00   | 661,435.00   |
| STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG | 2,290,000.00 | 1,743,220.00 | 1,998,025.00 |
| STATOIL ASA 4.8 DUE 11-08-2043                                   | 3,000,000.00 | 2,984,880.00 | 3,794,633.00 |
| STEEL DYNAMICS INC COM                                           | 60,849.00    | 2,506,471.00 | 2,071,300.00 |
| STEEL DYNAMICS INC COM                                           | 11,422.00    | 421,359.00   | 388,805.00   |
| STRYKER CORP 4.625% DUE 03-15-2046                               | 1,900,000.00 | 1,878,986.00 | 2,289,009.00 |
| SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029            | 2,060,000.00 | 2,060,192.00 | 2,102,182.00 |
| SUNCOR ENERGY INC 4% DUE 11-15-2047                              | 1,360,000.00 | 1,404,346.00 | 1,484,538.00 |
| SUNCOR ENERGY INC 4% DUE 11-15-2047                              | 485,000.00   | 482,565.00   | 529,412.00   |
| SUNCOR ENERGY INC 6.85% DUE 06-01-2039                           | 980,000.00   | 1,375,048.00 | 1,414,095.00 |
| SUNCOR ENERGY INC 6.85% DUE 06-01-2039                           | 790,000.00   | 1,117,558.00 | 1,139,933.00 |
| SUNCOR ENERGY INC 7.15% DUE 02-01-2032                           | 775,000.00   | 890,217.00   | 1,083,447.00 |
| SUNOCO LOGISTICS 4.95% DUE 01-15-2043                            | 1,725,000.00 | 1,730,486.00 | 1,708,523.00 |
| SUNOCO LOGISTICS 4.95% DUE 01-15-2043                            | 190,000.00   | 187,058.00   | 188,185.00   |
| SUNOCO LOGISTICS 5.3% DUE 04-01-2044                             | 2,455,000.00 | 2,384,238.00 | 2,612,917.00 |
| SUNOCO LOGISTICS 5.35% DUE 05-15-2045                            | 1,105,000.00 | 978,402.00   | 1,188,366.00 |
| SUNOCO LOGISTICS 5.35% DUE 05-15-2045                            | 685,000.00   | 680,417.00   | 736,680.00   |
| SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                        | 422,000.00   | 434,929.00   | 458,832.00   |
| Swiss franc - Cash                                               | -618.00      | -618.00      | -618.00      |
| SYNCHRONY FINL 3.95% DUE 12-01-2027                              | 1,600,000.00 | 1,435,388.00 | 1,681,714.00 |
| SYNCHRONY FINL 4.5% DUE 07-23-2025                               | 600,000.00   | 587,028.00   | 647,406.00   |
| SYNGENTA FIN N V 4.441% DUE 04-24-2023                           | 700,000.00   | 697,088.00   | 731,055.00   |
| SYNOPSIS INC COM                                                 | 16,410.00    | 2,193,265.00 | 2,284,272.00 |
| SYNOPSIS INC COM                                                 | 6,400.00     | 796,317.00   | 890,880.00   |
| SYSO CORP 4.85% DUE 10-01-2045                                   | 1,490,000.00 | 1,543,314.00 | 1,790,852.00 |
| TAKEDA FIXED 4.4% DUE 11-26-2023                                 | 1,300,000.00 | 1,299,480.00 | 1,396,097.00 |
| TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01                | 21,553.00    | 2,601,307.00 | 2,638,734.00 |
| TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01                | 15,800.00    | 1,894,954.00 | 1,934,394.00 |
| TAMPA ELEC CO 4.3% DUE 06-15-2048                                | 640,000.00   | 636,570.00   | 745,997.00   |
| TAMPA ELEC CO 4.3% DUE 06-15-2048                                | 600,000.00   | 596,784.00   | 699,372.00   |
| TAMPA ELEC CO 4.35% DUE 05-15-2044                               | 1,500,000.00 | 1,498,995.00 | 1,705,635.00 |
| TAMPA ELEC CO 4.45% DUE 06-15-2049                               | 816,000.00   | 871,453.00   | 967,600.00   |
| TAMPA ELEC CO 4.45% DUE 06-15-2049                               | 450,000.00   | 447,701.00   | 533,603.00   |
| TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050                        | 4,000,000.00 | 3,950,960.00 | 4,221,890.00 |
| TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050                        | 305,000.00   | 333,280.00   | 321,919.00   |
| TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050                        | 290,000.00   | 286,445.00   | 306,087.00   |
| TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045                          | 920,000.00   | 918,289.00   | 1,006,486.00 |
| TARGET CORP 3.625% DUE 04-15-2046                                | 370,000.00   | 340,337.00   | 404,785.00   |
| TARGET CORP 4% DUE 07-01-2042                                    | 230,000.00   | 246,194.00   | 263,104.00   |
| TARGET CORP COM STK                                              | 21,900.00    | 2,031,759.00 | 2,807,799.00 |
| TC PIPELINES LP 3.9% DUE 05-25-2027                              | 1,300,000.00 | 1,300,000.00 | 1,359,328.00 |
| TCI COMMUNICATIONS 7.125% DUE 02-15-2028                         | 1,100,000.00 | 1,487,153.00 | 1,459,463.00 |
| TEACHERS INS & 4.27% DUE 05-15-2047                              | 2,437,000.00 | 2,429,202.00 | 2,771,949.00 |
| TEACHERS INS & 4.27% DUE 05-15-2047                              | 230,000.00   | 252,925.00   | 261,612.00   |
| TEACHERS INS & 6.85% DUE 12-16-2039                              | 106,000.00   | 129,797.00   | 154,313.00   |
| TECH DATA CORP 4.95% 02-15-2027                                  | 2,000,000.00 | 2,000,720.00 | 2,065,845.00 |
| TECHNI CN COM USD1                                               | 43,400.00    | 1,164,320.00 | 930,496.00   |
| TELEFONICA EMISIONES S A U 4.665% 03-06-2038                     | 1,200,000.00 | 1,200,000.00 | 1,342,553.00 |
| TELEFONICA EMISIONES S A U 4.665% 03-06-2038                     | 590,000.00   | 590,000.00   | 660,089.00   |
| TELEFONICA EMISIONES S A U 4.895% 03-06-2048                     | 1,015,000.00 | 996,917.00   | 1,162,213.00 |
| TELEFONICA EMISIONES S A U 4.895% 03-06-2048                     | 200,000.00   | 187,258.00   | 229,007.00   |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG                 | 4,500,000.00 | 4,545,390.00 | 5,341,076.00 |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG                 | 3,600,000.00 | 3,694,484.00 | 4,272,861.00 |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG                 | 1,975,000.00 | 2,065,744.00 | 2,344,139.00 |
| TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049            | 1,000,000.00 | 1,000,000.00 | 1,254,572.00 |
| TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049            | 450,000.00   | 450,000.00   | 564,558.00   |
| TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049            | 300,000.00   | 357,789.00   | 376,372.00   |
| TELEPHONE & DATA SYS INC COM STK                                 | 62,072.00    | 1,753,136.00 | 1,578,491.00 |
| TELUS CORP 4.6% DUE 11-16-2048                                   | 1,675,000.00 | 1,654,230.00 | 1,979,780.00 |
| TELUS CORP 4.6% DUE 11-16-2048                                   | 350,000.00   | 345,179.00   | 413,685.00   |
| TELUS CORP FIXED 4.3% 06-15-2049                                 | 285,000.00   | 284,849.00   | 314,232.00   |
| TENCENT HLDGS LTD MEDIUM TERM NTS 144A FLTG 04-11-2024           | 1,500,000.00 | 1,500,000.00 | 1,506,870.00 |

|                                                                   |              |              |              |
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| TENNESSEE VY AUTH GLOBAL PWR BD 2012 SERB 3.5% DUE 12-15-2042 REG | 8,000,000.00 | 8,597,113.00 | 8,976,855.00 |
| TEVA 2.8% DUE 07-21-2023                                          | 4,000,000.00 | 3,801,040.00 | 3,710,000.00 |
| TEXAS INSTRS INC 2.25% DUE 09-04-2029                             | 1,705,000.00 | 1,685,679.00 | 1,683,533.00 |
| TEXAS ROADHOUSE INC COMMON STOCK                                  | 13,400.00    | 684,436.00   | 754,688.00   |
| THERMO FISHER SCIENTIFIC 1.5% 10-01-2039                          | 1,200,000.00 | 1,316,069.00 | 1,277,555.00 |
| THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044                   | 800,000.00   | 799,424.00   | 1,024,985.00 |
| TIME WARNER CABLE 4.5% DUE 09-15-2042                             | 500,000.00   | 492,085.00   | 511,189.00   |
| TIME WARNER CABLE 5.5% DUE 09-01-2041                             | 850,000.00   | 883,498.00   | 949,541.00   |
| TIME WARNER CABLE 5.5% DUE 09-01-2041                             | 300,000.00   | 325,509.00   | 335,132.00   |
| TIME WARNER CABLE 5.875% DUE 11-15-2040                           | 3,160,000.00 | 3,531,653.00 | 3,626,960.00 |
| TIME WARNER CABLE 5.875% DUE 11-15-2040                           | 2,096,000.00 | 2,291,954.00 | 2,405,730.00 |
| TIME WARNER CABLE 5.875% DUE 11-15-2040                           | 800,000.00   | 908,064.00   | 918,218.00   |
| TIME WARNER CABLE 6.55% DUE 05-01-2037                            | 325,000.00   | 371,228.00   | 398,692.00   |
| TIME WARNER CABLE 6.55% DUE 05-01-2037                            | 140,000.00   | 140,218.00   | 171,744.00   |
| TIME WARNER CABLE 6.75% DUE 06-15-2039                            | 890,000.00   | 919,655.00   | 1,124,515.00 |
| TIME WARNER CABLE 6.75% DUE 06-15-2039                            | 495,000.00   | 534,709.00   | 625,432.00   |
| TIME WARNER CABLE 7.3% DUE 07-01-2038                             | 1,195,000.00 | 1,290,146.00 | 1,558,861.00 |
| TIME WARNER ENTMT 8.375% DUE 07-15-2033                           | 1,000,000.00 | 1,093,590.00 | 1,402,663.00 |
| TIME WARNER ENTMT 8.375% DUE 07-15-2033                           | 445,000.00   | 515,501.00   | 624,185.00   |
| TN GAS PIPELN CO 7% DUE 03-15-2027                                | 825,000.00   | 1,003,364.00 | 1,027,657.00 |
| TN GAS PIPELN CO 7% DUE 10-15-2028                                | 700,000.00   | 856,674.00   | 897,439.00   |
| TN GAS PIPELN CO 7.625% DUE 04-01-2037                            | 780,000.00   | 1,079,746.00 | 1,060,117.00 |
| TN GAS PIPELN CO 7.625% DUE 04-01-2037                            | 265,000.00   | 320,078.00   | 360,168.00   |
| TOLEDO EDISON CO 6.15% DUE 05-15-2037                             | 1,825,000.00 | 2,153,614.00 | 2,506,171.00 |
| TOLEDO HOSP 6.015% 11-15-2048                                     | 475,000.00   | 475,000.00   | 538,440.00   |
| TOLL BROS INC COM                                                 | 17,620.00    | 638,528.00   | 696,166.00   |
| TOTAL CAP INTL 3.461% DUE 07-12-2049                              | 700,000.00   | 700,000.00   | 736,511.00   |
| TOTAL CAP INTL FIXED 2.829% 01-10-2030                            | 1,120,000.00 | 1,136,282.00 | 1,151,326.00 |
| TOTAL SYS SVCS INC 4.8% DUE 04-01-2026                            | 1,010,000.00 | 1,007,273.00 | 1,124,244.00 |
| TRANSCANADA 4.625% DUE 03-01-2034                                 | 1,600,000.00 | 1,723,552.00 | 1,825,087.00 |
| TRANSCANADA 4.75% DUE 05-15-2038                                  | 2,380,000.00 | 2,445,036.00 | 2,719,101.00 |
| TRANSCANADA 4.875% DUE 05-15-2048                                 | 285,000.00   | 286,733.00   | 337,125.00   |
| TRANSCANADA 5% DUE 10-16-2043                                     | 1,250,000.00 | 1,363,062.00 | 1,449,390.00 |
| TRANSCANADA 5.85% DUE 03-15-2036                                  | 245,000.00   | 260,153.00   | 303,017.00   |
| TRANSCANADA 6.2% DUE 10-15-2037                                   | 690,000.00   | 884,800.00   | 900,398.00   |
| TRANSCANADA 7.625% DUE 01-15-2039                                 | 1,375,000.00 | 1,968,459.00 | 2,063,292.00 |
| TRANSCANADA FIXED 5.1% DUE 03-15-2049                             | 2,200,000.00 | 2,194,016.00 | 2,685,109.00 |
| TRANSCANADA FIXED 5.1% DUE 03-15-2049                             | 170,000.00   | 170,862.00   | 207,486.00   |
| TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077                       | 2,100,000.00 | 2,100,000.00 | 2,156,616.00 |
| TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079                       | 1,400,000.00 | 1,400,000.00 | 1,469,300.00 |
| TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076                     | 316,000.00   | 316,000.00   | 340,111.00   |
| TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG | 762,000.00   | 762,000.00   | 794,385.00   |
| TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048                       | 770,000.00   | 764,425.00   | 844,400.00   |
| TRANSUNION COM                                                    | 7,200.00     | 582,858.00   | 616,392.00   |
| TRAVELERS COS INC 3.75% DUE 05-15-2046                            | 615,000.00   | 592,927.00   | 671,711.00   |
| TRAVELERS COS INC 3.75% DUE 05-15-2046                            | 320,000.00   | 317,773.00   | 349,508.00   |
| TRAVELERS COS INC 4% DUE 05-30-2047                               | 710,000.00   | 716,243.00   | 804,851.00   |
| TRAVELERS COS INC 4% DUE 05-30-2047                               | 630,000.00   | 627,266.00   | 714,164.00   |
| TRAVELERS COS INC 4.05% DUE 03-07-2048                            | 515,000.00   | 599,094.00   | 587,576.00   |
| TRAVELERS COS INC 4.1% 03-04-2049                                 | 2,300,000.00 | 2,291,329.00 | 2,649,436.00 |
| TRAVELERS COS INC 4.1% 03-04-2049                                 | 1,622,000.00 | 1,756,927.00 | 1,868,428.00 |
| TRAVELERS COS INC 4.3% 08-25-2045                                 | 455,000.00   | 511,032.00   | 529,812.00   |
| TRAVELERS COS INC 5.35% DUE 11-01-2040                            | 3,500,000.00 | 4,300,499.00 | 4,593,970.00 |
| TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041                              | 350,000.00   | 368,942.00   | 412,189.00   |
| TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026                            | 718,000.00   | 788,300.00   | 912,548.00   |
| TRINITY HLTH CORP 3.434% DUE 12-01-2048                           | 440,000.00   | 440,000.00   | 434,793.00   |
| TRINITY HLTH CORP 4.125% DUE 12-01-2045                           | 720,000.00   | 719,287.00   | 791,304.00   |
| TRI-STATE 6% DUE 06-15-2040                                       | 405,000.00   | 480,690.00   | 530,306.00   |
| TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048                          | 285,000.00   | 285,000.00   | 327,218.00   |
| TRUSTEES UNION CG 5.45% DUE 11-15-2043                            | 1,702,000.00 | 1,692,962.00 | 2,091,256.00 |
| TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027                  | 226,000.00   | 228,021.00   | 244,420.00   |
| TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112              | 215,000.00   | 217,182.00   | 262,039.00   |
| TYSON FOODS INC 4.55% DUE 06-02-2047                              | 2,200,000.00 | 2,187,152.00 | 2,518,844.00 |
| TYSON FOODS INC 4.55% DUE 06-02-2047                              | 1,030,000.00 | 1,023,985.00 | 1,179,277.00 |
| TYSON FOODS INC 5.1% 09-28-2048                                   | 800,000.00   | 773,744.00   | 1,007,327.00 |
| TYSON FOODS INC 5.15% DUE 08-15-2044                              | 330,000.00   | 334,105.00   | 402,910.00   |

|                                                                               |                 |                 |                 |
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| TYSON FOODS INC CL A COM (DELAWARE)                                           | 32,200.00       | 2,002,737.00    | 2,931,488.00    |
| TYSON FOODS INC CL A COM (DELAWARE)                                           | 31,322.00       | 1,944,212.00    | 2,851,555.00    |
| U S TREAS SEC STRIPPED INT PMT TINT 05/15/40                                  | 4,865,000.00    | 2,645,012.00    | 2,968,377.00    |
| UDR INC 3.1% DUE 11-01-2034                                                   | 325,000.00      | 323,560.00      | 324,896.00      |
| UDR INC CORP 3.2% 01-15-2030                                                  | 1,000,000.00    | 996,620.00      | 1,022,874.00    |
| UGI CORP NEW COM                                                              | 20,200.00       | 980,120.00      | 912,232.00      |
| UNICREDIT SPA 7.83% DUE 12-04-2023                                            | 900,000.00      | 900,000.00      | 1,048,716.00    |
| UNIFIRST CORP MASS COM                                                        | 1,500.00        | 289,939.00      | 302,970.00      |
| UNILEVER CAP CORP 5.9% DUE 11-15-2032                                         | 310,000.00      | 421,256.00      | 422,455.00      |
| UNION CARBIDE CORP 7.75% DUE 10-01-2096                                       | 245,000.00      | 335,101.00      | 350,387.00      |
| UNION ELEC CO 3.25% DUE 10-01-2049                                            | 965,000.00      | 961,690.00      | 958,424.00      |
| UNION ELEC CO 3.9 DUE 09-15-2042                                              | 1,110,000.00    | 1,074,758.00    | 1,210,818.00    |
| UNION PAC CORP 3.55% DUE 08-15-2039                                           | 470,000.00      | 468,661.00      | 488,421.00      |
| UNION PAC CORP 3.55% DUE 08-15-2039                                           | 400,000.00      | 398,860.00      | 415,678.00      |
| UNION PAC CORP 3.799% DUE 10-01-2051                                          | 345,000.00      | 310,302.00      | 366,522.00      |
| UNION PAC CORP 3.875% DUE 02-01-2055                                          | 835,000.00      | 744,562.00      | 875,530.00      |
| UNION PAC CORP 3.95% DUE 08-15-2059                                           | 2,400,000.00    | 2,380,872.00    | 2,516,944.00    |
| UNION PAC CORP 3.95% DUE 08-15-2059                                           | 900,000.00      | 892,827.00      | 943,854.00      |
| UNION PAC CORP 3.95% DUE 08-15-2059                                           | 405,000.00      | 429,729.00      | 424,734.00      |
| UNION PAC CORP 4.05% DUE 03-01-2046                                           | 395,000.00      | 437,731.00      | 430,642.00      |
| UNION PAC CORP 4.05% DUE 11-15-2045                                           | 1,500,000.00    | 1,492,995.00    | 1,632,848.00    |
| UNION PAC CORP 4.1% DUE 09-15-2067                                            | 500,000.00      | 506,610.00      | 507,514.00      |
| UNION PAC CORP 4.3% 03-01-2049                                                | 2,300,000.00    | 2,283,831.00    | 2,657,789.00    |
| UNION PAC CORP 4.3% DUE 06-15-2042                                            | 2,493,000.00    | 2,436,742.00    | 2,801,657.00    |
| UNION PAC CORP 4.375% DUE 09-10-2038                                          | 2,090,000.00    | 2,100,335.00    | 2,396,338.00    |
| UNION PAC CORP 4.375% DUE 11-15-2065                                          | 190,000.00      | 209,855.00      | 209,154.00      |
| UNION PACIFIC CORP 3.6% DUE 09-15-2037                                        | 1,375,000.00    | 1,363,575.00    | 1,434,569.00    |
| UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031                                     | 417,603.00      | 437,883.00      | 450,900.00      |
| UNITED AIRLINES 2019-1A 2.7% 11-01-2033                                       | 585,000.00      | 585,000.00      | 587,277.00      |
| UNITED AIRLINES HOLDINGS INC COM USD0.01                                      | 28,033.00       | 2,430,326.00    | 2,469,427.00    |
| UNITED AIRLINES HOLDINGS INC COM USD0.01                                      | 13,600.00       | 1,256,722.00    | 1,198,024.00    |
| UNITED RENTALS INC COM                                                        | 15,900.00       | 2,045,846.00    | 2,651,643.00    |
| United States dollar - Cash (externally held)                                 | 218,000.00      | 218,000.00      | 218,000.00      |
| <del>United States dollar - Cash (externally held)</del>                      | <del>0.00</del> | <del>0.00</del> | <del>0.00</del> |
| United States dollar - Cash Collateral Due to/from CCP Broker                 | -9,532,608.00   | -9,532,608.00   | -9,532,608.00   |
| United States dollar - Futures initial margin                                 | 1,218,000.00    | 1,218,000.00    | 1,218,000.00    |
| United States dollar - Futures initial margin                                 | 30,000.00       | 30,000.00       | 30,000.00       |
| United States dollar - Invested cash                                          | 9,838,471.00    | 9,838,471.00    | 9,838,471.00    |
| United States dollar - Invested cash                                          | 8,406,480.00    | 8,406,480.00    | 8,406,480.00    |
| United States dollar - Invested cash                                          | 6,767,955.00    | 6,767,955.00    | 6,767,955.00    |
| United States dollar - Invested cash                                          | 2,640,340.00    | 2,640,340.00    | 2,640,340.00    |
| United States dollar - Invested cash                                          | -22.00          | -22.00          | -22.00          |
| United States dollar - Variation Margin                                       | 90,045.00       | 90,045.00       | 90,045.00       |
| United States dollar - Variation Margin                                       | 26,268.00       | 26,268.00       | 26,268.00       |
| United States dollar - Variation Margin                                       | -10,598.00      | -10,598.00      | -10,598.00      |
| <del>United States dollar</del>                                               | <del>0.00</del> | <del>0.00</del> | <del>0.00</del> |
| UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040             | 3,000,000.00    | 1,627,752.00    | 1,882,132.00    |
| UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047                         | 100,000.00      | 99,802.00       | 114,234.00      |
| UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' | 18,300,000.00   | 19,051,359.00   | 19,584,574.00   |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG      | 5,090,000.00    | 4,567,080.00    | 5,209,496.00    |
| UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029            | 700,000.00      | 760,098.00      | 757,570.00      |
| UNITED STATES OF AMER TREAS STRIP 02-15-2045                                  | 405,000.00      | 230,226.00      | 220,748.00      |
| UNITED STATES OF AMER TREAS STRIP 0% 02-15-2047                               | 12,425,000.00   | 6,198,399.00    | 6,484,065.00    |
| UNITED STATES T-BOND 2.875% 05-15-2049                                        | 1,402,000.00    | 1,585,273.00    | 1,549,484.00    |
| UNITED STATES TREAS BD STRIPPED DUE 08-15-2045                                | 8,490,000.00    | 4,259,802.00    | 4,573,738.00    |
| UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047                          | 8,600,000.00    | 4,380,181.00    | 4,418,902.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045                           | 2,940,000.00    | 1,641,303.00    | 1,592,798.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT0 11-15-2040 REG                      | 3,850,000.00    | 2,196,716.00    | 2,371,391.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG        | 520,000.00      | 327,475.00      | 330,887.00      |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00085 02-15-2041 (UNDDATE) REG        | 1,735,000.00    | 1,069,211.00    | 1,062,865.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG        | 27,000,000.00   | 15,749,969.00   | 15,277,372.00   |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG        | 5,145,000.00    | 2,733,601.00    | 2,911,188.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG        | 6,540,000.00    | 3,876,142.00    | 3,628,305.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG         | 495,000.00      | 272,691.00      | 271,220.00      |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00110 0% DUE 02-15-2046 REG           | 8,025,000.00    | 4,257,934.00    | 4,273,168.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG        | 37,700,000.00   | 20,663,922.00   | 19,951,724.00   |

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| UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG   | 5,845,000.00  | 2,711,800.00  | 3,093,311.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00113 08-15-2046 (UNDDATE) REG   | 3,315,000.00  | 1,817,924.00  | 1,744,796.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00114 11-15-2046 (UNDDATE) REG   | 16,840,000.00 | 8,473,131.00  | 8,818,048.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00117 05-15-2047                 | 31,995,000.00 | 14,813,333.00 | 16,559,574.00 |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG   | 8,775,000.00  | 4,061,708.00  | 4,430,577.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG   | 8,930,000.00  | 4,701,613.00  | 4,480,716.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG                   | 39,400,000.00 | 22,620,274.00 | 22,005,355.00 |
| UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG                   | 15,045,000.00 | 7,778,024.00  | 8,402,806.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMT11-15-2041 REG                   | 1,800,000.00  | 1,101,798.00  | 1,072,544.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG               | 4,655,000.00  | 2,482,916.00  | 2,616,431.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043               | 87,500,000.00 | 51,246,470.00 | 50,193,511.00 |
| UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043               | 13,020,000.00 | 6,410,709.00  | 7,468,794.00  |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2046                             | 3,335,000.00  | 3,328,632.00  | 3,249,280.00  |
| UNITED STATES TREAS BDS 2.875% DUE 11-15-2046                            | 9,370,000.00  | 9,520,632.00  | 10,303,340.00 |
| UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG                     | 10,800,000.00 | 12,030,448.00 | 12,274,031.00 |
| UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG  | 1,450,000.00  | 1,887,205.00  | 2,007,910.00  |
| UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG                   | 750,000.00    | 1,022,294.00  | 999,023.00    |
| UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG                  | 1,335,000.00  | 1,495,098.00  | 1,462,764.00  |
| UNITED STATES TREAS BDS 1.375 02-15-2044 REG                             | 1,500,000.00  | 1,731,385.00  | 1,953,143.00  |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                 | 10,820,000.00 | 10,618,289.00 | 10,525,831.00 |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                 | 7,275,000.00  | 7,125,010.00  | 7,077,211.00  |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                 | 3,920,000.00  | 4,172,503.00  | 3,813,425.00  |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                 | 3,633,500.00  | 3,617,469.00  | 3,534,714.00  |
| UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG                            | 5,205,000.00  | 5,493,125.00  | 5,862,538.00  |
| UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG                            | 11,860,000.00 | 13,077,135.00 | 13,357,788.00 |
| UNITED STATES TREAS BDS 3% DUE 05-1 5-2045                               | 3,820,000.00  | 4,539,381.00  | 4,274,371.00  |
| UNITED STATES TREAS BDS 3.0% DUE 08-15-2048                              | 1,825,000.00  | 2,099,954.00  | 2,060,610.00  |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048                              | 1,855,000.00  | 2,131,434.00  | 2,090,643.00  |
| UNITED STATES TREAS BDS 3.375 05-15-2044REG                              | 10,385,000.00 | 12,246,709.00 | 12,315,961.00 |
| UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND                       | 3,615,000.00  | 4,312,300.00  | 4,451,675.00  |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043                             | 5,815,000.00  | 6,553,199.00  | 7,145,636.00  |
| UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG                          | 630,000.00    | 748,132.00    | 789,444.00    |
| UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG                     | 8,495,000.00  | 8,918,389.00  | 9,654,103.00  |
| UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG                      | 2,045,000.00  | 2,587,679.00  | 2,543,469.00  |
| UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG                        | 890,000.00    | 863,532.00    | 992,107.00    |
| UNITED STATES TREAS BDS DTD 3.125% 05-15-2048                            | 3,235,000.00  | 3,232,037.00  | 3,734,403.00  |
| UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG               | 1,955,000.00  | 2,630,917.00  | 2,576,782.00  |
| UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG               | 460,000.00    | 589,748.00    | 580,768.00    |
| UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG               | 2,100,000.00  | 2,730,298.00  | 2,783,895.00  |
| UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG                | 1,415,000.00  | 1,478,454.00  | 1,448,219.00  |
| UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG           | 585,000.00    | 743,721.00    | 776,633.00    |
| UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG          | 6,650,000.00  | 6,463,747.00  | 7,111,863.00  |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047                             | 2,270,000.00  | 2,422,862.00  | 2,440,516.00  |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049                        | 2,165,000.00  | 2,504,828.00  | 2,448,818.00  |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049                        | -4,848,000.00 | -5,472,541.00 | -5,483,543.00 |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG          | 11,853,000.00 | 12,013,923.00 | 11,846,981.00 |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG          | 11,500,000.00 | 11,570,226.00 | 11,494,160.00 |
| UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046                       | 500,000.00    | 611,889.00    | 597,163.00    |
| UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG                        | 800,000.00    | 827,344.00    | 848,437.00    |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.5% DUE 08-15-2022 REG           | 1,006,000.00  | 1,009,892.00  | 1,003,799.00  |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG         | 4,000,000.00  | 3,981,406.00  | 3,899,844.00  |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG         | -2,990,000.00 | -2,909,146.00 | -2,915,133.00 |
| UNITED STATES TREAS NTS DTD 11/15/2019 1.75% 11-15-2029                  | 3,060,000.00  | 3,035,637.00  | 3,016,252.00  |
| UNITED STATES TREAS NTS DTD 11/15/2019 1.75% 11-15-2029                  | 2,300,000.00  | 2,302,695.00  | 2,267,117.00  |
| UNITED STATES TREAS NTS DTD 11/15/2019 1.75% 11-15-2029                  | 1,092,000.00  | 1,076,641.00  | 1,076,388.00  |
| UNITED STATES TREAS NTS TNOTE 1.25% 08-31-2024                           | 5,005,200.00  | 4,924,265.00  | 4,909,593.00  |
| UNITED STATES TREAS SEC STRIPPED INT PMT 00124 05-15-2046                | 930,000.00    | 393,590.00    | 483,221.00    |
| UNITED STATES TREAS SEC STRIPPED INT PMT 11-15-2045                      | 400,000.00    | 221,200.00    | 210,215.00    |
| UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG   | 325,000.00    | 179,082.00    | 199,791.00    |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 02-15-2045 (UNDDATE) REG | 2,090,000.00  | 1,006,451.00  | 1,121,073.00  |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041               | 2,610,000.00  | 1,469,321.00  | 1,548,594.00  |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG | 1,340,000.00  | 719,888.00    | 771,474.00    |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG | 2,925,000.00  | 1,497,972.00  | 1,721,136.00  |
| UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG  | 1,740,000.00  | 880,706.00    | 1,054,055.00  |
| UNITED STATES TREAS SEC STRIPPED INT PMTNT 218 05-15-2045 (UNDDATE) REG  | 315,000.00    | 173,855.00    | 167,662.00    |
| UNITED TECHNOLOGIES CORP 4.125% 11-16-2028                               | 830,000.00    | 830,954.00    | 933,828.00    |

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| UNITED TECHNOLOGIES CORP 4.15% 05-15-2045                                     | 1,795,000.00  | 1,933,664.00  | 2,058,892.00  |
| UNITED TECHNOLOGIES CORP 4.15% 05-15-2045                                     | 825,000.00    | 823,861.00    | 946,287.00    |
| UNITED TECHNOLOGIES CORP 4.45% 11-16-2038                                     | 1,390,000.00  | 1,381,827.00  | 1,644,879.00  |
| UNITED TECHNOLOGIES CORP 4.45% 11-16-2038                                     | 1,140,000.00  | 1,187,230.00  | 1,349,038.00  |
| UNITED TECHNOLOGIES CORP COM                                                  | 10,900.00     | 1,392,597.00  | 1,632,384.00  |
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                                        | 2,340,000.00  | 2,420,248.00  | 2,457,444.00  |
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                                        | 1,495,000.00  | 1,531,686.00  | 1,570,033.00  |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                      | 4,000,000.00  | 3,964,480.00  | 4,320,165.00  |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                      | 2,600,000.00  | 2,576,912.00  | 2,808,107.00  |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                      | 1,465,000.00  | 1,488,714.00  | 1,582,260.00  |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                      | 1,190,000.00  | 1,179,433.00  | 1,285,249.00  |
| UNITEDHEALTH GROUP 3.95 DUE 10-15-2042                                        | 99,000.00     | 96,753.00     | 109,006.00    |
| UNITEDHEALTH GROUP 4.2% DUE 01-15-2047                                        | 2,000,000.00  | 2,154,500.00  | 2,296,313.00  |
| UNITEDHEALTH GROUP 4.25% DUE 04-15-2047                                       | 2,000,000.00  | 1,996,200.00  | 2,315,586.00  |
| UNITEDHEALTH GROUP 4.25% DUE 04-15-2047                                       | 590,000.00    | 593,909.00    | 683,098.00    |
| UNITEDHEALTH GROUP 4.625% DUE 07-15-2035                                      | 554,000.00    | 553,934.00    | 672,955.00    |
| UNITEDHEALTH GROUP 4.625% DUE 07-15-2035                                      | 535,000.00    | 534,936.00    | 649,876.00    |
| UNITEDHEALTH GROUP 4.625% DUE 11-15-2041                                      | 1,825,000.00  | 1,886,836.00  | 2,176,983.00  |
| UNITEDHEALTH GROUP 4.625% DUE 11-15-2041                                      | 1,500,000.00  | 1,481,280.00  | 1,789,301.00  |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045                                       | 1,057,000.00  | 1,077,035.00  | 1,301,634.00  |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045                                       | 930,000.00    | 926,178.00    | 1,145,241.00  |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045                                       | 440,000.00    | 471,751.00    | 541,834.00    |
| UNITEDHEALTH GROUP 5.8% DUE 03-15-2036                                        | 2,125,000.00  | 2,656,288.00  | 2,821,974.00  |
| UNITEDHEALTH GROUP 6.5% DUE 06-15-2037                                        | 695,000.00    | 962,951.00    | 990,264.00    |
| UNITEDHEALTH GROUP 6.625% DUE 11-15-2037                                      | 1,375,000.00  | 1,730,549.00  | 1,988,200.00  |
| UNITEDHEALTH GROUP 6.625% DUE 11-15-2037                                      | 345,000.00    | 460,194.00    | 498,858.00    |
| UNITEDHEALTH GROUP 6.875% DUE 02-15-2038                                      | 1,380,000.00  | 1,955,443.00  | 2,045,768.00  |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                                 | 2,900,000.00  | 3,034,066.00  | 3,371,158.00  |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                                 | 2,100,000.00  | 2,085,552.00  | 2,441,184.00  |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                                 | 1,300,000.00  | 1,291,056.00  | 1,511,209.00  |
| UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG                               | 5,300,000.00  | 5,523,046.00  | 6,126,242.00  |
| UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG                               | 700,000.00    | 710,297.00    | 809,126.00    |
| UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG                               | 1,730,000.00  | 1,722,907.00  | 2,069,234.00  |
| UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG                               | 1,305,000.00  | 1,328,001.00  | 1,560,896.00  |
| UNIV NOTRE DAME DU 3.438% DUE 02-15-2045                                      | 705,000.00    | 705,000.00    | 749,942.00    |
| UNIV PA TRUSTEES 3.61% DUE 02-15-2119                                         | 350,000.00    | 350,000.00    | 358,809.00    |
| UNIV SOUTHN CAL 3.028% DUE 10-01-2039                                         | 3,000,000.00  | 2,912,040.00  | 3,016,028.00  |
| UNIV SOUTHN CAL 3.841% DUE 10-01-2047                                         | 1,430,000.00  | 1,430,000.00  | 1,626,804.00  |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE                           | 1,000,000.00  | 1,023,560.00  | 1,232,820.00  |
| UNIVERSITY CHICAGO 4.003% DUE 10-01-2053                                      | 365,000.00    | 365,000.00    | 420,995.00    |
| UNIVERSITY N C CHAPEL HILL REV 3.327 DUE12-01-2036 REG UNIV N C CHAPELHILLREV | 5,000,000.00  | 5,317,000.00  | 5,252,250.00  |
| UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE                         | 250,000.00    | 250,000.00    | 295,273.00    |
| UNUM GROUP 4% DUE 06-15-2029                                                  | 550,000.00    | 547,982.00    | 577,688.00    |
| UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042                             | 3,733,000.00  | 4,019,477.00  | 4,219,144.00  |
| UNUM GROUP                                                                    | 35,400.00     | 1,256,184.00  | 1,032,264.00  |
| US AIRWAYS GROUP INC 5.9 DUE 10-01-2024                                       | 131,630.00    | 132,946.00    | 146,191.00    |
| US BANCORP DEL FLTGT RT 5.3% DUE 12-31-2049                                   | 3,029,000.00  | 3,050,993.00  | 3,343,259.00  |
| US BANCORP                                                                    | 30,271.00     | 1,780,666.00  | 1,794,768.00  |
| US FOODS HLDG CORP COM                                                        | 57,200.00     | 2,345,887.00  | 2,396,108.00  |
| US TREAS BD STRIPPED PRIN PMT 05-15-2043REG                                   | 400,000.00    | 236,291.00    | 227,888.00    |
| US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG                | 930,000.00    | 472,859.00    | 537,633.00    |
| US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG           | 2,125,000.00  | 2,857,432.00  | 2,848,413.00  |
| US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG                          | 4,110,000.00  | 5,295,741.00  | 5,549,945.00  |
| US TREAS SEC 0 DUE 11-15-2041                                                 | 1,550,000.00  | 855,489.00    | 905,586.00    |
| US TREAS SEC 4.5 DUE 08-15-2039 REG                                           | 1,055,000.00  | 1,369,263.00  | 1,434,017.00  |
| US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG                         | 1,395,000.00  | 742,747.00    | 838,542.00    |
| US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG                       | 1,970,000.00  | 1,013,623.00  | 1,175,153.00  |
| US TREASURY N/B 2.375% 05-15-2029                                             | -6,668,000.00 | -6,923,281.00 | -6,935,501.00 |
| UTD AIRLS INC 3.5% DUE 03-01-2030                                             | 1,465,448.00  | 1,449,724.00  | 1,509,730.00  |
| UTD PARCEL SVC INC 3.4% DUE 09-01-2049                                        | 3,105,000.00  | 3,133,333.00  | 3,146,196.00  |
| UTD STATES TREAS 1.5% DUE 09-30-2024                                          | 4,380,000.00  | 4,351,894.00  | 4,343,557.00  |
| UTD STATES TREAS 1.5% DUE 10-31-2024                                          | 16,822,000.00 | 16,721,883.00 | 16,682,036.00 |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042                                   | 2,560,000.00  | 1,315,156.00  | 1,484,639.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043                                   | 2,865,000.00  | 1,376,412.00  | 1,616,525.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044                                   | 2,030,000.00  | 962,955.00    | 1,115,395.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048                                   | 5,980,000.00  | 3,163,882.00  | 3,034,836.00  |

|                                                        |               |              |               |
|--------------------------------------------------------|---------------|--------------|---------------|
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049            | 14,470,000.00 | 7,364,623.00 | 7,179,320.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049            | 3,700,000.00  | 1,852,596.00 | 1,835,762.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043            | 2,670,000.00  | 1,322,651.00 | 1,495,086.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044            | 2,485,000.00  | 1,238,313.00 | 1,355,009.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042            | 3,850,000.00  | 1,930,168.00 | 2,199,096.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2043            | 2,775,000.00  | 1,250,672.00 | 1,545,539.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044            | 870,000.00    | 480,324.00   | 471,428.00    |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042            | 2,900,000.00  | 1,386,719.00 | 1,648,429.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043            | 1,975,000.00  | 978,421.00   | 1,093,178.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2044            | 1,035,000.00  | 457,277.00   | 557,562.00    |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2047            | 2,320,000.00  | 1,193,690.00 | 1,184,215.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2048            | 20,290,000.00 | 9,652,778.00 | 10,149,749.00 |
| UTD TECHNOLOGIES 3.75% DUE 11-01-2046                  | 1,250,000.00  | 1,234,887.00 | 1,362,206.00  |
| UTD TECHNOLOGIES 3.75% DUE 11-01-2046                  | 220,000.00    | 185,543.00   | 239,748.00    |
| UTD TECHNOLOGIES 4.05% DUE 05-04-2047                  | 2,900,000.00  | 2,891,996.00 | 3,326,737.00  |
| UTD TECHNOLOGIES 4.05% DUE 05-04-2047                  | 1,140,000.00  | 1,200,279.00 | 1,307,752.00  |
| UTD TECHNOLOGIES 4.5% DUE 06-01-2042                   | 3,875,000.00  | 4,312,634.00 | 4,645,823.00  |
| UTD TECHNOLOGIES 4.5% DUE 06-01-2042                   | 2,420,000.00  | 2,677,936.00 | 2,901,391.00  |
| UTD TECHNOLOGIES 4.625% DUE 11-16-2048                 | 205,000.00    | 204,350.00   | 256,902.00    |
| UTD TECHNOLOGIES 5.4% DUE 05-01-2035                   | 875,000.00    | 1,086,797.00 | 1,124,456.00  |
| UTD TECHNOLOGIES 5.4% DUE 05-01-2035                   | 540,000.00    | 643,731.00   | 693,950.00    |
| UTD TECHNOLOGIES 6.125% DUE 07-15-2038                 | 310,000.00    | 431,886.00   | 430,524.00    |
| UTD TECHNOLOGIES 6.125% DUE 07-15-2038                 | 305,000.00    | 404,219.00   | 423,580.00    |
| UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040                 | 720,000.00    | 809,560.00   | 969,476.00    |
| VA ELEC & PWR CO 3.3% DUE 12-01-2049                   | 3,065,000.00  | 3,077,037.00 | 3,094,799.00  |
| VA ELEC & PWR CO 3.3% DUE 12-01-2049                   | 1,750,000.00  | 1,746,692.00 | 1,767,014.00  |
| VA ELEC & PWR CO 3.8% DUE 09-15-2047                   | 1,500,000.00  | 1,493,340.00 | 1,623,769.00  |
| VA ELEC & PWR CO 4% DUE 11-15-2046                     | 325,000.00    | 323,479.00   | 358,700.00    |
| VA ELEC & PWR CO 4.2% DUE 05-15-2045                   | 4,500,000.00  | 4,662,320.00 | 5,146,390.00  |
| VA ELEC & PWR CO 4.6% DUE 12-01-2048                   | 1,800,000.00  | 1,789,830.00 | 2,207,097.00  |
| VA ELEC & PWR CO 4.6% DUE 12-01-2048                   | 1,375,000.00  | 1,367,231.00 | 1,685,977.00  |
| VA ELEC & PWR CO 4.6% DUE 12-01-2048                   | 540,000.00    | 536,949.00   | 662,129.00    |
| VA ELEC & PWR CO 6% DUE 05-15-2037                     | 3,400,000.00  | 4,519,168.00 | 4,595,405.00  |
| VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 | 2,055,000.00  | 3,494,474.00 | 3,470,650.00  |
| VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 | 875,000.00    | 1,530,496.00 | 1,477,771.00  |
| VALE OVERSEAS LTD 6.25% DUE 08-10-2026                 | 1,500,000.00  | 1,597,649.00 | 1,760,700.00  |
| VALE OVERSEAS LTD 6.875% DUE 11-10-2039                | 495,000.00    | 573,352.00   | 644,738.00    |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036                | 2,068,000.00  | 2,397,791.00 | 2,688,400.00  |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036                | 1,127,000.00  | 1,252,333.00 | 1,465,100.00  |
| VALE S A 5.625% DUE 09-11-2042                         | 810,000.00    | 803,612.00   | 950,746.00    |
| VALERO ENERGY CORP 4.9% DUE 03-15-2045                 | 845,000.00    | 937,937.00   | 974,717.00    |
| VALERO ENERGY CORP 6.625% DUE 06-15-2037               | 1,200,000.00  | 1,458,141.00 | 1,587,808.00  |
| VALERO ENERGY CORP 6.625% DUE 06-15-2037               | 690,000.00    | 856,664.00   | 912,989.00    |
| VALERO ENERGY CORP COM STK NEW                         | 21,496.00     | 1,847,557.00 | 2,013,100.00  |
| VARIAN MEDICAL SYSTEMS INC                             | 17,513.00     | 2,317,199.00 | 2,487,021.00  |
| VENTAS RLTY LTD 3.85% DUE 04-01-2027                   | 2,100,000.00  | 2,083,116.00 | 2,218,003.00  |
| VENTAS RLTY LTD 4.875% DUE 04-15-2049                  | 620,000.00    | 618,574.00   | 730,230.00    |
| VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045            | 1,470,000.00  | 1,488,260.00 | 1,577,685.00  |
| VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028            | 344,000.00    | 341,362.00   | 368,969.00    |
| VEREIT OPER 3.1% DUE 12-15-2029                        | 500,000.00    | 494,210.00   | 491,354.00    |
| VERIZON 2.625% DUE 08-15-2026                          | 900,000.00    | 897,705.00   | 914,037.00    |
| VERIZON 3.85% DUE 11-01-2042                           | 2,360,000.00  | 2,211,721.00 | 2,550,291.00  |
| VERIZON 3.85% DUE 11-01-2042                           | 1,065,000.00  | 1,079,722.00 | 1,150,873.00  |
| VERIZON 4.125% DUE 08-15-2046                          | 855,000.00    | 947,161.00   | 966,411.00    |
| VERIZON 4.272% DUE 01-15-2036                          | 1,387,000.00  | 1,340,016.00 | 1,570,851.00  |
| VERIZON 4.272% DUE 01-15-2036                          | 1,095,000.00  | 1,252,008.00 | 1,240,146.00  |
| VERIZON 4.5% DUE 08-10-2033                            | 3,380,000.00  | 3,604,281.00 | 3,945,508.00  |
| VERIZON 4.672% DUE 03-15-2055                          | 4,748,000.00  | 4,359,172.00 | 5,866,537.00  |
| VERIZON 4.672% DUE 03-15-2055                          | 270,000.00    | 254,999.00   | 333,607.00    |
| VERIZON 4.75% DUE 11-01-2041                           | 575,000.00    | 608,205.00   | 695,891.00    |
| VERIZON 4.812% DUE 03-15-2039                          | 3,450,000.00  | 3,421,458.00 | 4,164,719.00  |
| VERIZON 4.812% DUE 03-15-2039                          | 2,000,000.00  | 1,998,560.00 | 2,414,330.00  |
| VERIZON 4.812% DUE 03-15-2039                          | 243,000.00    | 195,163.00   | 293,341.00    |
| VERIZON 4.812% DUE 03-15-2039                          | 112,000.00    | 89,951.00    | 135,202.00    |
| VERIZON 4.862% DUE 08-21-2046                          | 2,411,000.00  | 2,386,721.00 | 2,993,003.00  |
| VERIZON 4.862% DUE 08-21-2046                          | 925,000.00    | 1,011,007.00 | 1,148,290.00  |



|                                                                               |              |               |               |
|-------------------------------------------------------------------------------|--------------|---------------|---------------|
| VERIZON 4.862% DUE 08-21-2046                                                 | 545,000.00   | 513,384.00    | 676,560.00    |
| VERIZON 5.012% DUE 04-15-2049                                                 | 1,100,000.00 | 1,115,510.00  | 1,410,327.00  |
| VERIZON 5.012% DUE 04-15-2049                                                 | 343,000.00   | 396,869.00    | 439,766.00    |
| VERIZON 5.012% DUE 08-21-2054                                                 | 1,225,000.00 | 986,603.00    | 1,580,237.00  |
| VERIZON 5.5% DUE 03-16-2047                                                   | 595,000.00   | 664,068.00    | 807,938.00    |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG                                | 5,125,000.00 | 5,236,466.00  | 5,941,189.00  |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG                                | 625,000.00   | 632,597.00    | 724,535.00    |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048                                      | 3,746,000.00 | 3,356,345.00  | 4,494,995.00  |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048                                      | 3,075,000.00 | 3,501,210.00  | 3,689,832.00  |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048                                      | 100,000.00   | 77,086.00     | 119,995.00    |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG                          | 9,060,000.00 | 9,770,923.00  | 11,378,719.00 |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG                          | 2,360,000.00 | 2,618,798.00  | 2,963,993.00  |
| VERIZON COMMUNICATIONS COM                                                    | 103,668.00   | 5,219,272.00  | 6,365,215.00  |
| VERIZON COMMUNICATIONS COM                                                    | 49,500.00    | 2,562,035.00  | 3,039,300.00  |
| VERIZON COMMUNICATIONS INC 4.329% 09-21-2028                                  | 2,500,000.00 | 2,719,325.00  | 2,837,423.00  |
| VERIZON FIXED 4.016% DUE 12-03-2029                                           | 675,000.00   | 750,371.00    | 752,453.00    |
| VERIZON FIXED 4.016% DUE 12-03-2029                                           | 459,000.00   | 446,754.00    | 511,668.00    |
| VERTEX PHARMACEUTICALS INC COM                                                | 1,100.00     | 221,786.00    | 240,845.00    |
| VIACOM INC NEW 5.85% DUE 09-01-2043                                           | 510,000.00   | 524,180.00    | 638,986.00    |
| VISA INC 3.65% 09-15-2047                                                     | 1,795,000.00 | 1,787,515.00  | 2,011,142.00  |
| VISA INC 3.65% 09-15-2047                                                     | 325,000.00   | 363,955.00    | 364,134.00    |
| VISA INC 3.65% 09-15-2047                                                     | 295,000.00   | 293,770.00    | 330,522.00    |
| VISA INC 4.15% DUE 12-14-2035                                                 | 355,000.00   | 354,521.00    | 418,756.00    |
| VISA INC 4.3% DUE 12-14-2045                                                  | 3,305,000.00 | 3,653,389.00  | 4,062,853.00  |
| VISA INC 4.3% DUE 12-14-2045                                                  | 2,000,000.00 | 1,996,660.00  | 2,458,610.00  |
| VISA INC 4.3% DUE 12-14-2045                                                  | 1,991,000.00 | 2,068,367.00  | 2,447,546.00  |
| VISA INC 4.3% DUE 12-14-2045                                                  | 1,590,000.00 | 1,587,345.00  | 1,954,595.00  |
| VISTRA ENERGY CORP COM                                                        | 110,200.00   | 2,912,716.00  | 2,533,498.00  |
| VMWARE INC 3.9% 08-21-2027                                                    | 1,400,000.00 | 1,322,426.00  | 1,465,553.00  |
| VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG                                   | 2,710,000.00 | 2,705,610.00  | 2,828,706.00  |
| VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG                                   | 2,700,000.00 | 2,689,848.00  | 2,818,268.00  |
| VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG                                   | 740,000.00   | 737,218.00    | 772,414.00    |
| VODAFONE GROUP PLC 4.375% DUE 02-19-2043                                      | 4,000,000.00 | 3,694,960.00  | 4,295,934.00  |
| VODAFONE GROUP PLC 4.375% DUE 02-19-2043                                      | 2,355,000.00 | 2,116,045.00  | 2,529,231.00  |
| VODAFONE GROUP PLC 4.375% DUE 02-19-2043                                      | 195,000.00   | 192,444.00    | 209,427.00    |
| VODAFONE GROUP PLC 5.125% DUE 06-19-2059                                      | 900,000.00   | 886,743.00    | 1,058,124.00  |
| VODAFONE GROUP PLC 5.25% DUE 05-30-2048                                       | 2,435,000.00 | 2,443,344.00  | 2,924,977.00  |
| VODAFONE GROUP PLC 5.25% DUE 05-30-2048                                       | 780,000.00   | 865,206.00    | 936,954.00    |
| VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG                              | 315,000.00   | 310,008.00    | 365,305.00    |
| VOYA FINL INC 3.65% DUE 06-15-2026                                            | 1,050,000.00 | 1,046,944.00  | 1,109,340.00  |
| VOYA FINL INC COM                                                             | 46,983.00    | 2,291,490.00  | 2,865,023.00  |
| W P CAREY INC 3.85% DUE 07-15-2029                                            | 500,000.00   | 494,380.00    | 528,088.00    |
| W P CAREY INC 4% DUE 02-01-2025                                               | 1,000,000.00 | 1,019,260.00  | 1,049,750.00  |
| WA GAS LT CO 3.796% DUE 09-15-2046                                            | 1,170,000.00 | 1,152,778.00  | 1,220,571.00  |
| WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 | 920,000.00   | 1,256,839.00  | 1,331,641.00  |
| WALGREEN CO 4.4% DUE 09-15-2042                                               | 1,600,000.00 | 1,462,144.00  | 1,591,676.00  |
| WALGREENS BOOTS ALLIANCE INC COM                                              | 5,400.00     | 316,529.00    | 318,384.00    |
| WALMART INC 2.375% DUE 09-24-2029                                             | 950,000.00   | 950,425.00    | 951,128.00    |
| WALMART INC 2.95% DUE 09-24-2049                                              | 3,455,000.00 | 3,422,123.00  | 3,442,350.00  |
| WALMART INC 2.95% DUE 09-24-2049                                              | 1,515,000.00 | 1,492,699.00  | 1,509,453.00  |
| WALMART INC 3.25% 07-08-2029                                                  | 2,430,000.00 | 2,451,675.00  | 2,608,170.00  |
| WALMART INC 3.625% DUE 12-15-2047                                             | 4,500,000.00 | 4,816,305.00  | 5,008,724.00  |
| WALMART INC 3.625% DUE 12-15-2047                                             | 360,000.00   | 405,965.00    | 400,698.00    |
| WALMART INC 3.95% DUE 06-28-2038                                              | 3,130,000.00 | 3,097,542.00  | 3,625,915.00  |
| WALMART INC 3.95% DUE 06-28-2038                                              | 1,525,000.00 | 1,520,011.00  | 1,766,620.00  |
| WALMART INC 4% DUE 04-11-2043                                                 | 510,000.00   | 542,470.00    | 582,919.00    |
| WALMART INC 4.05% DUE 06-29-2048 REG                                          | 1,905,000.00 | 1,880,216.00  | 2,258,080.00  |
| WALMART INC 4.05% DUE 06-29-2048 REG                                          | 1,545,000.00 | 1,705,484.00  | 1,831,357.00  |
| WALMART INC 5% DUE 10-25-2040                                                 | 355,000.00   | 389,389.00    | 461,434.00    |
| WALMART INC 5.25% DUE 09-01-2035                                              | 5,444,000.00 | 6,723,215.00  | 7,056,522.00  |
| WALMART INC 5.25% DUE 09-01-2035                                              | 2,830,000.00 | 3,421,845.00  | 3,668,251.00  |
| WALMART INC 5.625% DUE 04-15-2041                                             | 9,180,000.00 | 11,485,188.00 | 12,913,476.00 |
| WALMART INC 6.5% DUE 08-15-2037                                               | 510,000.00   | 675,005.00    | 756,078.00    |
| WALMART INC COM                                                               | 5,200.00     | 601,242.00    | 617,968.00    |
| WAL-MART STORES INC 4.75 DUE 10-02-2043                                       | 2,500,000.00 | 2,626,075.00  | 3,141,672.00  |
| WAL-MART STORES INC 4.75 DUE 10-02-2043                                       | 345,000.00   | 386,652.00    | 433,551.00    |

|                                                                                |               |               |               |
|--------------------------------------------------------------------------------|---------------|---------------|---------------|
| WASTE MGMT INC DEL 4.0% DUE 07-15-2039                                         | 585,000.00    | 642,334.00    | 655,493.00    |
| WASTE MGMT INC DEL 4.0% DUE 07-15-2039                                         | 420,000.00    | 419,563.00    | 470,611.00    |
| WASTE MGMT INC DEL COM STK                                                     | 9,900.00      | 1,142,863.00  | 1,128,204.00  |
| WASTE MGMT INC DEL FIXED 4.15% 07-15-2049                                      | 325,000.00    | 324,584.00    | 371,878.00    |
| WEA FIN LLC 3.15% DUE 04-05-2022                                               | 1,000,000.00  | 998,490.00    | 1,022,302.00  |
| WELLPOINT INC 4.625 DUE 05-15-2042                                             | 1,975,000.00  | 2,082,648.00  | 2,228,679.00  |
| WELLPOINT INC 4.625 DUE 05-15-2042                                             | 525,000.00    | 542,911.00    | 592,434.00    |
| WELLPOINT INC 4.85% DUE 08-15-2054                                             | 460,000.00    | 495,563.00    | 515,342.00    |
| WELLPOINT INC 5.1% DUE 01-15-2044                                              | 2,500,000.00  | 2,745,950.00  | 2,991,968.00  |
| WELLPOINT INC 5.1% DUE 01-15-2044                                              | 785,000.00    | 783,940.00    | 939,478.00    |
| WELLPOINT INC 5.1% DUE 01-15-2044                                              | 180,000.00    | 206,872.00    | 215,422.00    |
| WELLS FARGO & CO 2.879% DUE 10-30-2030 REG                                     | 2,325,000.00  | 2,321,215.00  | 2,341,161.00  |
| WELLS FARGO & CO 3.9% DUE 05-01-2045                                           | 1,020,000.00  | 1,122,835.00  | 1,156,942.00  |
| WELLS FARGO & CO 4.4% DUE 06-14-2046                                           | 2,000,000.00  | 1,997,680.00  | 2,281,235.00  |
| WELLS FARGO & CO 4.4% DUE 06-14-2046                                           | 1,305,000.00  | 1,346,437.00  | 1,488,506.00  |
| WELLS FARGO & CO 4.75% DUE 12-07-2046                                          | 12,000,000.00 | 12,322,440.00 | 14,410,748.00 |
| WELLS FARGO & CO 4.75% DUE 12-07-2046                                          | 465,000.00    | 524,542.00    | 558,416.00    |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                           | 2,650,000.00  | 2,764,294.00  | 3,241,695.00  |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                           | 2,500,000.00  | 2,480,950.00  | 3,058,203.00  |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                           | 2,000,000.00  | 1,984,760.00  | 2,446,563.00  |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                           | 1,300,000.00  | 1,266,330.00  | 1,590,266.00  |
| WELLS FARGO & CO 5.375% DUE 02-07-2035                                         | 160,000.00    | 182,464.00    | 205,214.00    |
| WELLS FARGO & CO 5.375% DUE 11-02-2043                                         | 10,500,000.00 | 10,886,760.00 | 13,485,369.00 |
| WELLS FARGO & CO 5.375% DUE 11-02-2043                                         | 1,200,000.00  | 1,196,448.00  | 1,541,185.00  |
| WELLS FARGO & CO 5.375% DUE 11-02-2043                                         | 290,000.00    | 363,506.00    | 372,453.00    |
| WELLS FARGO & CO 5.606% DUE 01-15-2044                                         | 205,000.00    | 240,106.00    | 270,159.00    |
| WELLS FARGO & CO FLTGT RT 5.875% DUE 12-29-2049                                | 1,460,000.00  | 1,460,000.00  | 1,624,250.00  |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044                           | 6,667,000.00  | 6,677,370.00  | 7,841,636.00  |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044                           | 1,250,000.00  | 1,241,400.00  | 1,470,233.00  |
| 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  | 2,191,777.00  |
| WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 | 1,000,000.00  | 996,200.00    | 1,095,889.00  |
| WELLS FARGO CAP X 5.95% DUE 12-01-2086                                         | 235,000.00    | 249,163.00    | 286,815.00    |
| WELLTOWER INC 4.95% DUE 09-01-2048                                             | 1,200,000.00  | 1,194,948.00  | 1,441,180.00  |
| WELLTOWER INC 4.95% DUE 09-01-2048                                             | 830,000.00    | 915,575.00    | 996,816.00    |
| WEST PHARMACEUTICAL SVCS INC COM                                               | 2,300.00      | 326,124.00    | 345,759.00    |
| WESTAR ENERGY INC 4.1% DUE 04-01-2043                                          | 750,000.00    | 776,062.00    | 834,482.00    |
| WESTAR ENERGY INC 4.125 DUE 03-01-2042                                         | 830,000.00    | 924,540.00    | 923,472.00    |
| WESTAR ENERGY INC 4.125 DUE 03-01-2042                                         | 615,000.00    | 686,007.00    | 684,260.00    |
| WESTAR ENERGY INC 4.25% DUE 12-01-2045                                         | 670,000.00    | 667,280.00    | 764,155.00    |
| WESTAR ENERGY INC 4.625% DUE 09-01-2043                                        | 750,000.00    | 749,985.00    | 892,994.00    |
| WESTAR ENERGY INC FIXED 3.25% 09-01-2049                                       | 870,000.00    | 862,396.00    | 857,168.00    |
| WESTERN UN CO 2.85% DUE 01-10-2025                                             | 800,000.00    | 798,760.00    | 802,702.00    |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.40% DUE 03-15-2024                  | 1,500,000.00  | 1,497,075.00  | 1,592,722.00  |
| WESTLAKE CHEM CORP 5% DUE 08-15-2046                                           | 950,000.00    | 936,137.00    | 1,007,362.00  |
| WESTN GAS PARTNERS 4.5% 03-01-2028                                             | 320,000.00    | 311,146.00    | 315,931.00    |
| WESTN GAS PARTNERS 5.3% 03-01-2048                                             | 1,065,000.00  | 1,038,429.00  | 931,282.00    |
| WESTN GAS PARTNERS 5.45% DUE 04-01-2044                                        | 3,300,000.00  | 3,387,324.00  | 2,924,154.00  |
| WESTN GAS PARTNERS 5.45% DUE 04-01-2044                                        | 700,000.00    | 674,149.00    | 620,275.00    |
| WESTN GAS PARTNERS 5.5% DUE 08-15-2048                                         | 225,000.00    | 243,538.00    | 197,914.00    |
| WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034                                    | 390,000.00    | 390,000.00    | 408,854.00    |
| WESTVACO CORP DEL 8.2% DUE 01-15-2030                                          | 675,000.00    | 820,881.00    | 931,246.00    |
| WI ELEC PWR CO 3.65% DUE 12-15-2042                                            | 650,000.00    | 647,413.00    | 660,143.00    |
| WI ELEC PWR CO 4.3% DUE 10-15-2048                                             | 530,000.00    | 527,159.00    | 623,146.00    |
| WI ELEC PWR CO 4.3% DUE 12-15-2045                                             | 700,000.00    | 788,277.00    | 798,133.00    |
| WI ENERGY CORP FLTGT RT 4.02238% DUE 05-15-2067                                | 847,000.00    | 431,970.00    | 788,834.00    |
| WI PUB SVC CORP 3.3% DUE 09-01-2049                                            | 1,085,000.00  | 1,083,752.00  | 1,087,761.00  |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG                                      | 12,225,000.00 | 14,239,282.00 | 14,788,430.00 |
| WILLIAM MARSH RICE 3.774% DUE 05-15-2055                                       | 795,000.00    | 795,000.00    | 872,841.00    |
| WILLIAMS COS INC 5.75% DUE 06-24-2044                                          | 615,000.00    | 701,389.00    | 728,864.00    |
| WILLIAMS PARTNERS 4.9% DUE 01-15-2045                                          | 940,000.00    | 928,336.00    | 1,014,947.00  |
| WILLIAMS PARTNERS 5.1% DUE 09-15-2045                                          | 1,785,000.00  | 1,828,075.00  | 1,990,482.00  |
| WILLIAMS PARTNERS 5.1% DUE 09-15-2045                                          | 640,000.00    | 714,130.00    | 713,674.00    |
| WILLIAMS PARTNERS 5.4% DUE 03-04-2044                                          | 1,350,000.00  | 965,507.00    | 1,521,843.00  |
| WILLIAMS PARTNERS 5.8 DUE 11-15-2043                                           | 805,000.00    | 799,679.00    | 958,762.00    |
| WILLIAMS PARTNERS 5.8 DUE 11-15-2043                                           | 725,000.00    | 803,583.00    | 863,482.00    |
| WILLIAMS PARTNERS 6.3% DUE 04-15-2040                                          | 1,500,000.00  | 1,548,576.00  | 1,861,059.00  |

|                                              |              |               |               |
|----------------------------------------------|--------------|---------------|---------------|
| WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048 | 315,000.00   | 342,742.00    | 344,856.00    |
| WILLIS N AMER INC 3.875% DUE 09-15-2049      | 680,000.00   | 677,246.00    | 678,428.00    |
| WILLIS N AMER INC 3.875% DUE 09-15-2049      | 575,000.00   | 572,671.00    | 573,670.00    |
| WILLIS NORTH AMERICA INC 5.05% 09-15-2048    | 600,000.00   | 688,610.00    | 707,838.00    |
| WILLIS-KNIGHTON 4.813% DUE 09-01-2048        | 450,000.00   | 450,000.00    | 537,401.00    |
| WINTRUST FINL CORP COM                       | 28,530.00    | 2,167,080.00  | 2,022,777.00  |
| WRKCO INC 4.65% 03-15-2026                   | 1,200,000.00 | 1,198,248.00  | 1,320,830.00  |
| WRKCO INC FIXED 4.2% DUE 06-01-2032          | 700,000.00   | 699,783.00    | 767,993.00    |
| WYETH 6% DUE 02-15-2036                      | 3,510,000.00 | 4,466,613.00  | 4,748,394.00  |
| WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO  | 950,000.00   | 1,194,061.00  | 1,297,683.00  |
| WYNDHAM DESTINATIONS INC COM STK             | 14,210.00    | 621,796.00    | 734,515.00    |
| WYNDHAM WORLDWIDE CORP 4.5% 04-01-2027       | 2,200,000.00 | 2,195,050.00  | 2,387,000.00  |
| XCEL ENERGY INC 4.8% DUE 09-15-2041          | 550,000.00   | 546,582.00    | 620,693.00    |
| ZEBRA TECHNOLOGIES CORP CL A                 | 4,600.00     | 864,398.00    | 1,175,024.00  |
| ZIMMER BIOMET 3.15% DUE 04-01-2022           | 2,850,000.00 | 2,842,846.00  | 2,909,885.00  |
| ZIMMER BIOMET HLDGS INC COM                  | 6,800.00     | 819,026.00    | 1,017,824.00  |
| ZOETIS INC 4.7 02-01-2043                    | 900,000.00   | 898,794.00    | 1,073,271.00  |
| ZOETIS INC FIXED 4.45% DUE 08-20-2048        | 1,325,000.00 | 1,310,108.00  | 1,541,664.00  |
|                                              |              | 5,174,728,680 | 6,378,739,485 |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                          | Transaction   | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------------------|---------------|-------------|----------------------|--------------------------|
| C413875105 | #REORG HARRIS NAME CHANGE WITH CUSIP CHANGE L3HARRIS 2X1PA22 07-01-2019       | Acquisitions  | 2,400.00    | -454,876.38          |                          |
|            |                                                                               | Dispositions  | -5,800.00   |                      | 780,045.70               |
|            |                                                                               | Free Delivery | -2,400.00   |                      |                          |
| SB1JNGS6   | #REORG WELLS FARGO CAP MANDATORY EXCHANGE WELLS FARGO 4Q1PACJ 03-30-2020      | Acquisitions  | 425,000.00  | -450,614.75          |                          |
|            |                                                                               | Dispositions  | -190,000.00 |                      | 216,953.40               |
| C98919V105 | #REORG ZAYO GROUP HLDGS INC COM CASH MERGER 03-09-2020                        | Acquisitions  | 30,200.00   | -823,651.57          |                          |
|            |                                                                               | Dispositions  | -30,200.00  |                      | 972,854.68               |
| C054561105 | #REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020  | Acquisitions  | 134,443.00  | -2,907,370.60        |                          |
|            |                                                                               | Dispositions  | -1,340.00   |                      | 32,602.47                |
| C690768403 | #REORG/ OWENS NAME CHANGE WITH CUSIP CHANGE OWENS 2C13A53 12-27-2019          | Acquisitions  | 15,207.00   | -291,934.78          |                          |
|            |                                                                               | Dispositions  | -15,207.00  |                      | 165,428.96               |
| C03748R101 | #REORG/APARTMENT INVT REVERSE SPLIT APARTMENT INV 2W1RAL2 02-21-2019          | Acquisitions  | 4,200.00    | -207,138.61          |                          |
|            |                                                                               | Free Delivery | -7,125.00   |                      |                          |
| C151020104 | #REORG/CELGENE CORP CASH AND STOCK MERGER BRISTOL 2087237, 2A15AG3 11-20-2019 | Acquisitions  | 2,900.00    | -253,277.45          |                          |
|            |                                                                               | Dispositions  | -30,200.00  |                      | 2,717,901.85             |
| C36555P107 | #REORG/GARDNER NAME CHANGE WITH CUSIP CHANGE INGERSOLL 2D16AV3 03-02-2020     | Acquisitions  | 6,000.00    | -167,875.75          |                          |
|            |                                                                               | Dispositions  | -6,000.00   |                      | 163,913.21               |
| CG47791101 | #REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020  | Acquisitions  | 13,800.00   | -1,650,039.45        |                          |
|            |                                                                               | Dispositions  | -8,200.00   |                      | 1,009,794.63             |
| C755111507 | #REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020                      | Acquisitions  | 8,100.00    | -1,704,191.35        |                          |
|            |                                                                               | Dispositions  | -3,600.00   |                      | 614,140.70               |
| C867914103 | #REORG/SUNTRUST STOCK MERGER 12-09-2019                                       | Acquisitions  | 2,300.00    | -135,639.14          |                          |
|            |                                                                               | Dispositions  | -2,300.00   |                      | 148,756.21               |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                         | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------------------------|---------------|---------------|----------------------|--------------------------|
| C871503108 | #REORG/SYMANTEC NAME CHANGE WITH CUSIP CHANGE NOR TONLIFE 2A1ZA93 11/05/2019 | Acquisitions  | 82,700.00     | -1,747,552.52        |                          |
|            |                                                                              | Dispositions  | -195,600.00   |                      | 4,406,494.13             |
|            |                                                                              | Free Delivery | -8,700.00     |                      |                          |
| C913017109 | #REORG/UNITED MANDATORY EXCHANGE COM 2F1QAS3 04-03-2020                      | Acquisitions  | 17,600.00     | -2,248,597.12        |                          |
|            |                                                                              | Dispositions  | -6,700.00     |                      | 960,568.27               |
| C92553P201 | #REORG/VIACOM STOCK MERGER 12-05-2019                                        | Acquisitions  | 23,100.00     | -669,381.99          |                          |
|            |                                                                              | Dispositions  | -98,692.00    |                      | 2,838,483.63             |
| C984121608 | #REORG/XEROX PLAN OF REORG XEROX 2Z16AX208-01-2019                           | Acquisitions  | 36,700.00     | -1,123,613.80        |                          |
|            |                                                                              | Dispositions  | -21,500.00    |                      | 758,483.81               |
|            |                                                                              | Free Delivery | -15,200.00    |                      |                          |
| SBYNHPM2   | 1ST REP BK SAN 4.625% DUE 02-13-2047                                         | Acquisitions  | 765,000.00    | -859,148.85          |                          |
|            |                                                                              | Dispositions  | -335,000.00   |                      | 381,900.00               |
| SBK4H0D9   | 3M CO 3.25% DUE 08-26-2049                                                   | Acquisitions  | 1,710,000.00  | -1,682,136.35        |                          |
|            |                                                                              | Dispositions  | -1,300,000.00 |                      | 1,286,537.30             |
| SBDZ2YC1   | 3M CO 4.0% 09-14-2048                                                        | Acquisitions  | 1,510,000.00  | -1,614,909.75        |                          |
|            |                                                                              | Dispositions  | -1,510,000.00 |                      | 1,670,160.90             |
| C316773100 | 5TH 3RD BANCORP COM                                                          | Acquisitions  | 36,181.00     | -1,043,810.89        |                          |
|            |                                                                              | Dispositions  | -36,181.00    |                      | 1,020,330.89             |
| SBYQH58    | ABBOTT LABS 4.9% DUE 11-30-2046                                              | Acquisitions  | 2,004,000.00  | -2,525,551.04        |                          |
|            |                                                                              | Dispositions  | -2,860,000.00 |                      | 3,531,847.90             |
| SBYP8MR7   | ABBVIE INC 4.3% DUE 05-14-2036                                               | Acquisitions  | 180,000.00    | -188,796.60          |                          |
|            |                                                                              | Dispositions  | -400,000.00   |                      | 388,956.00               |
| SBCZM189   | ABBVIE INC 4.4% DUE 11-06-2042                                               | Acquisitions  | 655,000.00    | -679,870.40          |                          |
|            |                                                                              | Dispositions  | -910,000.00   |                      | 822,247.55               |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBYP8MQ6   | ABBVIE INC 4.45% DUE 05-14-2046      | Acquisitions | 390,000.00    | -415,732.20          |                          |
|            |                                      | Dispositions | -640,000.00   |                      | 589,964.80               |
| SBGQW2K5   | ABBVIE INC 4.875% DUE 11-14-2048     | Acquisitions | 1,120,000.00  | -1,076,919.30        |                          |
|            |                                      | Dispositions | -2,035,000.00 |                      | 1,965,711.40             |
| C00287Y109 | ABBVIE INC COM USD0.01               | Acquisitions | 51,100.00     | -4,006,355.88        |                          |
|            |                                      | Dispositions | -7,400.00     |                      | 610,379.89               |
| SBXDZFZ2   | ABBVIE INC FIXED 4.7% DUE 05-14-2045 | Acquisitions | 420,000.00    | -390,978.00          |                          |
|            |                                      | Dispositions | -560,000.00   |                      | 522,978.40               |
| C00507V109 | ACTIVISION BLIZZARD INC COM STK      | Acquisitions | 2,100.00      | -106,873.62          |                          |
|            |                                      | Dispositions | -2,100.00     |                      | 96,904.08                |
| C00724F101 | ADOBE SYS INC COM                    | Acquisitions | 11,030.00     | -2,955,527.87        |                          |
|            |                                      | Dispositions | -18,340.00    |                      | 4,836,507.97             |
| SBKBFWN0   | AEP TEX INC 3.45% DUE 01-15-2050     | Acquisitions | 1,140,000.00  | -1,134,664.80        |                          |
|            |                                      | Dispositions | -1,140,000.00 |                      | 1,145,803.20             |
| C00130H105 | AES CORP COM                         | Acquisitions | 61,530.00     | -1,003,067.46        |                          |
|            |                                      | Dispositions | -28,554.00    |                      | 529,082.68               |
| SBDF0M43   | AETNA INC NEW 3.875% DUE 08-15-2047  | Acquisitions | 315,000.00    | -304,712.10          |                          |
|            |                                      | Dispositions | -315,000.00   |                      | 318,597.30               |
| SBGYTGT5   | AFLAC INC 4.75% DUE 01-15-2049       | Acquisitions | 180,000.00    | -193,154.40          |                          |
|            |                                      | Dispositions | -155,000.00   |                      | 182,859.70               |
| C001055102 | AFLAC INC COM                        | Acquisitions | 15,726.00     | -789,356.86          |                          |
|            |                                      | Dispositions | -15,726.00    |                      | 798,052.96               |
| C001084102 | AGCO CORP COM                        |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                       | Acquisitions | 8,600.00      | -505,078.23          |                          |
|            |                                       | Dispositions | -4,100.00     |                      | 318,208.87               |
| C00846U101 | AGILENT TECHNOLOGIES INC COM          |              |               |                      |                          |
|            |                                       | Acquisitions | 6,335.00      | -458,062.73          |                          |
|            |                                       | Dispositions | -38,575.00    |                      | 2,797,417.61             |
| C00971T101 | AKAMAI TECHNOLOGIES INC COM STK       |              |               |                      |                          |
|            |                                       | Acquisitions | 5,500.00      | -387,649.33          |                          |
|            |                                       | Dispositions | -13,500.00    |                      | 1,214,661.64             |
| SBYZ5H95   | ALABAMA PWR CO 3.75% DUE 03-01-2045   |              |               |                      |                          |
|            |                                       | Acquisitions | 2,100,000.00  | -2,262,918.00        |                          |
|            |                                       | Dispositions | -1,025,000.00 |                      | 1,058,412.85             |
| SBJQV463   | ALEXANDRIA REAL 3.375% DUE 08-15-2031 |              |               |                      |                          |
|            |                                       | Acquisitions | 840,000.00    | -838,815.60          |                          |
|            |                                       | Dispositions | -260,000.00   |                      | 265,771.85               |
| C016255101 | ALIGN TECHNOLOGY INC COM              |              |               |                      |                          |
|            |                                       | Acquisitions | 5,180.00      | -1,477,624.72        |                          |
|            |                                       | Dispositions | -5,180.00     |                      | 1,043,727.16             |
| C017175100 | ALLEGHANY CORP DEL COM                |              |               |                      |                          |
|            |                                       | Acquisitions | 2,358.00      | -1,595,707.38        |                          |
|            |                                       | Dispositions | -420.00       |                      | 261,483.66               |
| CG0177J108 | ALLERGAN PLC. COM STK                 |              |               |                      |                          |
|            |                                       | Acquisitions | 4,800.00      | -675,609.72          |                          |
|            |                                       | Dispositions | -9,700.00     |                      | 1,588,040.45             |
| C01973R101 | ALLISON TRANSMISSION HOLDING          |              |               |                      |                          |
|            |                                       | Acquisitions | 43,279.00     | -1,976,786.04        |                          |
|            |                                       | Dispositions | -45,800.00    |                      | 2,083,403.73             |
| SBKKDHQ3   | ALLSTATE CORP 3.85% DUE 08-10-2049    |              |               |                      |                          |
|            |                                       | Acquisitions | 2,925,000.00  | -2,924,307.15        |                          |
|            |                                       | Dispositions | -275,000.00   |                      | 300,872.00               |
| SBDSFRM8   | ALLSTATE CORP 4.2% DUE 12-15-2046     |              |               |                      |                          |
|            |                                       | Acquisitions | 1,235,000.00  | -1,257,508.75        |                          |
|            |                                       | Dispositions | -1,705,000.00 |                      | 1,793,706.65             |
| C020002101 | ALLSTATE CORP COM                     |              |               |                      |                          |
|            |                                       | Acquisitions | 4,079.00      | -385,947.96          |                          |
|            |                                       | Dispositions | -53,794.00    |                      | 4,871,548.67             |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C02005N100 | ALLY FINL INC COM                                 | Acquisitions | 77,185.00     | -2,240,829.03        |                          |
|            |                                                   | Dispositions | -11,404.00    |                      | 372,381.68               |
| C02079K107 | ALPHABET INC CAP STK USD0.001 CL C                | Acquisitions | 4,133.00      | -4,813,952.85        |                          |
|            |                                                   | Dispositions | -655.00       |                      | 720,343.96               |
| C02079K305 | ALPHABET INC CAPITAL STOCK USD0.001 CL A          | Acquisitions | 5,241.00      | -6,234,614.93        |                          |
|            |                                                   | Dispositions | -1,908.00     |                      | 2,184,943.67             |
| C02156K103 | ALTICE USA INC CL A CL A                          | Acquisitions | 63,700.00     | -1,487,881.48        |                          |
|            |                                                   | Dispositions | -6,100.00     |                      | 165,855.56               |
| SB8K84P2   | ALTRIA GROUP INC 4.25% DUE 08-09-2042             | Acquisitions | 235,000.00    | -190,761.25          |                          |
|            |                                                   | Dispositions | -1,485,000.00 |                      | 1,279,222.35             |
| SB7ZKNH1   | ALTRIA GROUP INC 4.5% DUE 05-02-2043              | Acquisitions | 1,485,000.00  | -1,267,820.15        |                          |
|            |                                                   | Dispositions | -1,300,000.00 |                      | 1,188,700.90             |
| SBRJ2WM1   | ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 | Acquisitions | 3,300,000.00  | -3,502,852.20        |                          |
|            |                                                   | Dispositions | -4,595,000.00 |                      | 4,899,345.60             |
| SBFZ57Z8   | ALTRIA GROUP INC 5.8% DUE 02-14-2039              | Acquisitions | 3,050,000.00  | -3,154,948.55        |                          |
|            |                                                   | Dispositions | -636,000.00   |                      | 741,988.29               |
| SBFZ5800   | ALTRIA GROUP INC 5.95% DUE 02-14-2049             | Acquisitions | 12,493,000.00 | -12,781,352.30       |                          |
|            |                                                   | Dispositions | -8,213,000.00 |                      | 9,698,967.51             |
| C02209S103 | ALTRIA GROUP INC COM                              | Acquisitions | 58,813.00     | -2,955,595.44        |                          |
|            |                                                   | Dispositions | -70,504.00    |                      | 3,510,454.42             |
| C023135BJ4 | AMAZON COM INC 4.05% 08-22-2047                   | Acquisitions | 860,000.00    | -888,104.55          |                          |
|            |                                                   | Dispositions | -5,170,000.00 |                      | 5,969,439.30             |
| C023135106 | AMAZON COM INC COM                                |              |               |                      |                          |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                          | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                               | Acquisitions | 2,687.00      | -4,426,977.87        |                          |
|            |                                                               | Dispositions | -2,320.00     |                      | 4,173,174.07             |
| SBDGMR10   | AMAZON COM INC FIXED 4.25% DUE 08-22-2057                     |              |               |                      |                          |
|            |                                                               | Acquisitions | 1,480,000.00  | -1,824,599.35        |                          |
|            |                                                               | Dispositions | -4,500,000.00 |                      | 5,306,445.00             |
| CG02602103 | AMDOCS ORD GBP0.01                                            |              |               |                      |                          |
|            |                                                               | Acquisitions | 21,379.00     | -1,411,964.07        |                          |
|            |                                                               | Dispositions | -10,051.00    |                      | 676,388.04               |
| C025932104 | AMER FINL GROUP INC OH COM STK                                |              |               |                      |                          |
|            |                                                               | Acquisitions | 2,800.00      | -264,956.86          |                          |
|            |                                                               | Dispositions | -2,800.00     |                      | 266,214.37               |
| SBK7K1Y3   | AMER MOVIL SAB DE 3.625% DUE 04-22-2029                       |              |               |                      |                          |
|            |                                                               | Acquisitions | 1,870,000.00  | -1,979,177.95        |                          |
|            |                                                               | Dispositions | -455,000.00   |                      | 474,983.60               |
| SBK7K1Z4   | AMER MOVIL SAB DE 4.375% DUE 04-22-2049                       |              |               |                      |                          |
|            |                                                               | Acquisitions | 4,390,000.00  | -4,405,387.45        |                          |
|            |                                                               | Dispositions | -865,000.00   |                      | 996,637.15               |
| SB82VRK5   | AMER MOVIL SAB DE 4.375% DUE 07-16-2042                       |              |               |                      |                          |
|            |                                                               | Acquisitions | 480,000.00    | -554,256.00          |                          |
|            |                                                               | Dispositions | -670,000.00   |                      | 669,296.50               |
| SB8C3GC6   | AMER MOVIL SAB DE CV 6.125% 03-30-2040                        |              |               |                      |                          |
|            |                                                               | Acquisitions | 840,000.00    | -1,041,842.90        |                          |
|            |                                                               | Dispositions | -210,000.00   |                      | 288,504.30               |
| C023608102 | AMEREN CORP COM                                               |              |               |                      |                          |
|            |                                                               | Acquisitions | 14,400.00     | -1,077,124.80        |                          |
|            |                                                               | Dispositions | -3,400.00     |                      | 254,718.60               |
| C02665T306 | AMERICAN HOMES 4 RENT COMMON STOCK                            |              |               |                      |                          |
|            |                                                               | Acquisitions | 16,300.00     | -411,607.90          |                          |
|            |                                                               | Dispositions | -5,900.00     |                      | 156,109.29               |
| SBXSSDV8   | AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG |              |               |                      |                          |
|            |                                                               | Acquisitions | 1,035,000.00  | -1,116,923.70        |                          |
|            |                                                               | Dispositions | -495,000.00   |                      | 543,614.90               |
| SBJN1CJ5   | AMERICAN INTL GROUP INC 4.25% DUE 03-15-2029                  |              |               |                      |                          |
|            |                                                               | Acquisitions | 2,035,000.00  | -2,063,026.85        |                          |
|            |                                                               | Dispositions | -2,035,000.00 |                      | 2,232,020.60             |

◆ **Schedule of Acquisitions and Dispositions**

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| Asset ID   | Security Description                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBJV8HJ3   | AMERICAN WTR CAP CORP 4.15% 06-01-2049  | Acquisitions | 1,915,000.00  | -1,904,689.85        |                          |
|            |                                         | Dispositions | -315,000.00   |                      | 326,203.80               |
| C03064D108 | AMERICOLD RLTY TR COM                   | Acquisitions | 27,800.00     | -856,726.70          |                          |
|            |                                         | Dispositions | -27,800.00    |                      | 1,089,890.94             |
| C03076C106 | AMERIPRISE FINL INC COM                 | Acquisitions | 13,500.00     | -1,898,036.08        |                          |
|            |                                         | Dispositions | -21,882.00    |                      | 2,767,570.90             |
| SBVCN939   | AMERN INTL GROUP 3.875% DUE 01-15-2035  | Acquisitions | 360,000.00    | -372,999.60          |                          |
|            |                                         | Dispositions | -250,000.00   |                      | 228,022.50               |
| SBVCJNG8   | AMERN INTL GROUP 4.375% DUE 01-15-2055  | Acquisitions | 240,000.00    | -255,266.40          |                          |
|            |                                         | Dispositions | -320,000.00   |                      | 296,137.60               |
| SBP8G1N4   | AMERN INTL GROUP 4.5% DUE 07-16-2044    | Acquisitions | 420,000.00    | -427,081.20          |                          |
|            |                                         | Dispositions | -2,370,000.00 |                      | 2,381,548.90             |
| SBFXCMM3   | AMERN INTL GROUP 4.75% DUE 04-01-2048   | Acquisitions | 705,000.00    | -701,564.95          |                          |
|            |                                         | Dispositions | -705,000.00   |                      | 754,312.50               |
| SBDCVX35   | AMERN TOWER CORP 3.125% DUE 01-15-2027  | Acquisitions | 14,000.00     | -13,633.06           |                          |
|            |                                         | Dispositions | -940,000.00   |                      | 963,349.60               |
| SBDF0M54   | AMERN WTR CAP CORP 3.75% DUE 09-01-2047 | Acquisitions | 325,000.00    | -338,172.25          |                          |
|            |                                         | Dispositions | -1,165,000.00 |                      | 1,139,173.60             |
| SBDRVZ12   | AMGEN INC 4.663% DUE 06-15-2051         | Acquisitions | 185,000.00    | -215,068.05          |                          |
|            |                                         | Dispositions | -3,278,000.00 |                      | 3,607,175.86             |
| C031162100 | AMGEN INC COM                           | Acquisitions | 16,300.00     | -3,053,722.28        |                          |
|            |                                         | Dispositions | -4,200.00     |                      | 928,719.91               |
| SBJDSY67   | AMPHENOL CORP NEW 2.8% DUE 02-15-2030   |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                  | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
|          |                                                       | Acquisitions | 340,000.00     | -339,728.00          |                          |
|          |                                                       | Dispositions | -340,000.00    |                      | 324,526.60               |
| SBNYJ9Z1 | ANADARKO PETE CORP 4.5% DUE 07-15-2044                |              |                |                      |                          |
|          |                                                       | Acquisitions | 1,285,000.00   | -1,299,995.74        |                          |
|          |                                                       | Dispositions | -1,730,000.00  |                      | 1,730.00                 |
| SBLJQ1X5 | ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047            |              |                |                      |                          |
|          |                                                       | Acquisitions | 625,000.00     | -641,004.75          |                          |
|          |                                                       | Dispositions | -1,565,000.00  |                      | 1,565.00                 |
| SBJMZ1V3 | ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG |              |                |                      |                          |
|          |                                                       | Acquisitions | 540,000.00     | -604,098.00          |                          |
|          |                                                       | Dispositions | -385,000.00    |                      | 445,262.35               |
| SBJ555R4 | ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049             |              |                |                      |                          |
|          |                                                       | Acquisitions | 3,488,000.00   | -3,520,354.76        |                          |
|          |                                                       | Dispositions | -2,215,000.00  |                      | 2,760,057.10             |
| SBJ555S5 | ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039   |              |                |                      |                          |
|          |                                                       | Acquisitions | 7,930,000.00   | -8,073,944.05        |                          |
|          |                                                       | Dispositions | -2,825,000.00  |                      | 3,275,627.05             |
| SBF7MH35 | ANHEUSER BUSCH INC 4.439% DUE 10-06-2048              |              |                |                      |                          |
|          |                                                       | Acquisitions | 5,730,000.00   | -5,227,970.14        |                          |
|          |                                                       | Dispositions | -16,221,000.00 |                      | 14,757,008.07            |
| SBDZ7GD1 | ANHEUSER-BUSCH 4.375% DUE 04-15-2038                  |              |                |                      |                          |
|          |                                                       | Acquisitions | 255,000.00     | -225,838.20          |                          |
|          |                                                       | Dispositions | -280,000.00    |                      | 265,224.40               |
| SBDZ78X5 | ANHEUSER-BUSCH 4.6% DUE 04-15-2048                    |              |                |                      |                          |
|          |                                                       | Acquisitions | 1,760,000.00   | -1,625,702.90        |                          |
|          |                                                       | Dispositions | -1,645,000.00  |                      | 1,564,137.35             |
| SBYMLCL3 | ANHEUSER-BUSCH 4.7% DUE 02-01-2036                    |              |                |                      |                          |
|          |                                                       | Acquisitions | 560,000.00     | -615,731.20          |                          |
|          |                                                       | Dispositions | -335,000.00    |                      | 339,164.05               |
| SBDZ78S0 | ANHEUSER-BUSCH 4.75% DUE 04-15-2058                   |              |                |                      |                          |
|          |                                                       | Acquisitions | 1,740,000.00   | -1,881,756.30        |                          |
|          |                                                       | Dispositions | -2,283,000.00  |                      | 1,979,840.43             |
| SBYMLGZ5 | ANHEUSER-BUSCH 4.9% DUE 02-01-2046                    |              |                |                      |                          |
|          |                                                       | Acquisitions | 425,000.00     | -492,879.90          |                          |
|          |                                                       | Dispositions | -5,000,000.00  |                      | 5,131,750.00             |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBK5XW52   | ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036                               | Acquisitions | 815,000.00    | -907,985.90          |                          |
|            |                                                                           | Dispositions | -1,550,000.00 |                      | 1,761,608.95             |
| SBJXS2M9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                               | Acquisitions | 3,675,000.00  | -4,364,647.25        |                          |
|            |                                                                           | Dispositions | -2,490,000.00 |                      | 2,808,528.55             |
| SBJ88GM2   | ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029                       | Acquisitions | 5,360,000.00  | -5,417,035.30        |                          |
|            |                                                                           | Dispositions | -5,360,000.00 |                      | 5,549,356.55             |
| C03523LSN6 | ANHEUSER-BUSCH INBEV WORLDWIDE INC DISC COML PAPER 4/2 YRS 3&4 05-22-2019 | Acquisitions | 2,400,000.00  | -2,394,818.67        |                          |
|            |                                                                           | Dispositions | -2,400,000.00 |                      | 2,400,000.00             |
| SBGB6FT2   | ANTHEM INC 4.375% 12-01-2047                                              | Acquisitions | 1,408,000.00  | -1,511,226.17        |                          |
|            |                                                                           | Dispositions | -1,765,000.00 |                      | 1,871,614.05             |
| SBLSP6D8   | ANTHEM INC 4.65% DUE 01-15-2043                                           | Acquisitions | 210,000.00    | -237,543.60          |                          |
|            |                                                                           | Dispositions | -620,000.00   |                      | 702,460.00               |
| SBR17WN5   | ANTHEM INC 4.65% DUE 08-15-2044                                           | Acquisitions | 420,000.00    | -481,315.80          |                          |
|            |                                                                           | Dispositions | -420,000.00   |                      | 469,211.40               |
| C036752103 | ANTHEM INC COM                                                            | Acquisitions | 7,270.00      | -2,089,281.24        |                          |
|            |                                                                           | Dispositions | -1,700.00     |                      | 510,096.41               |
| SBK6V1D6   | ANTHEM INC FIXED 3.7% 09-15-2049                                          | Acquisitions | 5,048,000.00  | -4,966,463.49        |                          |
|            |                                                                           | Dispositions | -1,250,000.00 |                      | 1,225,236.85             |
| SB87XCP6   | ANTHEM INC FIXED 4.625% DUE 05-15-2042                                    | Acquisitions | 220,000.00    | -244,789.60          |                          |
|            |                                                                           | Dispositions | -575,000.00   |                      | 617,803.00               |
| SBN40JL0   | AON PLC 4.6% DUE 06-14-2044                                               | Acquisitions | 1,005,000.00  | -1,042,594.65        |                          |
|            |                                                                           | Dispositions | -1,410,000.00 |                      | 1,551,965.75             |
| SBXS2QD3   | AON PLC 4.75% DUE 05-15-2045                                              |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                        | Acquisitions | 1,255,000.00  | -1,345,499.40        |                          |
|            |                                                                        | Dispositions | -1,765,000.00 |                      | 1,982,020.70             |
| C03748R754 | APARTMENT INVESTMENT & MANAGEMENT COM USD0.01 CLASS A (POST REV SPLIT) |              |               |                      |                          |
|            |                                                                        | Dispositions | -7,128.55     |                      | 354,353.08               |
|            |                                                                        | Free Receipt | 6,909.49      | 342,352.59           |                          |
| SBJR20Z6   | APPALACHIAN PWR CO FIXED 4.5% 03-01-2049                               |              |               |                      |                          |
|            |                                                                        | Acquisitions | 810,000.00    | -834,645.60          |                          |
|            |                                                                        | Dispositions | -250,000.00   |                      | 306,407.50               |
| SBF58H35   | APPLE INC 3.75% DUE 09-12-2047                                         |              |               |                      |                          |
|            |                                                                        | Acquisitions | 950,000.00    | -942,736.10          |                          |
|            |                                                                        | Dispositions | -665,000.00   |                      | 718,552.45               |
| C037833AL4 | APPLE INC 3.85% DUE 05-04-2043                                         |              |               |                      |                          |
|            |                                                                        | Acquisitions | 395,000.00    | -448,293.40          |                          |
|            |                                                                        | Dispositions | -1,165,000.00 |                      | 1,154,093.40             |
| SBXC5WP2   | APPLE INC 4.375% DUE 05-13-2045                                        |              |               |                      |                          |
|            |                                                                        | Acquisitions | 230,000.00    | -247,022.30          |                          |
|            |                                                                        | Dispositions | -360,000.00   |                      | 405,483.40               |
| C037833BX7 | APPLE INC 4.65% DUE 02-23-2046                                         |              |               |                      |                          |
|            |                                                                        | Acquisitions | 535,000.00    | -630,626.65          |                          |
|            |                                                                        | Dispositions | -3,115,000.00 |                      | 3,710,669.10             |
| C037833100 | APPLE INC COM STK                                                      |              |               |                      |                          |
|            |                                                                        | Acquisitions | 45,110.00     | -8,612,563.56        |                          |
|            |                                                                        | Dispositions | -24,090.00    |                      | 4,721,581.29             |
| C037833DQ0 | APPLE INC FIXED 2.95% 09-11-2049                                       |              |               |                      |                          |
|            |                                                                        | Acquisitions | 330,000.00    | -327,591.00          |                          |
|            |                                                                        | Dispositions | -310,000.00   |                      | 292,379.60               |
| SBK1WFG5   | AQUA AMER INC FIXED 4.276% 05-01-2049                                  |              |               |                      |                          |
|            |                                                                        | Acquisitions | 1,085,000.00  | -1,176,519.25        |                          |
|            |                                                                        | Dispositions | -445,000.00   |                      | 509,354.65               |
| SB95NZC3   | ARCHER-DANIELS 4.016% DUE 04-16-2043                                   |              |               |                      |                          |
|            |                                                                        | Acquisitions | 980,000.00    | -1,068,258.80        |                          |
|            |                                                                        | Dispositions | -980,000.00   |                      | 1,132,140.85             |
| SBH31WX5   | ARCHER-DANIELS 4.5% DUE 03-15-2049                                     |              |               |                      |                          |
|            |                                                                        | Acquisitions | 365,000.00    | -388,082.60          |                          |
|            |                                                                        | Dispositions | -810,000.00   |                      | 964,418.40               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------|--------------|---------------|----------------------|--------------------------|
| C045487105 | ASSOCTD BANC-CORP COM                 | Acquisitions | 12,486.00     | -266,867.02          |                          |
|            |                                       | Dispositions | -12,486.00    |                      | 268,710.72               |
| SBYQNH9    | ASTRAZENECA PLC 4.375% DUE 11-16-2045 | Acquisitions | 1,530,000.00  | -1,652,892.00        |                          |
|            |                                       | Dispositions | -970,000.00   |                      | 1,045,896.10             |
| SB7FFL50   | ASTRAZENECA PLC 6.45% DUE 09-15-2037  | Acquisitions | 2,215,000.00  | -2,916,499.35        |                          |
|            |                                       | Dispositions | -1,015,000.00 |                      | 1,430,172.90             |
| SBGKCWJ0   | AT&T INC 4.35% DUE 03-01-2029         | Acquisitions | 3,510,000.00  | -3,492,730.80        |                          |
|            |                                       | Dispositions | -3,510,000.00 |                      | 3,608,132.70             |
| SBBNC4H4   | AT&T INC 4.35% DUE 06-15-2045         | Acquisitions | 1,445,000.00  | -1,503,889.25        |                          |
|            |                                       | Dispositions | -420,000.00   |                      | 368,810.40               |
| SBD3HCY6   | AT&T INC 4.5% DUE 03-09-2048          | Acquisitions | 1,980,000.00  | -1,947,584.60        |                          |
|            |                                       | Dispositions | -5,640,000.00 |                      | 5,768,451.70             |
| SBD3HCX5   | AT&T INC 4.55% DUE 03-09-2049         | Acquisitions | 560,000.00    | -604,968.00          |                          |
|            |                                       | Dispositions | -3,420,000.00 |                      | 3,627,088.20             |
| SBX2H2X6   | AT&T INC 4.75% DUE 05-15-2046         | Acquisitions | 3,235,000.00  | -3,291,974.50        |                          |
|            |                                       | Dispositions | -1,680,000.00 |                      | 1,742,222.90             |
| SBN8KPY1   | AT&T INC 4.8% DUE 06-15-2044          | Acquisitions | 490,000.00    | -516,749.10          |                          |
|            |                                       | Dispositions | -1,080,000.00 |                      | 1,007,716.05             |
| SBGKCWK1   | AT&T INC 4.85% DUE 03-01-2039         | Acquisitions | 6,170,000.00  | -5,954,821.20        |                          |
|            |                                       | Dispositions | -4,345,000.00 |                      | 4,354,107.35             |
| SBYY3Z96   | AT&T INC 5.15% DUE 03-15-2042         | Acquisitions | 235,000.00    | -232,269.30          |                          |
|            |                                       | Dispositions | -1,565,000.00 |                      | 1,774,026.45             |
| SBDCL4L0   | AT&T INC 5.25% DUE 03-01-2037         |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                     | Acquisitions | 260,000.00    | -277,186.00          |                          |
|            |                                     | Dispositions | -665,000.00   |                      | 682,095.50               |
| SB4WPQV3   | AT&T INC 5.35% DUE 09-01-2040       |              |               |                      |                          |
|            |                                     | Acquisitions | 1,040,000.00  | -1,040,218.40        |                          |
|            |                                     | Dispositions | -1,700,000.00 |                      | 1,964,064.40             |
| SBDC4K9    | AT&T INC 5.45% DUE 03-01-2047       |              |               |                      |                          |
|            |                                     | Acquisitions | 2,440,000.00  | -2,931,546.95        |                          |
|            |                                     | Dispositions | -545,000.00   |                      | 553,338.50               |
| SBDC4M1    | AT&T INC 5.7% DUE 03-01-2057        |              |               |                      |                          |
|            |                                     | Acquisitions | 460,000.00    | -470,980.20          |                          |
|            |                                     | Dispositions | -460,000.00   |                      | 594,579.90               |
| SBD20MH9   | AT&T INC 6% DUE 08-15-2040          |              |               |                      |                          |
|            |                                     | Acquisitions | 425,000.00    | -502,520.00          |                          |
|            |                                     | Dispositions | -280,000.00   |                      | 301,688.80               |
| SBK1MHG9   | AT&T INC 6.25% DUE 03-29-2041       |              |               |                      |                          |
|            |                                     | Dispositions | -350,000.00   |                      | 444,416.00               |
|            |                                     | Free Receipt | 940,000.00    | 1,086,832.25         |                          |
| SB08P278   | AT&T INC 6.375% DUE 03-01-2041      |              |               |                      |                          |
|            |                                     | Acquisitions | 580,000.00    | -726,353.80          |                          |
|            |                                     | Dispositions | -190,000.00   |                      | 252,739.90               |
| C00206R102 | AT&T INC COM                        |              |               |                      |                          |
|            |                                     | Acquisitions | 113,169.00    | -3,927,458.28        |                          |
|            |                                     | Dispositions | -192,373.00   |                      | 6,268,932.66             |
| SBK1MHJ2   | AT&T INC CORP 3.8% 02-15-2027       |              |               |                      |                          |
|            |                                     | Dispositions | -660,000.00   |                      | 679,582.20               |
|            |                                     | Free Receipt | 660,000.00    | 656,815.22           |                          |
| SBG6F4D1   | AT&T INC FIXED 4.3% 02-15-2030      |              |               |                      |                          |
|            |                                     | Acquisitions | 390,000.00    | -417,721.20          |                          |
|            |                                     | Dispositions | -390,000.00   |                      | 429,085.80               |
| SBHQHNC6   | AT&T INC FIXED 4.9% DUE 08-15-2037  |              |               |                      |                          |
|            |                                     | Acquisitions | 475,000.00    | -472,054.35          |                          |
|            |                                     | Dispositions | -925,000.00   |                      | 1,032,751.45             |
| SBH4NZW0   | AT&T INC FIXED 5.15% DUE 02-15-2050 |              |               |                      |                          |
|            |                                     | Acquisitions | 545,000.00    | -524,409.90          |                          |
|            |                                     | Dispositions | -2,780,000.00 |                      | 3,032,095.85             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                            | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBGKF2T9   | AT&T INC FIXED 5.15% DUE 11-15-2046             | Acquisitions | 2,030,000.00  | -2,193,252.60        |                          |
|            |                                                 | Dispositions | -1,060,000.00 |                      | 1,233,406.10             |
| SBGPNK83   | AT&T INC FIXED 5.3% DUE 08-15-2058              | Acquisitions | 170,000.00    | -164,408.70          |                          |
|            |                                                 | Dispositions | -545,000.00   |                      | 652,241.30               |
| SBJN3QH7   | ATMOS ENERGY CORP 3.375% DUE 09-15-2049         | Acquisitions | 1,080,000.00  | -1,085,800.80        |                          |
|            |                                                 | Dispositions | -200,000.00   |                      | 206,250.00               |
| SBJBCC67   | ATMOS ENERGY CORP 4.125% DUE 03-15-2049         | Acquisitions | 815,000.00    | -811,788.90          |                          |
|            |                                                 | Dispositions | -815,000.00   |                      | 914,232.69               |
| C053332102 | AUTOZONE INC COM                                | Acquisitions | 1,552.00      | -1,716,314.84        |                          |
|            |                                                 | Dispositions | -958.00       |                      | 1,147,522.19             |
| SBFY9751   | AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG  | Acquisitions | 775,000.00    | -814,630.35          |                          |
|            |                                                 | Dispositions | -405,000.00   |                      | 429,279.75               |
| C05351W103 | AVANGRID INC COM                                | Acquisitions | 2,085.00      | -103,236.69          |                          |
|            |                                                 | Dispositions | -2,085.00     |                      | 106,713.30               |
| C054561AM7 | AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO | Acquisitions | 1,395,000.00  | -1,457,324.95        |                          |
|            |                                                 | Dispositions | -580,000.00   |                      | 609,076.40               |
| CG0692U109 | AXIS CAPITAL HOLDINGS LTD COM USD0.0125         | Acquisitions | 6,572.00      | -425,244.48          |                          |
|            |                                                 | Dispositions | -9,772.00     |                      | 588,579.39               |
| SBLR99P4   | B A T CAP CORP 4.39% 08-15-2037                 | Acquisitions | 3,245,000.00  | -3,061,290.03        |                          |
|            |                                                 | Dispositions | -1,535,000.00 |                      | 1,428,438.20             |
| SBLR9BY7   | B A T CAP CORP 4.54% 08-15-2047                 | Acquisitions | 1,865,000.00  | -1,633,266.30        |                          |
|            |                                                 | Dispositions | -5,335,000.00 |                      | 4,724,370.93             |
| SBJSFMZ8   | B A T CAP CORP 4.758% DUE 09-06-2049            |              |               |                      |                          |



# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

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 | 1,945,000.00  | -1,938,281.15        |                          |
|            |                                                           | Dispositions | -715,000.00   |                      | 713,812.85               |
| C05531NS31 | B A T INTL FIN PLC DISC COML PAPER 4/2 YRS 3&4 05-03-2019 | Acquisitions | 900,000.00    | -899,325.00          |                          |
|            |                                                           | Dispositions | -900,000.00   |                      | 900,000.00               |
| SBK70MM8   | BALT GAS & ELEC CO 3.2% DUE 09-15-2049                    | Acquisitions | 2,690,000.00  | -2,646,465.60        |                          |
|            |                                                           | Dispositions | -255,000.00   |                      | 249,596.55               |
| SBD49X71   | BANK AMER CORP 3.946% DUE 01-23-2049                      | Acquisitions | 790,000.00    | -752,862.10          |                          |
|            |                                                           | Dispositions | -790,000.00   |                      | 748,779.00               |
| SBJ9NHM3   | BANK AMER CORP 3.974% 02-07-2030                          | Acquisitions | 16,155,000.00 | -16,167,884.10       |                          |
|            |                                                           | Dispositions | -3,150,000.00 |                      | 3,265,313.35             |
| C06051GHS1 | BANK AMER CORP 4.33% 03-15-2050                           | Acquisitions | 13,085,000.00 | -13,632,436.40       |                          |
|            |                                                           | Dispositions | -3,650,000.00 |                      | 4,131,357.40             |
| SBWX8CG4   | BANK AMER CORP 4.75% DUE 04-21-2045                       | Acquisitions | 220,000.00    | -228,830.80          |                          |
|            |                                                           | Dispositions | -2,230,000.00 |                      | 2,561,519.80             |
| SBJ7B592   | BANK AMER CORP 5% DUE 01-21-2044                          | Acquisitions | 365,000.00    | -399,149.40          |                          |
|            |                                                           | Dispositions | -1,085,000.00 |                      | 1,288,482.60             |
| SBYMX8C2   | BANK AMER CORP BNDS 4.443% 01-20-2048                     | Acquisitions | 845,000.00    | -899,153.55          |                          |
|            |                                                           | Dispositions | -645,000.00   |                      | 777,128.25               |
| SBK6XZC9   | BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030              | Acquisitions | 3,160,000.00  | -3,160,000.00        |                          |
|            |                                                           | Dispositions | -1,050,000.00 |                      | 1,043,553.00             |
| SBYWC0C3   | BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038              | Acquisitions | 525,000.00    | -593,213.25          |                          |
|            |                                                           | Dispositions | -2,430,000.00 |                      | 2,722,355.20             |
| C060505104 | BANK OF AMERICA CORP                                      | Acquisitions | 16,800.00     | -494,448.80          |                          |
|            |                                                           | Dispositions | -180,880.00   |                      | 5,259,901.33             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C06652K103 | BANKUNITED INC                                      | Acquisitions | 12,454.00     | -420,388.00          |                          |
|            |                                                     | Dispositions | -6,067.00     |                      | 208,281.86               |
| SBD72S38   | BARCLAYS PLC 4.95% DUE 01-10-2047                   | Acquisitions | 1,075,000.00  | -1,098,614.05        |                          |
|            |                                                     | Dispositions | -655,000.00   |                      | 626,856.40               |
| SBDCL2Z0   | BARCLAYS PLC 4.972% 05-16-2029                      | Acquisitions | 2,810,000.00  | -2,896,829.00        |                          |
|            |                                                     | Dispositions | -3,975,000.00 |                      | 4,124,243.45             |
| SBYWR2D3   | BARCLAYS PLC 5.25% DUE 08-17-2045                   | Acquisitions | 1,640,000.00  | -1,808,214.15        |                          |
|            |                                                     | Dispositions | -2,855,000.00 |                      | 3,102,964.35             |
| SBCRWZ96   | BARRICK N AMER FIN 5.75% DUE 05-01-2043             | Acquisitions | 285,000.00    | -328,553.70          |                          |
|            |                                                     | Dispositions | -1,365,000.00 |                      | 1,741,012.40             |
| SBYZMHK7   | BAYER US FIN II 4.375% DUE 12-15-2028               | Acquisitions | 2,450,000.00  | -2,479,749.25        |                          |
|            |                                                     | Dispositions | -1,530,000.00 |                      | 1,528,366.80             |
| SBD103H7   | BAYER US FIN II 4.875% DUE 06-25-2048               | Acquisitions | 1,275,000.00  | -1,196,434.50        |                          |
|            |                                                     | Dispositions | -3,510,000.00 |                      | 3,677,244.00             |
| C0778FPAA7 | BELL CANADA 4.464% 04-01-2048                       | Acquisitions | 300,000.00    | -343,194.00          |                          |
|            |                                                     | Dispositions | -995,000.00   |                      | 1,064,086.90             |
| SB630666   | BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042              | Acquisitions | 385,000.00    | -406,228.90          |                          |
|            |                                                     | Dispositions | -440,000.00   |                      | 449,825.20               |
| SBYW5431   | BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG | Acquisitions | 695,000.00    | -767,204.15          |                          |
|            |                                                     | Dispositions | -1,020,000.00 |                      | 1,007,315.20             |
| SBJ00PK7   | BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049    | Acquisitions | 6,740,000.00  | -6,701,222.15        |                          |
|            |                                                     | Dispositions | -1,975,000.00 |                      | 2,224,695.90             |
| C08579W103 | BERRY GLOBAL GROUP INC                              | COM USD0.01  |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                        | Acquisitions | 66,500.00     | -2,996,571.41        |                          |
|            |                                        | Dispositions | -76,500.00    |                      | 3,142,920.02             |
| C086516101 | BEST BUY INC COM STK                   |              |               |                      |                          |
|            |                                        | Acquisitions | 9,500.00      | -661,958.21          |                          |
|            |                                        | Dispositions | -10,932.00    |                      | 741,709.59               |
| SBFD3PF0   | BHP BILLITON FIN 5% DUE 09-30-2043     |              |               |                      |                          |
|            |                                        | Acquisitions | 210,000.00    | -234,303.30          |                          |
|            |                                        | Dispositions | -3,688,000.00 |                      | 4,313,337.28             |
| C09062X103 | BIOGEN INC COMMON STOCK                |              |               |                      |                          |
|            |                                        | Acquisitions | 9,730.00      | -2,501,472.00        |                          |
|            |                                        | Dispositions | -7,050.00     |                      | 2,314,888.60             |
| SBJV1DQ1   | BLACK HILLS CORP 3.875% DUE 10-15-2049 |              |               |                      |                          |
|            |                                        | Acquisitions | 2,440,000.00  | -2,435,242.00        |                          |
|            |                                        | Dispositions | -220,000.00   |                      | 225,673.80               |
| C093671105 | BLOCK H & R INC COM                    |              |               |                      |                          |
|            |                                        | Acquisitions | 14,157.00     | -348,296.76          |                          |
|            |                                        | Dispositions | -96,657.00    |                      | 2,503,369.66             |
| SBKPHQH4   | BOEING CO 3.25% DUE 02-01-2035         |              |               |                      |                          |
|            |                                        | Acquisitions | 1,650,000.00  | -1,697,536.30        |                          |
|            |                                        | Dispositions | -680,000.00   |                      | 701,029.40               |
| SBZBZQ11   | BOEING CO 3.65% DUE 03-01-2047         |              |               |                      |                          |
|            |                                        | Acquisitions | 195,000.00    | -187,036.20          |                          |
|            |                                        | Dispositions | -330,000.00   |                      | 308,451.00               |
| SBJGV2H0   | BOEING CO 3.75% DUE 02-01-2050         |              |               |                      |                          |
|            |                                        | Acquisitions | 4,330,000.00  | -4,293,411.50        |                          |
|            |                                        | Dispositions | -2,815,000.00 |                      | 3,005,272.61             |
| SBGYTGR3   | BOEING CO 3.85% DUE 11-01-2048         |              |               |                      |                          |
|            |                                        | Acquisitions | 800,000.00    | -786,309.84          |                          |
|            |                                        | Dispositions | -470,000.00   |                      | 460,699.40               |
| SBK1WFJ8   | BOEING CO 3.9% 05-01-2049              |              |               |                      |                          |
|            |                                        | Acquisitions | 725,000.00    | -711,664.80          |                          |
|            |                                        | Dispositions | -440,000.00   |                      | 451,482.80               |
| C097023105 | BOEING CO COM                          |              |               |                      |                          |
|            |                                        | Acquisitions | 6,150.00      | -2,220,063.29        |                          |
|            |                                        | Dispositions | -27,010.00    |                      | 9,775,387.78             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                       | Transaction  | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------|--------------|--------------|----------------------|--------------------------|
| SBJBC2K1   | BOEING CO FIXED 3.5% DUE 03-01-2039        | Acquisitions | 385,000.00   | -368,017.65          |                          |
|            |                                            | Dispositions | -385,000.00  |                      | 367,105.20               |
| SBKPHQD0   | BOEING CO FIXED 3.95% DUE 08-01-2059       | Acquisitions | 6,070,000.00 | -6,013,245.50        |                          |
|            |                                            | Dispositions | -670,000.00  |                      | 718,285.80               |
| C09857L108 | BOOKING HLDGS INC COM                      | Acquisitions | 713.00       | -1,371,018.02        |                          |
|            |                                            | Dispositions | -2,496.00    |                      | 4,603,661.73             |
| C099502106 | BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK | Acquisitions | 7,084.00     | -486,957.67          |                          |
|            |                                            | Dispositions | -5,228.00    |                      | 384,236.05               |
| SBWC4XV5   | BORGWARNER INC 4.375% DUE 03-15-2045       | Acquisitions | 340,000.00   | -327,018.80          |                          |
|            |                                            | Dispositions | -915,000.00  |                      | 892,388.30               |
| SBK6YK83   | BOSTON GAS CO 3.001% DUE 08-01-2029        | Acquisitions | 820,000.00   | -820,000.00          |                          |
|            |                                            | Dispositions | -290,000.00  |                      | 292,525.90               |
| C101137107 | BOSTON SCIENTIFIC CORP COM                 | Acquisitions | 13,100.00    | -520,187.53          |                          |
|            |                                            | Dispositions | -22,700.00   |                      | 869,593.04               |
| C109194100 | BRIGHT HORIZONS FA COM USD0.001            | Acquisitions | 3,810.00     | -447,914.61          |                          |
|            |                                            | Dispositions | -3,810.00    |                      | 498,528.23               |
| C110122108 | BRISTOL MYERS SQUIBB CO COM                | Acquisitions | 55,600.00    | -3,175,877.06        |                          |
|            |                                            | Dispositions | -100,428.00  |                      | 4,718,561.67             |
| SBDRTBT6   | BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027  | Acquisitions | 1,205,000.00 | -1,196,222.15        |                          |
|            |                                            | Dispositions | -755,000.00  |                      | 689,810.05               |
| C11135F101 | BROADCOM INC COM                           | Acquisitions | 18,050.00    | -5,356,486.34        |                          |
|            |                                            | Dispositions | -11,990.00   |                      | 3,489,478.03             |
| C101137AU1 | BSTN SCIENTIFIC 4.7% DUE 03-01-2049        |              |              |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                  | Acquisitions | 4,445,000.00  | -4,444,320.05        |                          |
|            |                                                                  | Dispositions | -745,000.00   |                      | 868,756.25               |
| SB787QZ8   | BURL NORTHN 4.4 DUE 03-15-2042                                   |              |               |                      |                          |
|            |                                                                  | Acquisitions | 225,000.00    | -240,556.50          |                          |
|            |                                                                  | Dispositions | -225,000.00   |                      | 267,347.25               |
| SBD04808   | BURL NORTHN SANTA 4.15% DUE 04-01-2045                           |              |               |                      |                          |
|            |                                                                  | Acquisitions | 445,000.00    | -460,535.95          |                          |
|            |                                                                  | Dispositions | -445,000.00   |                      | 513,627.90               |
| SB4PXK12   | BURL NORTHN SANTA 5.75% DUE 05-01-2040                           |              |               |                      |                          |
|            |                                                                  | Acquisitions | 480,000.00    | -652,632.00          |                          |
|            |                                                                  | Dispositions | -160,000.00   |                      | 217,844.80               |
| SBJQV485   | BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050                     |              |               |                      |                          |
|            |                                                                  | Acquisitions | 1,130,000.00  | -1,128,628.35        |                          |
|            |                                                                  | Dispositions | -805,000.00   |                      | 873,414.75               |
| SBFMN5B7   | BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048                     |              |               |                      |                          |
|            |                                                                  | Acquisitions | 220,000.00    | -218,792.20          |                          |
|            |                                                                  | Dispositions | -890,000.00   |                      | 899,699.15               |
| SBG7PB06   | BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048                |              |               |                      |                          |
|            |                                                                  | Acquisitions | 215,000.00    | -208,466.15          |                          |
|            |                                                                  | Dispositions | -365,000.00   |                      | 387,834.10               |
| SBQ26P46   | BURLINGTON NORTHN SANTA 4.55 09-01-2044                          |              |               |                      |                          |
|            |                                                                  | Acquisitions | 205,000.00    | -250,061.05          |                          |
|            |                                                                  | Dispositions | -1,220,000.00 |                      | 1,257,915.95             |
| C77799MAY0 | BUY TO OPEN REPO W/CITIGROUP 2.53% FROM 05-15-2019 TO 05-16-2019 |              |               |                      |                          |
|            |                                                                  | Acquisitions | 2,300,000.00  | -2,300,000.00        |                          |
|            |                                                                  | Dispositions | -2,300,000.00 |                      | 2,300,000.00             |
| C77799NOV9 | BUY TO OPEN REPO W/DEUTSCHE 1.57% FROM 11-18-2019 TO 11-19-2019  |              |               |                      |                          |
|            |                                                                  | Acquisitions | 3,600,000.00  | -3,600,000.00        |                          |
|            |                                                                  | Dispositions | -3,600,000.00 |                      | 3,600,000.00             |
| C77799OCT5 | BUY TO OPEN REPO W/DEUTSCHE 1.89% FROM 10-02-2019 TO 10-03-2019  |              |               |                      |                          |
|            |                                                                  | Acquisitions | 3,100,000.00  | -3,100,000.00        |                          |
|            |                                                                  | Dispositions | -3,100,000.00 |                      | 3,100,000.00             |
| C77799OCT5 | BUY TO OPEN REPO W/DEUTSCHE 1.9% FROM 10-22-2019 TO 10-23-2019   |              |               |                      |                          |
|            |                                                                  | Acquisitions | 3,400,000.00  | -3,400,000.00        |                          |
|            |                                                                  | Dispositions | -3,400,000.00 |                      | 3,400,000.00             |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C77799OCT5 | BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 10-01-2019 TO 10-02-2019         | Acquisitions | 3,100,000.00  | -3,100,000.00        |                          |
|            |                                                                         | Dispositions | -3,100,000.00 |                      | 3,100,000.00             |
| C77799SEP2 | BUY TO OPEN REPO W/DEUTSCHE 2.23% FROM 09-06-2019 TO 09-09-2019         | Acquisitions | 2,700,000.00  | -2,700,000.00        |                          |
|            |                                                                         | Dispositions | -2,700,000.00 |                      | 2,700,000.00             |
| C77799MAR5 | BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 03-12-2019 TO 03-13-2019         | Acquisitions | 3,600,000.00  | -3,600,000.00        |                          |
|            |                                                                         | Dispositions | -3,600,000.00 |                      | 3,600,000.00             |
| C77799MAR5 | BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 03-18-2019 TO 03-19-2019         | Acquisitions | 3,400,000.00  | -3,400,000.00        |                          |
|            |                                                                         | Dispositions | -3,400,000.00 |                      | 3,400,000.00             |
| C77799MAR5 | BUY TO OPEN REPO W/DEUTSCHE 2.46% FROM 03-19-2019 TO 03-20-2019         | Acquisitions | 2,300,000.00  | -2,300,000.00        |                          |
|            |                                                                         | Dispositions | -2,300,000.00 |                      | 2,300,000.00             |
| C77799MAR5 | BUY TO OPEN REPO W/DEUTSCHE 2.49% FROM 03-15-2019 TO 03-18-2019         | Acquisitions | 3,400,000.00  | -3,400,000.00        |                          |
|            |                                                                         | Dispositions | -3,400,000.00 |                      | 3,400,000.00             |
| C127097103 | CABOT OIL & GAS CORP COM                                                | Acquisitions | 10,300.00     | -241,216.76          |                          |
|            |                                                                         | Dispositions | -10,300.00    |                      | 237,511.62               |
| C127387108 | CADENCE DESIGN SYS INC COM                                              | Acquisitions | 34,617.00     | -1,859,165.45        |                          |
|            |                                                                         | Dispositions | -62,400.00    |                      | 4,011,997.04             |
| S9JZPFEU   | CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U439U7 12/04/2019 | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|            |                                                                         | Dispositions | -2,200,000.00 |                      | 2,563.00                 |
| S9J76Y0U   | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.22% European 317U450S6 05/02/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|            |                                                                         | Dispositions | -2,700,000.00 |                      | 3,645.00                 |
| S9J66R5U   | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.4% European 317U289S3 04/12/2019  | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|            |                                                                         | Dispositions | -2,300,000.00 |                      | 2,668.00                 |
| S9J62V6U   | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.41% European 317U267S9 04/09/2019 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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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 |                      | 2,300.00                 |
| S9J4VMGU | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.5% European 317U039S6 03/05/2019   | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 2,660.00                 |
| S9J5BBTU | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.54% European 317U979R0 02/26/2019  | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 3,360.00                 |
| S9JZHU2U | CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.4% European 317U329U0 11/25/2019   | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,900,000.00 |                      | 4,350.00                 |
| S9JZMF8U | CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.4% European 317U392U2 11/29/2019   | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,200,000.00 |                      | 4,160.00                 |
| S9JZ9U2U | CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.405% European 317U182U6 11/12/2019 | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 6,510.00                 |
| S9J52YMU | CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.44% European 317U063S5 03/08/2019  | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,600,000.00 |                      | 2,795.00                 |
| S9J54DKU | CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.462% European 317U066S2 03/11/2019 | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 2,968.00                 |
| S9J49V6U | CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.58% European 317U949R7 02/19/2019  | Acquisitions | 9,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -9,000,000.00 |                      | 10,710.00                |
| S9J5X98U | CALL SWO USD CHASUS33 P 3MLIBOR / R 2.435% European 317U262S4 04/08/2019 | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,100,000.00 |                      | 3,410.00                 |
| S9J5E18U | CALL SWO USD CHASUS33 P 3MLIBOR / R 2.475% European 317U157S2 03/21/2019 | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,000,000.00 |                      | 3,000.00                 |
| S9J8NVLU | CALL SWO USD CITIUS33 P 3MLIBOR / R 2.08% European 317U745S1 06/18/2019  | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,300,000.00 |                      | 3,105.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|--------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J7AN0U | CALL SWO USD CITIUS33 P 3MLIBOR / R 2.23% European 317U468S6 05/07/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 2,718.75                 |
| S9J7KK3U | CALL SWO USD CITIUS33 P 3MLIBOR / R 2.3% European 317U520S2 05/15/2019   | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,200,000.00 |                      | 2,310.00                 |
| S9JXDF1U | CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.66% European 317U242T7 08/19/2019  | Acquisitions | 3,900,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,900,000.00 |                      | 6,045.00                 |
| S9JX9GLU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.685% European 317U208T9 08/15/2019 | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 3,600.00                 |
| S9JX4Y2U | CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.87% European 317U137T5 08/09/2019  | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -1,200,000.00 |                      | 3,135.00                 |
| S9J8B73U | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.19% European 317U661S1 06/07/2019  | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 3,000.00                 |
| S9J7DRTU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.23% European 317U477S5 05/09/2019  | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,700,000.00 |                      | 3,064.50                 |
| S9J7GQTU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.23% European 317U501S5 05/13/2019  | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,100,000.00 |                      | 2,126.25                 |
| S9J79MXU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.24% European 317U466S8 05/06/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 3,062.50                 |
| S9J7VZQU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.24% European 317U577S4 05/24/2019  | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,100,000.00 |                      | 2,593.50                 |
| S9J7CDWU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.26% European 317U472S0 05/08/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 2,500.00                 |
| S9J88MRU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.27% European 317U650S4 06/04/2019  |              |               |                      |                          |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|--------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                          | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,000,000.00 |                      | 2,020.00                 |
| S9J87PZU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.29% European 317U643S4 06/03/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,100,000.00 |                      | 2,121.00                 |
| S9JZ2X3U | CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.265% European 317U061U2 11/01/2019 |              |               |                      |                          |
|          |                                                                          | Acquisitions | 3,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,500,000.00 |                      | 7,350.00                 |
| S9JZBXQU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.395% European 317U213U9 11/15/2019 |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 4,900.00                 |
| S9K14WYU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.415% European 317U607U3 12/27/2019 |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,700,000.00 |                      | 3,915.00                 |
| S9JZFMUU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.42% European 317U268U3 11/21/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 4,392.00                 |
| S9JZKJQU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.49% European 317U354U8 11/29/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 3,825.00                 |
| S9JZQY3U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.5% European 317U472U5 12/06/2019   |              |               |                      |                          |
|          |                                                                          | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,200,000.00 |                      | 4,368.00                 |
| S9JZVRRU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.555% European 317U519U0 12/12/2019 |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 3,120.00                 |
| S9J9FHU  | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.79% European 317U931S5 07/11/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 4,200.00                 |
| S9J93ZKU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.88% European 317U824S5 06/28/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 4,250.00                 |
| S9JX7LKU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.96% European 317U172T1 08/12/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -1,200,000.00 |                      | 3,156.00                 |

◆ **Schedule of Acquisitions and Dispositions**

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| Asset ID | Security Description                                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J8VY0U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.98% European 317U788S9 06/25/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 4,567.50                 |
| S9J9GGUJ | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.99% European 317U943S1 07/12/2019 | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -1,200,000.00 |                      | 3,066.00                 |
| S9J8LM0U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.05% European 317U738S0 06/17/2019 | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 3,599.50                 |
| S9J8QEMU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.06% European 317U751S2 06/19/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 4,350.00                 |
| S9J8UWUJ | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.08% European 317U778S1 06/24/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 4,234.00                 |
| S9J8RZVU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.09% European 317U755S8 06/20/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 3,996.00                 |
| S9J8KFZU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.1% European 317U723S7 06/14/2019  | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 3,600.00                 |
| S9J8TCJU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.11% European 317U763S8 06/21/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 3,874.50                 |
| S9J7E67U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.2% European 317U492S6 05/10/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 2,781.25                 |
| S9J85RDU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.2% European 317U622S9 06/03/2019  | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,100,000.00 |                      | 2,583.00                 |
| S9J84PVU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.21% European 317U616S7 05/31/2019 | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 2,640.00                 |
| S9J8DFPU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.21% European 317U677S3 06/10/2019 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|--------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 3,200.00                 |
| S9J8186U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.22% European 317U597S0 05/28/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,300,000.00 |                      | 2,990.00                 |
| S9J7XSXU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.25% European 317U592S5 05/28/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,300,000.00 |                      | 2,783.00                 |
| S9J6CF4U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.38% European 317U324S0 04/15/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,300,000.00 |                      | 2,415.00                 |
| S9J6BMKU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.39% European 317U309S9 04/15/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,200,000.00 |                      | 2,392.50                 |
| S9J5GPYU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.43% European 317U171S4 03/22/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 2,775.00                 |
| S9J5HP5U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.45% European 317U176S9 03/25/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 2,328.00                 |
| S9J5NTZU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.48% European 317U219S8 03/29/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 2,750.00                 |
| S9J3V27U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.505% European 317U918R4 02/14/2019 |              |               |                      |                          |
|          |                                                                          | Acquisitions | 4,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -4,000,000.00 |                      | 5,400.00                 |
| S9J5UKDU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.51% European 317U232S1 04/05/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,700,000.00 |                      | 2,868.75                 |
| S9J46WDU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.53% European 317U946R0 02/19/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 3,030.00                 |
| S9J4KDQU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.55% European 317U983R4 02/28/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 9,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -9,000,000.00 |                      | 10,350.00                |

◆ **Schedule of Acquisitions and Dispositions**

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| Asset ID | Security Description                                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|--------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9JZ7RSU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.16% European 317U129U2 11/08/2019  | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,700,000.00 |                      | 4,792.50                 |
| S9JZ9GMU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.265% European 317U164U8 11/12/2019 | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 5,320.00                 |
| S9JZSSRU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.56% European 317U497U6 12/09/2019  | Acquisitions | 3,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,400,000.00 |                      | 4,760.00                 |
| S9JXEP8U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.86% European 317U254T2 08/19/2019  | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,900,000.00 |                      | 7,105.00                 |
| S9J95CUU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.88% European 317U845S0 07/01/2019  | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,200,000.00 |                      | 4,960.00                 |
| S9JXAX9U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.94% European 317U215T0 08/16/2019  | Acquisitions | 1,300,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -1,300,000.00 |                      | 3,666.00                 |
| S9J92QNU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.94% European 317U816S5 06/28/2019  | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,000,000.00 |                      | 5,550.00                 |
| S9J8XQQU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.98% European 317U806S7 06/26/2019  | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,200,000.00 |                      | 4,832.00                 |
| S9J74QTU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.16% European 317U433S8 04/30/2019  | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,200,000.00 |                      | 2,860.00                 |
| S9J8F74U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.16% European 317U702S2 06/10/2019  | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 3,920.00                 |
| S9J6QPZU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.18% European 317U367S8 04/24/2019  | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 3,360.00                 |
| S9J75ZHU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.24% European 317U438S3 05/01/2019  |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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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 |                      | 3,591.00                 |
| S9J79D8U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.25% European 317U461S3 05/03/2019 | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 4,016.00                 |
| S9J7QH3U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.3% European 317U563S0 05/20/2019  | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,000,000.00 |                      | 3,225.00                 |
| S9J7PSYU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.32% European 317U550S5 05/17/2019 | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,600,000.00 |                      | 3,029.00                 |
| S9J7MR7U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.33% European 317U527S5 05/16/2019 | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,600,000.00 |                      | 2,860.00                 |
| S9J6AP0U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.4% European 317U319S7 04/15/2019  | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 2,835.00                 |
| S9J5KQCU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.41% European 317U193S8 03/26/2019 | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 2,242.50                 |
| S9J5LZ7U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.44% European 317U210S7 03/27/2019 | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 2,500.00                 |
| S9J5B83U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.45% European 317U135S9 03/19/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 2,697.00                 |
| S9J51CWU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.46% European 317U060S8 03/07/2019 | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 3,400.00                 |
| S9J59TSU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.48% European 317U125S1 03/15/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 2,470.50                 |
| S9J4SPUU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.5% European 317U022S5 03/04/2019  | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 2,940.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                        | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-----------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J3LQ7U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.5% European 317U872R8 02/08/2019      | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -1,800,000.00 |                      | 2,520.00                 |
| S9J5SRZU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.51% European 317U226S9 04/04/2019     | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,900,000.00 |                      | 3,480.00                 |
| S9J4TB4U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.52% European 317U025S2 03/04/2019     | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -1,800,000.00 |                      | 1,719.00                 |
| S9J4N20U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.53% European 317U001S0 03/01/2019     | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -3,100,000.00 |                      | 3,410.00                 |
| S9J7JEBU | CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.29% European 317U514S0 05/13/2019     | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,400,000.00 |                      | 2,520.00                 |
| S9J7UKVU | CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.29% European 317U572S9 05/23/2019     | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,500,000.00 |                      | 2,950.00                 |
| S9J6MPVU | CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.3% European 317U361S4 04/24/2019      | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,800,000.00 |                      | 3,080.00                 |
| S9J7S99U | CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.31% European 317U565S8 05/22/2019     | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,500,000.00 |                      | 2,750.00                 |
| S9J7261U | CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.125% European 317U423S0 04/29/2019 | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,200,000.00 |                      | 3,190.00                 |
| S9J8AREU | CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.22% European 317U653S1 06/06/2019  | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,200,000.00 |                      | 2,860.00                 |
| S9J83M6U | CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.24% European 317U607S8 05/29/2019  | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,300,000.00 |                      | 2,530.00                 |
| S9J6J09U | CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.31% European 317U352S5 04/23/2019  |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|----------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                            | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,200,000.00 |                      | 2,200.00                 |
| S9J6EF3U | CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.38% European 317U329S5 04/18/2019  |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,900,000.00 |                      | 3,059.50                 |
| S9J64H7U | CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.425% European 317U276S8 04/11/2019 |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,400,000.00 |                      | 2,412.00                 |
| S9J58BPU | CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.46% European 317U118S0 03/14/2019  |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,700,000.00 |                      | 2,801.25                 |
| S9J4FHUU | CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.52% European 317U969R2 02/25/2019  |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,700,000.00 |                      | 3,267.00                 |
| S9J6HHTU | CALL SWO USD RBOSGB2RTCM P 3MLIBOR / R 2.39% European 317U337S5 04/23/2019 |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,900,000.00 |                      | 3,016.00                 |
| S9J5V44U | CALL SWO USD UBSWUS33 P 3MLIBOR / R 2.475% European 317U249S2 04/08/2019   |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,400,000.00 |                      | 2,880.00                 |
| S9J5QY5U | CALL SWO USD UBSWUS33 P 3MLIBOR / R 2.49% European 317U221S4 04/01/2019    |              |               |                      |                          |
|          |                                                                            | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -3,200,000.00 |                      | 3,520.00                 |
| S9J56K8U | CALL SWO USD UBSWUS33 P 3MLIBOR / R 2.51% European 317U110S8 03/13/2019    |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,800,000.00 |                      | 2,828.00                 |
| S9J4DYSU | CALL SWO USD UBSWUS33 P 3MLIBOR / R 2.57% European 317U959R4 02/25/2019    |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,900,000.00 |                      | 3,770.00                 |
| S9J8DBXU | CALL SWO_CD X BARCGB33 09/18/2019 CDX.NA.IG.32 3175AZ611                   |              |               |                      |                          |
|          |                                                                            | Acquisitions | 400,000.00    | 0.00                 |                          |
|          |                                                                            | Dispositions | -1,800,000.00 |                      | 2,088.00                 |
| S9JXXFEU | CALL SWO_CD X BARCGB33 11/20/2019 CDX.NA.IG.32 3175SE825                   |              |               |                      |                          |
|          |                                                                            | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -1,500,000.00 |                      | 1,860.00                 |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9JXSYCU | CALL SWO_CDX BARCGB33 16/10/2019 ITRAXX EUROPE SERIES 3 3175478A8 | Acquisitions | 3,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,700,000.00 |                      | 3,931.53                 |
| S9J8HY6U | CALL SWO_CDX BARCGB33 18/09/2019 ITRAXX EUROPE SERIES 3 317514545 | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,100,000.00 |                      | 6,082.44                 |
| S9J8XSVU | CALL SWO_CDX BARCGB33 18/09/2019 ITRAXX EUROPE SERIES 3 317514545 | Acquisitions | 1,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,400,000.00 |                      | 2,083.94                 |
| S9JYN49U | CALL SWO_CDX BARCGB33 18/12/2019 ITRAXX EUROPE SERIES 3 317545440 | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,800,000.00 |                      | 1,920.16                 |
| S9JXVQ9U | CALL SWO_CDX BARCGB33 20/11/2019 ITRAXX EUROPE SERIES 3 317548766 | Acquisitions | 9,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -9,400,000.00 |                      | 13,634.37                |
| S9J4FFGU | CALL SWO_CDX BNPAFRPP 04/17/2019 CDX.NA.IG.31 317584852           | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,600,000.00 |                      | 2,730.00                 |
| S9J51FKU | CALL SWO_CDX BNPAFRPP 05/15/2019 CDX.NA.IG.31 317584944           | Acquisitions | 4,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,500,000.00 |                      | 4,612.50                 |
| S9J5WBGU | CALL SWO_CDX BNPAFRPP 05/15/2019 CDX.NA.IG.31 317586113           | Acquisitions | 3,300,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,300,000.00 |                      | 1,617.00                 |
| S9J6Q76U | CALL SWO_CDX BNPAFRPP 06/19/2019 CDX.NA.IG.32 317586766           | Acquisitions | 1,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,700,000.00 |                      | 1,381.25                 |
| S9J6QL1U | CALL SWO_CDX BNPAFRPP 06/19/2019 CDX.NA.IG.32 317586766           | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,700,000.00 |                      | 2,565.00                 |
| S9J6QUQU | CALL SWO_CDX BNPAFRPP 06/19/2019 CDX.NA.IG.32 317586766           | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,800,000.00 |                      | 1,530.00                 |
| S9J8AQGU | CALL SWO_CDX BNPAFRPP 08/21/2019 CDX.NA.IG.32 3175AZ595           |              |               |                      |                          |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                   | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,100,000.00 |                      | 1,806.00                 |
| S9J8HL9U | CALL SWO_CDX BNPAFRPP 08/21/2019 CDX.NA.IG.32 3175T1129           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,600,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,600,000.00 |                      | 1,440.00                 |
| S9J8BW8U | CALL SWO_CDX BNPAFRPP 09/18/2019 CDX.NA.IG.32 3175K6812           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,000,000.00 |                      | 2,100.00                 |
| S9JXRMLU | CALL SWO_CDX BNPAFRPP 11/20/2019 CDX.NA.IG.32 317587624           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,100,000.00 |                      | 1,408.00                 |
| S9J8RK2U | CALL SWO_CDX BNPAFRPP 17/07/2019 ITRAXX EUROPE SERIES 3 317555AC4 |              |               |                      |                          |
|          |                                                                   | Acquisitions | 4,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,100,000.00 |                      | 4,978.03                 |
| S9JYHYXU | CALL SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175439J7 |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,400,000.00 |                      | 2,919.05                 |
| S9JYJF2U | CALL SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175439J7 |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,200,000.00 |                      | 2,429.02                 |
| S9J8V75U | CALL SWO_CDX BNPAFRPP 21/08/2019 ITRAXX EUROPE SERIES 3 3175564A3 |              |               |                      |                          |
|          |                                                                   | Acquisitions | 3,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,400,000.00 |                      | 3,792.36                 |
| S9J3BVTU | CALL SWO_CDX BOFAUS6S 03/20/2019 CDX.NA.IG.31 317584472           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,700,000.00 |                      | 2,159.00                 |
| S9J3TXSU | CALL SWO_CDX BOFAUS6S 04/17/2019 CDX.NA.IG.31 317584738           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,000,000.00 |                      | 3,075.00                 |
| S9J46UPU | CALL SWO_CDX BOFAUS6S 05/15/2019 CDX.NA.IG.31 3175SC878           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,200,000.00 |                      | 2,200.00                 |
| S9J6TBQU | CALL SWO_CDX BOFAUS6S 06/19/2019 CDX.NA.IG.32 3175JC829           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,000,000.00 |                      | 1,980.00                 |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J8HUNU | CALL SWO_CDX BOFAUS6S 07/17/2019 CDX.NA.IG.32 3175T1137           | Acquisitions | 1,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,700,000.00 |                      | 1,615.00                 |
| S9J8LZCU | CALL SWO_CDX BOFAUS6S 08/21/2019 CDX.NA.IG.32 3175AZ728           | Acquisitions | 1,300,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,300,000.00 |                      | 1,560.00                 |
| S9J8H06U | CALL SWO_CDX BOFAUS6S 09/18/2019 CDX.NA.IG.32 3175AZ603           | Acquisitions | 400,000.00    | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,900,000.00 |                      | 1,786.00                 |
| S9JXTQAU | CALL SWO_CDX BOFAUS6S 10/16/2019 CDX.NA.IG.32 317587673           | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,500,000.00 |                      | 1,800.00                 |
| S9JXSWTU | CALL SWO_CDX BOFAUS6S 11/20/2019 CDX.NA.IG.32 317587632           | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,500,000.00 |                      | 2,143.50                 |
| S9J8WAZU | CALL SWO_CDX CHASGB2L 18/09/2019 ITRAXX EUROPE SERIES 3 31751A2D4 | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,100,000.00 |                      | 3,349.55                 |
| S9JXRKAU | CALL SWO_CDX CHASGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175489J6 | Acquisitions | 4,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,700,000.00 |                      | 7,513.83                 |
| S9JXTSWU | CALL SWO_CDX CHASGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175489J6 | Acquisitions | 700,000.00    | 0.00                 |                          |
|          |                                                                   | Dispositions | -700,000.00   |                      | 1,057.12                 |
| S9JXTSYU | CALL SWO_CDX CHASGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175489J6 | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,400,000.00 |                      | 3,457.97                 |
| S9J96UKU | CALL SWO_CDX CHASUS33 18/09/2019 ITRAXX EUROPE SERIES 3 31751AFD0 | Acquisitions | 1,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,700,000.00 |                      | 2,886.44                 |
| S9J8UYFU | CALL SWO_CDX CITIGB2L 17/07/2019 ITRAXX EUROPE SERIES 3 317554A52 | Acquisitions | 4,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,400,000.00 |                      | 5,903.83                 |
| S9J97SPU | CALL SWO_CDX CITIGB2L 18/09/2019 ITRAXX EUROPE SERIES 3 3175459A1 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                   | Acquisitions | 1,600,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,600,000.00 |                      | 2,513.97                 |
| S9JYFSGU | CALL SWO_CDX CITIGB2L 18/12/2019 ITRAXX EUROPE SERIES 3 3175669T6 | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,100,000.00 |                      | 2,029.24                 |
| S9JYCTWU | CALL SWO_CDX CITIGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175659C5 | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,100,000.00 |                      | 2,107.41                 |
| S9JYDPCU | CALL SWO_CDX CITIGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175659C5 | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,000,000.00 |                      | 1,863.63                 |
| S9J49S5U | CALL SWO_CDX CITIUS33 04/17/2019 CDX.NA.IG.31 317584811           | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,200,000.00 |                      | 2,134.00                 |
| S9J4BC5U | CALL SWO_CDX CITIUS33 04/17/2019 CDX.NA.IG.31 3175RT799           | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,900,000.00 |                      | 2,755.00                 |
| S9J3TZVU | CALL SWO_CDX CITIUS33 04/17/2019 CDX.NA.IG.31 3175SC803           | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,000,000.00 |                      | 3,187.50                 |
| S9J4KDRU | CALL SWO_CDX CITIUS33 05/15/2019 CDX.NA.IG.31 3175K1003           | Acquisitions | 9,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -9,000,000.00 |                      | 8,820.00                 |
| S9J52VQU | CALL SWO_CDX CITIUS33 05/15/2019 CDX.NA.IG.31 3175K1011           | Acquisitions | 3,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,500,000.00 |                      | 3,150.00                 |
| S9J8KFEU | CALL SWO_CDX CITIUS33 08/21/2019 CDX.NA.IG.32 3175AZ702           | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,500,000.00 |                      | 1,515.00                 |
| S9J87UFU | CALL SWO_CDX CITIUS33 08/21/2019 CDX.NA.IG.32 3175SD835           | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,000,000.00 |                      | 1,860.00                 |
| S9J8BS7U | CALL SWO_CDX CITIUS33 08/21/2019 CDX.NA.IG.32 3175SD835           | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,200,000.00 |                      | 2,200.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|---------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9JXMW5U | CALL SWO_CDX CITIUS33 10/16/2019 CDX.NA.IG.32 3175JA898 | Acquisitions | 3,800,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,800,000.00 |                      | 5,434.00                 |
| S9JXMX1U | CALL SWO_CDX CITIUS33 10/16/2019 CDX.NA.IG.32 3175JA898 | Acquisitions | 3,800,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,800,000.00 |                      | 4,978.00                 |
| S9JXRFRU | CALL SWO_CDX CITIUS33 11/20/2019 CDX.NA.IG.32 3175SE775 | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,000,000.00 |                      | 3,765.00                 |
| S9JYSKLU | CALL SWO_CDX CITIUS33 12/18/2019 CDX.NA.IG.33 3175JD298 | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -2,300,000.00 |                      | 2,392.00                 |
| S9JYXPHU | CALL SWO_CDX CITIUS33 12/18/2019 CDX.NA.IG.33 3175JD298 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -2,900,000.00 |                      | 3,625.00                 |
| S9J8GCVU | CALL SWO_CDX CSFPGB2L 08/21/2019 CDX.NA.IG.32 3175JA146 | Acquisitions | 1,600,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -1,600,000.00 |                      | 1,872.00                 |
| S9JXVL3U | CALL SWO_CDX CSFPGB2L 09/18/2019 CDX.NA.IG.32 3175FL278 | Acquisitions | 6,000,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -6,000,000.00 |                      | 7,860.00                 |
| S9JXGZ9U | CALL SWO_CDX CSFPGB2L 09/18/2019 CDX.NA.IG.32 3175JA815 | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,100,000.00 |                      | 2,511.00                 |
| S9J96SUU | CALL SWO_CDX CSFPGB2L 09/18/2019 CDX.NA.IG.32 3175JC886 | Acquisitions | 600,000.00    | 0.00                 |                          |
|          |                                                         | Dispositions | -600,000.00   |                      | 660.00                   |
| S9JXN85U | CALL SWO_CDX CSFPGB2L 10/16/2019 CDX.NA.IG.32 317587582 | Acquisitions | 3,300,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,300,000.00 |                      | 3,300.00                 |
| S9JXNZ7U | CALL SWO_CDX CSFPGB2L 11/20/2019 CDX.NA.IG.32 3175JA963 | Acquisitions | 3,300,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,300,000.00 |                      | 5,032.50                 |
| S9JY8AQU | CALL SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.32 3175FL450 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                   | Acquisitions | 4,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,000,000.00 |                      | 3,800.00                 |
| S9JZVR5U | CALL SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.33 3175FC534           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 3,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,500,000.00 |                      | 1,225.00                 |
| S9J8ET8U | CALL SWO_CDX DEUTGB2L 09/18/2019 CDX.NA.IG.32 3175K6838           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,900,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,900,000.00 |                      | 2,850.00                 |
| S9J8QAAU | CALL SWO_CDX DEUTGB2L 09/18/2019 CDX.NA.IG.32 3175SE015           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,500,000.00 |                      | 1,650.00                 |
| S9JXTUUU | CALL SWO_CDX DEUTGB2L 11/20/2019 CDX.NA.IG.32 3175SE429           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 200,000.00    | 0.00                 |                          |
|          |                                                                   | Dispositions | -200,000.00   |                      | 249.40                   |
| S9JZUGGU | CALL SWO_CDX DEUTGB2L 12/18/2019 CDX.NA.IG.33 3175JD579           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,800,000.00 |                      | 855.00                   |
| S9JYKR5U | CALL SWO_CDX DEUTGB2L 18/12/2019 ITRAXX EUROPE SERIES 3 3175419K8 |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,900,000.00 |                      | 2,072.93                 |
| S9J44CQU | CALL SWO_CDX GSILGB2X 04/17/2019 CDX.NA.IG.31 3175JST13           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,100,000.00 |                      | 2,759.00                 |
| S9J45QHU | CALL SWO_CDX GSILGB2X 04/17/2019 CDX.NA.IG.31 3175JST13           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,100,000.00 |                      | 3,456.50                 |
| S9J3V09U | CALL SWO_CDX GSILGB2X 04/17/2019 CDX.NA.IG.31 3175SC811           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,800,000.00 |                      | 3,122.00                 |
| S9J4XLAU | CALL SWO_CDX GSILGB2X 05/15/2019 CDX.NA.IG.31 317584910           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,900,000.00 |                      | 3,262.50                 |
| S9J62R2U | CALL SWO_CDX GSILGB2X 06/19/2019 CDX.NA.IG.31 317586659           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,800,000.00 |                      | 1,665.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J95WYU | CALL SWO_CDX GSILGB2X 07/17/2019 CDX.NA.IG.32 3175JC449           | Acquisitions | 4,600,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,600,000.00 |                      | 4,255.00                 |
| S9J8KCVU | CALL SWO_CDX GSILGB2X 08/21/2019 CDX.NA.IG.32 3175JC001           | Acquisitions | 1,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,400,000.00 |                      | 1,428.00                 |
| S9J8LE2U | CALL SWO_CDX GSILGB2X 08/21/2019 CDX.NA.IG.32 3175JC001           | Acquisitions | 1,300,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,300,000.00 |                      | 1,261.00                 |
| S9J8QCHU | CALL SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.32 317587046           | Acquisitions | 800,000.00    | 0.00                 |                          |
|          |                                                                   | Dispositions | -800,000.00   |                      | 912.00                   |
| S9J8RXKU | CALL SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.32 317587046           | Acquisitions | 1,300,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,300,000.00 |                      | 1,540.50                 |
| S9JXLGMU | CALL SWO_CDX GSILGB2X 10/16/2019 CDX.NA.IG.32 3175JA856           | Acquisitions | 3,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,800,000.00 |                      | 3,990.00                 |
| S9JXTQLU | CALL SWO_CDX GSILGB2X 11/20/2019 CDX.NA.IG.32 317587327           | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,000,000.00 |                      | 3,840.00                 |
| S9JXQNNU | CALL SWO_CDX GSILGB2X 11/20/2019 CDX.NA.IG.32 3175FL187           | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,600,000.00 |                      | 2,782.00                 |
| S9JY1MZU | CALL SWO_CDX GSILGB2X 11/20/2019 CDX.NA.IG.32 3175FL187           | Acquisitions | 1,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,100,000.00 |                      | 1,629.10                 |
| S9J8XUJU | CALL SWO_CDX GSILGB2X 18/09/2019 ITRAXX EUROPE SERIES 3 3175469P6 | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,500,000.00 |                      | 2,316.41                 |
| S9J92XDU | CALL SWO_CDX GSILGB2X 18/09/2019 ITRAXX EUROPE SERIES 3 3175469P6 | Acquisitions | 1,900,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,900,000.00 |                      | 2,923.91                 |
| S9J93J2U | CALL SWO_CDX GSILGB2X 18/09/2019 ITRAXX EUROPE SERIES 3 3175469P6 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                               | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
|            |                                                                    | Acquisitions | 1,700,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -1,700,000.00  |                      | 3,020.33                 |
| S9J95GMU   | CALL SWO_CD_X GSILGB2X 18/09/2019 ITRAXX EUROPE SERIES 3 3175469P6 | Acquisitions | 1,900,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -1,900,000.00  |                      | 2,815.71                 |
| S9J8L01U   | CALL SWO_CD_X MSCSUS33 08/21/2019 CDX.NA.IG.32 317587020           | Acquisitions | 1,600,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -1,600,000.00  |                      | 1,600.00                 |
| S9JXU08U   | CALL SWO_CD_X MSCSUS33 09/18/2019 CDX.NA.IG.32 3175FL260           | Acquisitions | 10,600,000.00  | 0.00                 |                          |
|            |                                                                    | Dispositions | -10,600,000.00 |                      | 11,448.00                |
| S9JXL0U    | CALL SWO_CD_X MSCSUS33 10/16/2019 CDX.NA.IG.32 317587566           | Acquisitions | 3,900,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -3,900,000.00  |                      | 3,783.00                 |
| S9JY7HSU   | CALL SWO_CD_X MSCSUS33 11/20/2019 CDX.NA.IG.32 3175JB375           | Acquisitions | 3,500,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -3,500,000.00  |                      | 3,850.00                 |
| S9JY7HVU   | CALL SWO_CD_X MSCSUS33 11/20/2019 CDX.NA.IG.32 3175JB375           | Acquisitions | 3,500,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -3,500,000.00  |                      | 4,200.00                 |
| SBGPMC28   | CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049                         | Acquisitions | 1,180,000.00   | -1,307,352.95        |                          |
|            |                                                                    | Dispositions | -445,000.00    |                      | 519,134.05               |
| C136375CP5 | CANADIAN NATL RY CO 3.65% 02-03-2048                               | Acquisitions | 220,000.00     | -241,672.20          |                          |
|            |                                                                    | Dispositions | -335,000.00    |                      | 314,303.70               |
| SBDFC7T9   | CAP 1 FINL CORP 3.75% DUE 03-09-2027                               | Acquisitions | 280,000.00     | -269,687.60          |                          |
|            |                                                                    | Dispositions | -1,290,000.00  |                      | 1,255,108.10             |
| SBFXCN64   | CAP 1 FINL CORP 3.8% DUE 01-31-2028                                | Acquisitions | 1,235,000.00   | -1,199,355.20        |                          |
|            |                                                                    | Dispositions | -3,345,000.00  |                      | 3,236,942.50             |
| C14040H105 | CAPITAL ONE FINL CORP COM                                          | Acquisitions | 18,424.00      | -1,773,284.00        |                          |
|            |                                                                    | Dispositions | -55,001.00     |                      | 4,523,600.01             |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                              | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
| CG1890L107 | CAPRI HOLDINGS LTD COM NPV                                        | Acquisitions | 10,300.00      | -414,761.44          |                          |
|            |                                                                   | Dispositions | -14,300.00     |                      | 599,047.34               |
|            |                                                                   | Free Receipt | 4,000.00       | 150,524.40           |                          |
| C14149Y108 | CARDINAL HLTH INC                                                 | Acquisitions | 16,442.00      | -851,354.88          |                          |
|            |                                                                   | Dispositions | -6,842.00      |                      | 320,799.41               |
| C142339100 | CARLISLE COMPANIES INC COM                                        | Acquisitions | 20,239.00      | -2,623,848.06        |                          |
|            |                                                                   | Dispositions | -8,274.00      |                      | 1,203,906.79             |
| SB88N0G2   | CAROLINA PWR & LT 4.1 DUE 05-15-2042                              | Acquisitions | 575,000.00     | -576,834.25          |                          |
|            |                                                                   | Dispositions | -315,000.00    |                      | 336,898.80               |
| C149123101 | CATERPILLAR INC COM                                               | Acquisitions | 17,500.00      | -2,388,380.56        |                          |
|            |                                                                   | Dispositions | -17,500.00     |                      | 2,258,700.37             |
| SBKY86V2   | CATERPILLAR INC FIXED 3.25% DUE 09-19-2049                        | Acquisitions | 3,200,000.00   | -3,170,880.00        |                          |
|            |                                                                   | Dispositions | -490,000.00    |                      | 499,069.90               |
| C12504L109 | CBRE GROUP INC CL A CL A                                          | Acquisitions | 21,995.00      | -1,223,922.52        |                          |
|            |                                                                   | Dispositions | -17,174.00     |                      | 865,342.80               |
| SBD5JWW8   | CBS CORP NEW 4.6% DUE 01-15-2045                                  | Acquisitions | 355,000.00     | -380,652.30          |                          |
|            |                                                                   | Dispositions | -551,000.00    |                      | 625,456.63               |
| S9B8BM3U   | CCP DUE FROM CITIGROUP GLOBAL MARKETS INC                         | Acquisitions | 2,422,000.00   | -2,422,000.00        |                          |
|            |                                                                   | Dispositions | -16,131,000.00 |                      | 16,131,000.00            |
| S9AZUZ5U   | CCP DUE RECEIVABLE FROM CITIBANK                                  | Acquisitions | 1,117,000.00   | -1,117,000.00        |                          |
|            |                                                                   | Dispositions | -1,024,000.00  |                      | 1,024,000.00             |
| S9D6H81U   | CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS | Acquisitions | 155,000.00     | -155,000.00          |                          |
|            |                                                                   | Dispositions | -39,000.00     |                      | 39,000.00                |



◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C12508E101 | CDK GLOBAL INC COM                                   | Acquisitions | 5,200.00      | -288,022.19          |                          |
|            |                                                      | Dispositions | -5,200.00     |                      | 251,152.72               |
| SBF47XX5   | CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047           | Acquisitions | 715,000.00    | -836,399.65          |                          |
|            |                                                      | Dispositions | -2,020,000.00 |                      | 2,203,283.90             |
| C150870103 | CELANESE CORP DEL COM SER A STK                      | Acquisitions | 1,300.00      | -130,531.96          |                          |
|            |                                                      | Dispositions | -12,200.00    |                      | 1,152,629.00             |
| SBCZYKC2   | CENOVUS ENERGY INC 5.2% DUE 09-15-2043               | Acquisitions | 340,000.00    | -307,720.40          |                          |
|            |                                                      | Dispositions | -1,304,000.00 |                      | 1,302,109.20             |
| C15135B101 | CENTENE CORP DEL COM                                 | Acquisitions | 11,800.00     | -628,239.82          |                          |
|            |                                                      | Dispositions | -87,900.00    |                      | 5,060,566.94             |
|            |                                                      | Free Receipt | 36,600.00     |                      |                          |
| SBFYS3F0   | CENTERPOINT ENERGY 3.95% 03-01-2048                  | Acquisitions | 265,000.00    | -263,953.25          |                          |
|            |                                                      | Dispositions | -640,000.00   |                      | 742,074.20               |
| SBJ52166   | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 | Acquisitions | 1,180,000.00  | -1,172,837.40        |                          |
|            |                                                      | Dispositions | -255,000.00   |                      | 266,709.60               |
| C15189T107 | CENTERPOINT ENERGY INC COM                           | Acquisitions | 17,877.00     | -511,446.30          |                          |
|            |                                                      | Dispositions | -160,877.00   |                      | 4,696,443.11             |
| C156700106 | CENTURYLINK INC COM                                  | Acquisitions | 104,300.00    | -1,286,518.32        |                          |
|            |                                                      | Dispositions | -11,000.00    |                      | 145,356.71               |
| C156782104 | CERNER CORP COM                                      | Acquisitions | 10,400.00     | -589,316.12          |                          |
|            |                                                      | Dispositions | -10,400.00    |                      | 675,443.56               |
| C125269100 | CF INDS HLDGS INC COM                                | Acquisitions | 27,700.00     | -1,366,079.79        |                          |
|            |                                                      | Dispositions | -27,700.00    |                      | 1,279,382.17             |

◆ **Schedule of Acquisitions and Dispositions**

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| Asset ID   | Security Description                                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBF0CDS9   | CH & DWIGHT INC 3.95% DUE 08-01-2047                           | Acquisitions | 335,000.00    | -308,916.90          |                          |
|            |                                                                | Dispositions | -335,000.00   |                      | 316,601.80               |
| C159864107 | CHARLES RIV LABORATORIES INTL INC COM                          | Acquisitions | 3,000.00      | -391,282.61          |                          |
|            |                                                                | Dispositions | -7,800.00     |                      | 1,038,337.60             |
| SBFF9P78   | CHARTER 5.375% 05-01-2047                                      | Acquisitions | 1,330,000.00  | -1,295,871.60        |                          |
|            |                                                                | Dispositions | -515,000.00   |                      | 527,442.40               |
| C161175BM5 | CHARTER 5.375% DUE 04-01-2038                                  | Acquisitions | 1,315,000.00  | -1,325,526.50        |                          |
|            |                                                                | Dispositions | -930,000.00   |                      | 907,775.55               |
| SBYQ7R23   | CHARTER 6.484% DUE 10-23-2045                                  | Acquisitions | 780,000.00    | -900,041.75          |                          |
|            |                                                                | Dispositions | -1,840,000.00 |                      | 2,119,433.25             |
| SBH420W2   | CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029             | Acquisitions | 855,000.00    | -951,443.05          |                          |
|            |                                                                | Dispositions | -855,000.00   |                      | 954,590.40               |
| SBJHNYB3   | CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO  | Acquisitions | 5,530,000.00  | -5,664,414.05        |                          |
|            |                                                                | Dispositions | -2,845,000.00 |                      | 3,007,849.00             |
| SBFFFBV2   | CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO | Acquisitions | 435,000.00    | -456,210.60          |                          |
|            |                                                                | Dispositions | -1,795,000.00 |                      | 1,858,152.50             |
| SBKSVYZ7   | CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050     | Acquisitions | 8,035,000.00  | -8,143,822.75        |                          |
|            |                                                                | Dispositions | -3,570,000.00 |                      | 3,627,949.05             |
| C161175BN3 | CHARTER FIXED 5.75% DUE 04-01-2048                             | Acquisitions | 6,310,000.00  | -6,552,035.67        |                          |
|            |                                                                | Dispositions | -2,795,000.00 |                      | 2,939,600.85             |
| C16359R103 | CHEMED CORP NEW COM                                            | Acquisitions | 1,262.00      | -411,398.98          |                          |
|            |                                                                | Dispositions | -1,262.00     |                      | 419,290.17               |
| C163851108 | CHEMOURS CO COM                                                |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                     | Acquisitions | 5,800.00      | -121,736.51          |                          |
|            |                                     | Dispositions | -5,800.00     |                      | 81,117.70                |
| C166764100 | CHEVRON CORP COM                    |              |               |                      |                          |
|            |                                     | Acquisitions | 44,188.00     | -5,301,280.85        |                          |
|            |                                     | Dispositions | -56,184.00    |                      | 6,676,680.91             |
| SB87C800   | CHUBB CORP 6.5% DUE 05-15-2038      |              |               |                      |                          |
|            |                                     | Acquisitions | 295,000.00    | -413,220.60          |                          |
|            |                                     | Dispositions | -1,664,000.00 |                      | 2,377,700.33             |
| SBF58H57   | CIGNA CORP 3.875% 10-15-2047        |              |               |                      |                          |
|            |                                     | Acquisitions | 1,290,000.00  | -1,161,020.45        |                          |
|            |                                     | Dispositions | -6,215,000.00 |                      | 554,309.60               |
| C125523100 | CIGNA CORP NEW COM                  |              |               |                      |                          |
|            |                                     | Acquisitions | 2,500.00      | -393,029.36          |                          |
|            |                                     | Dispositions | -12,100.00    |                      | 2,238,564.23             |
| SBKPHS34   | CIGNA CORP NEW CORP 4.9% 12-15-2048 |              |               |                      |                          |
|            |                                     | Acquisitions | 60,000.00     | -71,927.40           |                          |
|            |                                     | Dispositions | -850,000.00   |                      | 954,839.00               |
| SBHRT2V3   | CIMAREX ENERGY CO 4.375% 03-15-2029 |              |               |                      |                          |
|            |                                     | Acquisitions | 1,035,000.00  | -1,033,571.70        |                          |
|            |                                     | Dispositions | -1,035,000.00 |                      | 1,080,752.14             |
| C171798101 | CIMAREX ENERGY CO COM               |              |               |                      |                          |
|            |                                     | Acquisitions | 5,900.00      | -409,580.00          |                          |
|            |                                     | Dispositions | -16,500.00    |                      | 1,186,874.85             |
| C17275RAF9 | CISCO SYS INC 5.5% DUE 01-15-2040   |              |               |                      |                          |
|            |                                     | Acquisitions | 630,000.00    | -876,525.30          |                          |
|            |                                     | Dispositions | -750,000.00   |                      | 1,021,732.50             |
| C17275R102 | CISCO SYSTEMS INC                   |              |               |                      |                          |
|            |                                     | Acquisitions | 40,500.00     | -2,247,332.41        |                          |
|            |                                     | Dispositions | -144,246.00   |                      | 7,640,056.76             |
| C125581801 | CIT GROUP INC NEW COM NEW COM NEW   |              |               |                      |                          |
|            |                                     | Acquisitions | 12,677.00     | -556,119.14          |                          |
|            |                                     | Dispositions | -2,677.00     |                      | 123,577.12               |
| SBD366H4   | CITIGROUP INC 4.65% DUE 07-23-2048  |              |               |                      |                          |
|            |                                     | Acquisitions | 2,600,000.00  | -3,001,602.80        |                          |
|            |                                     | Dispositions | -7,960,000.00 |                      | 8,705,662.95             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBDGLCL2   | CITIGROUP INC 4.75% DUE 05-18-2046       | Acquisitions | 315,000.00    | -371,545.65          |                          |
|            |                                          | Dispositions | -1,120,000.00 |                      | 1,310,779.20             |
| SB8WTN90   | CITIGROUP INC 5.875 DUE 01-30-2042       | Acquisitions | 185,000.00    | -250,712.00          |                          |
|            |                                          | Dispositions | -205,000.00   |                      | 253,915.05               |
| SB8G0DX3   | CITIGROUP INC 8.125% DUE 07-15-2039      | Acquisitions | 760,000.00    | -1,171,177.15        |                          |
|            |                                          | Dispositions | -345,000.00   |                      | 527,643.00               |
| C172967424 | CITIGROUP INC COM NEW COM NEW            | Acquisitions | 87,181.00     | -5,814,764.28        |                          |
|            |                                          | Dispositions | -14,877.00    |                      | 946,816.73               |
| C172967ME8 | CITIGROUP INC FIXED 3.98% 03-20-2030     | Acquisitions | 2,480,000.00  | -2,543,610.95        |                          |
|            |                                          | Dispositions | -2,480,000.00 |                      | 2,643,109.60             |
| SBK82405   | CITIGROUP INC NEW 2.976% DUE 11-05-2030  | Acquisitions | 1,185,000.00  | -1,185,000.00        |                          |
|            |                                          | Dispositions | -400,000.00   |                      | 405,248.00               |
| C174610105 | CITIZENS FINL GROUP INC COM              | Acquisitions | 38,898.00     | -1,261,393.38        |                          |
|            |                                          | Dispositions | -94,688.00    |                      | 3,461,268.52             |
| C177376100 | CITRIX SYS INC COM                       | Acquisitions | 11,904.00     | -1,188,016.38        |                          |
|            |                                          | Dispositions | -56,690.00    |                      | 5,823,899.89             |
| C185899101 | CLEVELAND CLIFFS USD0.125                | Acquisitions | 16,905.00     | -172,245.05          |                          |
|            |                                          | Dispositions | -16,905.00    |                      | 117,860.90               |
| C125896100 | CMS ENERGY CORP COM                      | Acquisitions | 2,300.00      | -146,484.01          |                          |
|            |                                          | Dispositions | -2,300.00     |                      | 144,279.84               |
| C191216100 | COCA COLA CO COM                         | Acquisitions | 131,236.00    | -6,639,199.52        |                          |
|            |                                          | Dispositions | -95,936.00    |                      | 5,034,457.08             |
| SBJBXY53   | COCA COLA CO FIXED 2.125% DUE 09-06-2029 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                        | Acquisitions | 310,000.00    | -309,888.40          |                          |
|            |                                        | Dispositions | -310,000.00   |                      | 302,073.30               |
| C192446102 | COGNIZANT TECH SOLUTIONS CORP CL A     |              |               |                      |                          |
|            |                                        | Acquisitions | 8,442.00      | -607,422.73          |                          |
|            |                                        | Dispositions | -71,842.00    |                      | 4,710,145.79             |
| C194162103 | COLGATE-PALMOLIVE CO COM               |              |               |                      |                          |
|            |                                        | Acquisitions | 27,372.00     | -1,974,260.22        |                          |
|            |                                        | Dispositions | -24,306.00    |                      | 1,638,741.37             |
| SBGV15K8   | COMCAST CORP 4.7% 10-15-2048           |              |               |                      |                          |
|            |                                        | Acquisitions | 5,590,000.00  | -6,450,781.30        |                          |
|            |                                        | Dispositions | -6,090,000.00 |                      | 7,124,282.70             |
| C20030NDA6 | COMCAST CORP NEW 2.65% DUE 02-01-2030  |              |               |                      |                          |
|            |                                        | Acquisitions | 1,955,000.00  | -1,961,705.05        |                          |
|            |                                        | Dispositions | -1,745,000.00 |                      | 1,753,561.55             |
| SBF22PP8   | COMCAST CORP NEW 3.15% DUE 02-15-2028  |              |               |                      |                          |
|            |                                        | Acquisitions | 375,000.00    | -368,422.50          |                          |
|            |                                        | Dispositions | -375,000.00   |                      | 392,805.00               |
| C20030NBT7 | COMCAST CORP NEW 3.2% DUE 07-15-2036   |              |               |                      |                          |
|            |                                        | Acquisitions | 260,000.00    | -228,228.00          |                          |
|            |                                        | Dispositions | -630,000.00   |                      | 617,611.15               |
| C20030NBU4 | COMCAST CORP NEW 3.4% DUE 07-15-2046   |              |               |                      |                          |
|            |                                        | Acquisitions | 500,000.00    | -444,370.00          |                          |
|            |                                        | Dispositions | -500,000.00   |                      | 521,920.00               |
| SBF22PR0   | COMCAST CORP NEW 4% DUE 08-15-2047     |              |               |                      |                          |
|            |                                        | Acquisitions | 590,000.00    | -598,846.20          |                          |
|            |                                        | Dispositions | -280,000.00   |                      | 266,464.80               |
| SBFWQ3S9   | COMCAST CORP NEW 4.049% DUE 11-01-2052 |              |               |                      |                          |
|            |                                        | Acquisitions | 815,000.00    | -863,156.65          |                          |
|            |                                        | Dispositions | -840,000.00   |                      | 807,462.10               |
| C20030NCL3 | COMCAST CORP NEW 4.6% 10-15-2038       |              |               |                      |                          |
|            |                                        | Acquisitions | 1,040,000.00  | -1,210,348.70        |                          |
|            |                                        | Dispositions | -2,195,000.00 |                      | 2,408,272.70             |
| C20030NBQ3 | COMCAST CORP NEW 4.6% DUE 08-15-2045   |              |               |                      |                          |
|            |                                        | Acquisitions | 645,000.00    | -762,615.75          |                          |
|            |                                        | Dispositions | -535,000.00   |                      | 638,014.25               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C20030NCN9 | COMCAST CORP NEW 4.95% DUE 10-15-2058          | Acquisitions | 1,730,000.00  | -2,013,666.00        |                          |
|            |                                                | Dispositions | -2,135,000.00 |                      | 2,347,254.90             |
| SBFWQ3V2   | COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047   | Acquisitions | 1,300,000.00  | -1,383,243.40        |                          |
|            |                                                | Dispositions | -235,000.00   |                      | 229,073.30               |
| SBFW31L9   | COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049   | Acquisitions | 2,735,000.00  | -2,761,812.30        |                          |
|            |                                                | Dispositions | -2,802,000.00 |                      | 2,874,895.86             |
| C20030N101 | COMCAST CORP NEW-CL A                          | Acquisitions | 72,900.00     | -2,907,502.62        |                          |
|            |                                                | Dispositions | -22,400.00    |                      | 997,419.50               |
| C200340107 | COMERICA INC COM                               | Acquisitions | 65,039.00     | -5,213,510.20        |                          |
|            |                                                | Dispositions | -60,904.00    |                      | 4,540,506.14             |
| SBHQ3TB5   | COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO    | Acquisitions | 7,410,000.00  | -7,540,413.85        |                          |
|            |                                                | Dispositions | -195,000.00   |                      | 197,316.60               |
| SBJVBFZ4   | COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049     | Acquisitions | 1,043,000.00  | -1,036,189.91        |                          |
|            |                                                | Dispositions | -193,000.00   |                      | 188,447.13               |
| SBFYRPY0   | COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG | Acquisitions | 5,222,000.00  | -5,736,784.76        |                          |
|            |                                                | Dispositions | -555,000.00   |                      | 602,281.65               |
| C20337X109 | COMMSCOPE HLDG CO INC COM                      | Acquisitions | 21,600.00     | -559,019.63          |                          |
|            |                                                | Dispositions | -21,600.00    |                      | 363,913.87               |
| C20337EAQ4 | COMMSCOPE INC. TLB DUE 04-06-2026 BEO          | Acquisitions | 400,000.00    | -396,000.00          |                          |
|            |                                                | Dispositions | -1,000.00     |                      | 1,000.00                 |
| SBF2SVM5   | CONAGRA BRANDS INC FIXED 5.3% 11-01-2038       | Acquisitions | 650,000.00    | -641,056.00          |                          |
|            |                                                | Dispositions | -935,000.00   |                      | 1,014,386.45             |
| C20605PAL5 | CONCHO RES INC 4.85% DUE 08-15-2048            |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                      | Acquisitions | 420,000.00    | -478,784.40          |                          |
|            |                                                      | Dispositions | -795,000.00   |                      | 836,023.30               |
| SBFB5MG8   | CONCHO RES INC 4.875% DUE 10-01-2047                 |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,454,000.00  | -1,635,532.71        |                          |
|            |                                                      | Dispositions | -855,000.00   |                      | 967,078.25               |
| C20605PAK7 | CONCHO RESOURCES INC 4.3% 06-18-2028                 |              |               |                      |                          |
|            |                                                      | Acquisitions | 710,000.00    | -763,065.40          |                          |
|            |                                                      | Dispositions | -1,170,000.00 |                      | 1,185,024.60             |
| C207597EL5 | CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048         |              |               |                      |                          |
|            |                                                      | Acquisitions | 475,000.00    | -487,597.00          |                          |
|            |                                                      | Dispositions | -475,000.00   |                      | 548,606.00               |
| SBG48SD0   | CONOCOPHILLIPS 5.9% DUE 05-15-2038                   |              |               |                      |                          |
|            |                                                      | Acquisitions | 886,000.00    | -1,085,881.60        |                          |
|            |                                                      | Dispositions | -886,000.00   |                      | 1,177,024.42             |
| C20825C104 | CONOCOPHILLIPS COM                                   |              |               |                      |                          |
|            |                                                      | Acquisitions | 58,997.00     | -3,903,582.81        |                          |
|            |                                                      | Dispositions | -70,090.00    |                      | 4,141,620.22             |
| SB4T4431   | CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG          |              |               |                      |                          |
|            |                                                      | Acquisitions | 855,000.00    | -1,097,386.30        |                          |
|            |                                                      | Dispositions | -2,765,000.00 |                      | 3,906,632.60             |
| SBD03ZS2   | CONS EDISON CO N Y 3.85% DUE 06-15-2046              |              |               |                      |                          |
|            |                                                      | Acquisitions | 3,700,000.00  | -3,846,890.00        |                          |
|            |                                                      | Dispositions | -419,000.00   |                      | 452,285.36               |
| SBSQC9Q4   | CONS EDISON CO N Y 4.625% DUE 12-01-2054             |              |               |                      |                          |
|            |                                                      | Acquisitions | 400,000.00    | -406,136.00          |                          |
|            |                                                      | Dispositions | -290,000.00   |                      | 312,216.90               |
| SBGPVD33   | CONS EDISON CO N Y 4.65% DUE 12-01-2048              |              |               |                      |                          |
|            |                                                      | Acquisitions | 2,500,000.00  | -2,940,900.00        |                          |
|            |                                                      | Dispositions | -935,000.00   |                      | 1,004,872.30             |
| SB2QQX95   | CONS EDISON CO N Y 6.75% DUE 04-01-2038              |              |               |                      |                          |
|            |                                                      | Acquisitions | 630,000.00    | -808,239.60          |                          |
|            |                                                      | Dispositions | -630,000.00   |                      | 846,291.60               |
| SBJMGLG1   | CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,950,000.00  | -1,953,563.00        |                          |
|            |                                                      | Dispositions | -350,000.00   |                      | 387,730.00               |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                               | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C21036PAZ1 | CONSTELLATION 4.1% 02-15-2048                      | Acquisitions | 270,000.00    | -250,128.00          |                          |
|            |                                                    | Dispositions | -270,000.00   |                      | 284,931.00               |
| SBGHWB74   | CONSTELLATION 5.25% DUE 11-15-2048                 | Acquisitions | 250,000.00    | -306,885.00          |                          |
|            |                                                    | Dispositions | -1,050,000.00 |                      | 1,090,678.00             |
| SBK96N10   | CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO      | Acquisitions | 720,000.00    | -725,201.60          |                          |
|            |                                                    | Dispositions | -305,000.00   |                      | 305,051.85               |
| SBK92VB4   | CONSUMERS ENERGY FIXED 3.75% 02-15-2050            | Acquisitions | 1,520,000.00  | -1,502,276.80        |                          |
|            |                                                    | Dispositions | -295,000.00   |                      | 311,337.10               |
| SBF19CF9   | CONTL RES INC 4.375% DUE 01-15-2028                | Acquisitions | 795,000.00    | -823,532.55          |                          |
|            |                                                    | Dispositions | -870,000.00   |                      | 900,964.85               |
| SBYN68H5   | CONTL RES INC 4.9% DUE 06-01-2044                  | Acquisitions | 1,330,000.00  | -1,304,973.10        |                          |
|            |                                                    | Dispositions | -3,716,000.00 |                      | 3,803,566.74             |
| C216648402 | COOPER COS INC COM NEW COM NEW                     | Acquisitions | 2,240.00      | -657,414.41          |                          |
|            |                                                    | Dispositions | -2,240.00     |                      | 665,683.78               |
| SBF8QCP3   | CORNING INC 4.375% 11-15-2057                      | Acquisitions | 635,000.00    | -599,454.35          |                          |
|            |                                                    | Dispositions | -685,000.00   |                      | 682,794.60               |
| SB4YKP3    | CORNING INC 5.75% DUE 08-15-2040                   | Acquisitions | 260,000.00    | -272,864.80          |                          |
|            |                                                    | Dispositions | -260,000.00   |                      | 298,961.00               |
| C22160K105 | COSTCO WHOLESALE CORP NEW COM                      | Acquisitions | 870.00        | -255,169.20          |                          |
|            |                                                    | Dispositions | -870.00       |                      | 254,503.08               |
| C222795502 | COUSINS PPTYS INC                                  | Acquisitions | 4,100.00      | -146,002.62          |                          |
|            |                                                    | Dispositions | -4,100.00     |                      | 142,748.16               |
| SBY4K810   | CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045 |              |               |                      |                          |



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| Asset ID   | Security Description                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                      | Acquisitions | 290,000.00    | -296,177.00          |                          |
|            |                                      | Dispositions | -290,000.00   |                      | 304,720.40               |
| C224399105 | CRANE CO COM                         |              |               |                      |                          |
|            |                                      | Acquisitions | 16,107.00     | -1,266,545.31        |                          |
|            |                                      | Dispositions | -5,600.00     |                      | 433,077.09               |
| SBK9Z6Q3   | CROWN CASTLE INTL 4% DUE 11-15-2049  |              |               |                      |                          |
|            |                                      | Acquisitions | 1,665,000.00  | -1,691,563.05        |                          |
|            |                                      | Dispositions | -350,000.00   |                      | 357,931.00               |
| C126408HR7 | CSX CORP 3.35% 09-15-2049            |              |               |                      |                          |
|            |                                      | Acquisitions | 3,030,000.00  | -3,008,971.80        |                          |
|            |                                      | Dispositions | -230,000.00   |                      | 220,238.80               |
| C126408HM8 | CSX CORP 4.25% DUE 03-15-2029        |              |               |                      |                          |
|            |                                      | Acquisitions | 675,000.00    | -694,602.00          |                          |
|            |                                      | Dispositions | -675,000.00   |                      | 720,048.65               |
| C126408HP1 | CSX CORP 4.5% DUE 03-15-2049         |              |               |                      |                          |
|            |                                      | Acquisitions | 1,450,000.00  | -1,506,146.45        |                          |
|            |                                      | Dispositions | -1,230,000.00 |                      | 1,333,368.10             |
| C126408HN6 | CSX CORP 4.75% DUE 11-15-2048        |              |               |                      |                          |
|            |                                      | Acquisitions | 570,000.00    | -640,893.80          |                          |
|            |                                      | Dispositions | -1,230,000.00 |                      | 1,402,959.30             |
| C126408HK2 | CSX CORP FIXED 4.3% DUE 03-01-2048   |              |               |                      |                          |
|            |                                      | Acquisitions | 260,000.00    | -289,530.80          |                          |
|            |                                      | Dispositions | -1,090,000.00 |                      | 1,212,285.70             |
| C231021106 | CUMMINS INC                          |              |               |                      |                          |
|            |                                      | Acquisitions | 17,881.00     | -2,784,117.27        |                          |
|            |                                      | Dispositions | -17,881.00    |                      | 2,782,087.16             |
| SBK5KKM6   | CVS HEALTH CORP 3.25% DUE 08-15-2029 |              |               |                      |                          |
|            |                                      | Acquisitions | 5,850,000.00  | -5,814,994.65        |                          |
|            |                                      | Dispositions | -5,050,000.00 |                      | 5,084,023.90             |
| SBF3V2P3   | CVS HEALTH CORP 4.3% DUE 03-25-2028  |              |               |                      |                          |
|            |                                      | Acquisitions | 5,465,000.00  | -5,604,358.95        |                          |
|            |                                      | Dispositions | -5,245,000.00 |                      | 5,582,792.25             |
| SBF4JK96   | CVS HEALTH CORP 4.78% DUE 03-25-2038 |              |               |                      |                          |
|            |                                      | Acquisitions | 2,900,000.00  | -3,064,542.40        |                          |
|            |                                      | Dispositions | -2,940,000.00 |                      | 3,070,718.55             |

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| Asset ID   | Security Description                                   | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
| SBF4JKH4   | CVS HEALTH CORP 5.05% DUE 03-25-2048                   | Acquisitions | 12,585,000.00  | -12,985,703.25       |                          |
|            |                                                        | Dispositions | -12,210,000.00 |                      | 13,151,890.00            |
| C126650100 | CVS HEALTH CORP COM                                    | Acquisitions | 2,100.00       | -136,008.60          |                          |
|            |                                                        | Dispositions | -11,400.00     |                      | 746,246.47               |
| C23283R100 | CYRUSONE INC COM                                       | Acquisitions | 6,300.00       | -321,258.52          |                          |
|            |                                                        | Dispositions | -6,300.00      |                      | 325,479.09               |
| C23331A109 | D R HORTON INC COM                                     | Acquisitions | 13,949.00      | -762,920.04          |                          |
|            |                                                        | Dispositions | -2,800.00      |                      | 154,583.03               |
| C235851102 | DANAHER CORP COM                                       | Acquisitions | 5,100.00       | -725,040.00          |                          |
|            |                                                        | Dispositions | -5,100.00      |                      | 700,194.48               |
| C237194AM7 | DARDEN RESTAURANTS INC 4.55% 02-15-2048                | Acquisitions | 200,000.00     | -189,678.00          |                          |
|            |                                                        | Dispositions | -290,000.00    |                      | 277,213.90               |
| C237194105 | DARDEN RESTAURANTS INC COM                             | Acquisitions | 6,300.00       | -744,020.07          |                          |
|            |                                                        | Dispositions | -6,300.00      |                      | 777,276.00               |
| C243537107 | DECKERS OUTDOOR CORP COM                               | Acquisitions | 10,928.00      | -1,593,744.03        |                          |
|            |                                                        | Dispositions | -10,845.00     |                      | 1,752,891.74             |
| SBKLMSK0   | DEERE & CO 2.875% DUE 09-07-2049                       | Acquisitions | 1,269,000.00   | -1,268,492.40        |                          |
|            |                                                        | Dispositions | -240,000.00    |                      | 233,980.80               |
| SBJNXWX5   | DELL INTL L L C / 5.3% DUE 10-01-2029                  | Acquisitions | 1,865,000.00   | -1,852,187.45        |                          |
|            |                                                        | Dispositions | -1,625,000.00  |                      | 1,676,878.70             |
| C24703L202 | DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK | Acquisitions | 53,900.00      | -2,617,922.64        |                          |
|            |                                                        | Dispositions | -53,900.00     |                      | 3,168,760.76             |
| SBK8VSG6   | DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029           |              |                |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                        | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                             | Acquisitions | 335,000.00    | -333,643.25          |                          |
|            |                                                             | Dispositions | -335,000.00   |                      | 332,427.20               |
| C247361702 | DELTA AIR LINES INC DEL COM NEW COM NEW                     |              |               |                      |                          |
|            |                                                             | Acquisitions | 12,421.00     | -698,535.11          |                          |
|            |                                                             | Dispositions | -82,553.00    |                      | 4,232,844.04             |
| C24906P109 | DENTSPLY SIRONA INC COM                                     |              |               |                      |                          |
|            |                                                             | Acquisitions | 30,800.00     | -1,529,811.02        |                          |
|            |                                                             | Dispositions | -21,400.00    |                      | 1,178,443.74             |
| SB3Q7W10   | DEVON ENERGY CORP 5.6 DUE 07-15-2041                        |              |               |                      |                          |
|            |                                                             | Acquisitions | 1,494,000.00  | -1,772,698.49        |                          |
|            |                                                             | Dispositions | -175,000.00   |                      | 182,171.50               |
| SBYNCYY2   | DEVON ENERGY CORP FIXED 5% DUE 06-15-2045                   |              |               |                      |                          |
|            |                                                             | Acquisitions | 375,000.00    | -418,477.50          |                          |
|            |                                                             | Dispositions | -3,007,000.00 |                      | 3,400,564.88             |
| C25179M103 | DEVON ENERGY CORP NEW COM                                   |              |               |                      |                          |
|            |                                                             | Acquisitions | 56,300.00     | -1,507,389.72        |                          |
|            |                                                             | Dispositions | -28,000.00    |                      | 741,376.96               |
| SBG0WNG4   | DH EUROPE FIN II S 3.4% DUE 11-15-2049                      |              |               |                      |                          |
|            |                                                             | Acquisitions | 120,000.00    | -119,707.20          |                          |
|            |                                                             | Dispositions | -120,000.00   |                      | 121,603.20               |
| C25277BAB4 | DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026       |              |               |                      |                          |
|            |                                                             | Acquisitions | 100,000.00    | -99,750.00           |                          |
|            |                                                             | Dispositions | -250.00       |                      | 250.00                   |
| C254709108 | DISCOVER FINL SVCS COM STK                                  |              |               |                      |                          |
|            |                                                             | Acquisitions | 9,137.00      | -713,307.24          |                          |
|            |                                                             | Dispositions | -9,137.00     |                      | 783,701.91               |
| SB7VJ231   | DISCOVERY 4.875% DUE 04-01-2043                             |              |               |                      |                          |
|            |                                                             | Acquisitions | 950,000.00    | -904,842.00          |                          |
|            |                                                             | Dispositions | -1,515,000.00 |                      | 1,605,172.80             |
| C25470DAS8 | DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017 |              |               |                      |                          |
|            |                                                             | Acquisitions | 315,000.00    | -334,007.10          |                          |
|            |                                                             | Dispositions | -1,020,000.00 |                      | 1,104,858.35             |
| C25470F302 | DISCOVERY INC COM USD0.01 SERIES C                          |              |               |                      |                          |
|            |                                                             | Acquisitions | 52,600.00     | -1,393,498.02        |                          |
|            |                                                             | Dispositions | -46,300.00    |                      | 1,250,384.86             |

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| Asset ID   | Security Description                                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBJJJT81   | DISNEY WALT CO 2% DUE 09-01-2029                             | Acquisitions | 7,645,000.00  | -7,509,455.60        |                          |
|            |                                                              | Dispositions | -1,130,000.00 |                      | 1,107,106.20             |
| SBJJTB4    | DISNEY WALT CO 2.75% DUE 09-01-2049                          | Acquisitions | 11,960,000.00 | -11,433,720.75       |                          |
|            |                                                              | Dispositions | -2,240,000.00 |                      | 2,153,219.85             |
| S9A3XW7L   | DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS       | Acquisitions | 256,000.00    | -256,000.00          |                          |
|            |                                                              | Dispositions | -256,000.00   |                      | 256,000.00               |
| S9A3XY4L   | DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY | Acquisitions | 4,360,000.00  | -4,360,000.00        |                          |
|            |                                                              | Dispositions | -4,800,000.00 |                      | 4,800,000.00             |
| S9B7GP6U   | DOMESTIC MASTER RECEIVABLE FROM TD                           | Acquisitions | 350,000.00    | -350,000.00          |                          |
|            |                                                              | Dispositions | -350,000.00   |                      | 350,000.00               |
| SBT9Z2H9   | DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044            | Acquisitions | 700,000.00    | -773,185.00          |                          |
|            |                                                              | Dispositions | -890,000.00   |                      | 989,815.10               |
| SBKMKKW9   | DOMINION ENERGY GAS HLDGS LLC FORMERLY 3.9% DUE 11-15-2049   | Acquisitions | 350,000.00    | -349,818.00          |                          |
|            |                                                              | Dispositions | -350,000.00   |                      | 351,242.50               |
| C25746U109 | DOMINION ENERGY INC COM STK NPV                              | Acquisitions | 5,400.00      | -411,933.44          |                          |
|            |                                                              | Dispositions | -5,400.00     |                      | 406,359.69               |
| C260003108 | DOVER CORP COM USD1.00                                       | Acquisitions | 3,800.00      | -356,678.25          |                          |
|            |                                                              | Dispositions | -3,800.00     |                      | 344,193.35               |
| SBH31XC1   | DOW CHEM CO 5.55% DUE 11-30-2048                             | Acquisitions | 585,000.00    | -724,481.55          |                          |
|            |                                                              | Dispositions | -1,135,000.00 |                      | 1,287,895.55             |
| SBFZDDH6   | DOW CHEMICAL CO 4.375% DUE 11-15-2042                        | Acquisitions | 480,000.00    | -456,721.80          |                          |
|            |                                                              | Dispositions | -790,000.00   |                      | 839,493.05               |
| SBGL9DP3   | DOWDUPONT INC 5.319% DUE 11-15-2038                          |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                            | Acquisitions | 1,235,000.00  | -1,475,152.65        |                          |
|            |                                                                            | Dispositions | -1,405,000.00 |                      | 1,634,118.80             |
| SBJ68680   | DTE ELECTRIC CO 3.95% 03-01-2049                                           |              |               |                      |                          |
|            |                                                                            | Acquisitions | 4,695,000.00  | -5,054,373.90        |                          |
|            |                                                                            | Dispositions | -645,000.00   |                      | 735,505.95               |
| SBK9V9W2   | DUKE ENERGY 3.2% DUE 08-15-2049                                            |              |               |                      |                          |
|            |                                                                            | Acquisitions | 1,235,000.00  | -1,231,690.20        |                          |
|            |                                                                            | Dispositions | -840,000.00   |                      | 818,596.80               |
| SBFYS3G1   | DUKE ENERGY 3.95% 03-15-2048                                               |              |               |                      |                          |
|            |                                                                            | Acquisitions | 185,000.00    | -194,386.90          |                          |
|            |                                                                            | Dispositions | -185,000.00   |                      | 211,643.70               |
| SBKDP7D3   | DUKE ENERGY IND LLC 3.25% DUE 10-01-2049                                   |              |               |                      |                          |
|            |                                                                            | Acquisitions | 890,000.00    | -885,386.00          |                          |
|            |                                                                            | Dispositions | -680,000.00   |                      | 679,857.60               |
| SBJLV5M1   | DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029                                  |              |               |                      |                          |
|            |                                                                            | Acquisitions | 2,300,000.00  | -2,290,524.00        |                          |
|            |                                                                            | Dispositions | -2,300,000.00 |                      | 2,348,852.00             |
| C269246401 | E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW |              |               |                      |                          |
|            |                                                                            | Acquisitions | 60,700.00     | -2,814,628.16        |                          |
|            |                                                                            | Dispositions | -41,100.00    |                      | 1,981,771.21             |
| C26969P108 | EAGLE MATLS INC COM                                                        |              |               |                      |                          |
|            |                                                                            | Acquisitions | 2,900.00      | -252,422.76          |                          |
|            |                                                                            | Dispositions | -2,900.00     |                      | 236,304.34               |
| C277432100 | EASTMAN CHEM CO COM                                                        |              |               |                      |                          |
|            |                                                                            | Acquisitions | 8,900.00      | -637,680.89          |                          |
|            |                                                                            | Dispositions | -8,900.00     |                      | 688,128.41               |
| C278642103 | EBAY INC COM USD0.001                                                      |              |               |                      |                          |
|            |                                                                            | Acquisitions | 97,445.00     | -3,640,013.62        |                          |
|            |                                                                            | Dispositions | -206,236.00   |                      | 6,988,829.97             |
| SB82B6J7   | EL PASO PIPELN 4.7% DUE 11-01-2042                                         |              |               |                      |                          |
|            |                                                                            | Acquisitions | 230,000.00    | -235,382.00          |                          |
|            |                                                                            | Dispositions | -235,000.00   |                      | 242,075.85               |
| SBDVJY26   | ELI LILLY & CO 3.95% 05-15-2047                                            |              |               |                      |                          |
|            |                                                                            | Acquisitions | 430,000.00    | -453,985.40          |                          |
|            |                                                                            | Dispositions | -3,115,000.00 |                      | 3,551,882.50             |

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| Asset ID   | Security Description                        | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C532457108 | ELI LILLY & CO COM                          | Acquisitions | 22,649.00     | -2,581,601.54        |                          |
|            |                                             | Dispositions | -17,771.00    |                      | 2,247,940.36             |
| C29084Q100 | EMCOR GROUP INC COM                         | Acquisitions | 9,989.00      | -776,144.61          |                          |
|            |                                             | Dispositions | -7,000.00     |                      | 458,118.15               |
| C291011104 | EMERSON ELECTRIC CO COM                     | Acquisitions | 12,701.00     | -841,627.25          |                          |
|            |                                             | Dispositions | -12,701.00    |                      | 798,195.55               |
| SBJCYMH3   | ENERGY TRANSFER 5.25% DUE 04-15-2029        | Acquisitions | 620,000.00    | -618,691.80          |                          |
|            |                                             | Dispositions | -620,000.00   |                      | 641,693.80               |
| SBFXCN75   | ENERGY TRANSFER 6% DUE 06-15-2048           | Acquisitions | 1,230,000.00  | -1,228,782.80        |                          |
|            |                                             | Dispositions | -1,230,000.00 |                      | 1,287,842.25             |
| SBJCYMJ5   | ENERGY TRANSFER 6.25% DUE 04-15-2049        | Acquisitions | 11,295,000.00 | -12,035,410.70       |                          |
|            |                                             | Dispositions | -5,865,000.00 |                      | 6,737,947.90             |
| SBYQ24Q1   | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 | Acquisitions | 1,620,000.00  | -1,784,929.15        |                          |
|            |                                             | Dispositions | -1,170,000.00 |                      | 1,317,883.50             |
| C29275Y102 | ENERSYS COM                                 | Acquisitions | 4,080.00      | -326,642.90          |                          |
|            |                                             | Dispositions | -11,171.00    |                      | 736,646.85               |
| SBJYNX64   | ENTERGY MISS LLC 3.85% DUE 06-01-2049       | Acquisitions | 415,000.00    | -409,617.45          |                          |
|            |                                             | Dispositions | -160,000.00   |                      | 164,107.20               |
| SBJ2NY41   | ENTERGY TEX INC 4.5% 03-30-2039             | Acquisitions | 1,180,000.00  | -1,230,347.90        |                          |
|            |                                             | Dispositions | -260,000.00   |                      | 304,558.80               |
| SBKB02C4   | ENTERPRISE PRODS 4.2% DUE 01-31-2050        | Acquisitions | 2,255,000.00  | -2,301,220.25        |                          |
|            |                                             | Dispositions | -830,000.00   |                      | 874,030.55               |
| SB9M5X40   | ENTERPRISE PRODS 4.85% DUE 03-15-2044       |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                               | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                    | Acquisitions | 285,000.00    | -307,267.05          |                          |
|            |                                                    | Dispositions | -405,000.00   |                      | 469,613.70               |
| SBY25J66   | ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046         |              |               |                      |                          |
|            |                                                    | Acquisitions | 345,000.00    | -382,636.05          |                          |
|            |                                                    | Dispositions | -2,600,000.00 |                      | 2,824,796.00             |
| SBFY1ZL9   | ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048         |              |               |                      |                          |
|            |                                                    | Acquisitions | 1,120,000.00  | -1,163,148.15        |                          |
|            |                                                    | Dispositions | -330,000.00   |                      | 338,867.10               |
| SBF39VN8   | ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049          |              |               |                      |                          |
|            |                                                    | Acquisitions | 881,000.00    | -935,751.44          |                          |
|            |                                                    | Dispositions | -1,065,000.00 |                      | 1,171,492.50             |
| SBKB02B3   | ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 |              |               |                      |                          |
|            |                                                    | Acquisitions | 2,855,000.00  | -2,853,715.25        |                          |
|            |                                                    | Dispositions | -2,855,000.00 |                      | 2,897,610.55             |
| SBHQZFR9   | EPR PPTYS 3.75% DUE 08-15-2029                     |              |               |                      |                          |
|            |                                                    | Acquisitions | 240,000.00    | -238,003.20          |                          |
|            |                                                    | Dispositions | -240,000.00   |                      | 239,820.00               |
| C29530P102 | ERIE INDY CO CL A                                  |              |               |                      |                          |
|            |                                                    | Acquisitions | 564.00        | -75,623.61           |                          |
|            |                                                    | Dispositions | -564.00       |                      | 113,256.84               |
| SBKSV3Z0   | ERP OPER LTD 2.5% DUE 02-15-2030                   |              |               |                      |                          |
|            |                                                    | Acquisitions | 2,560,000.00  | -2,547,148.80        |                          |
|            |                                                    | Dispositions | -360,000.00   |                      | 357,656.40               |
| CG3198U102 | ESSENT GROUP LTD COM STK                           |              |               |                      |                          |
|            |                                                    | Acquisitions | 7,634.00      | -276,171.48          |                          |
|            |                                                    | Dispositions | -8,734.00     |                      | 408,034.77               |
| SBFMWWB3   | ESSEX PORTFOLIO L P 4.0% 03-01-2029                |              |               |                      |                          |
|            |                                                    | Acquisitions | 2,020,000.00  | -2,007,398.55        |                          |
|            |                                                    | Dispositions | -1,120,000.00 |                      | 1,179,216.90             |
| SBKT4KF7   | ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049       |              |               |                      |                          |
|            |                                                    | Acquisitions | 2,845,000.00  | -2,809,978.05        |                          |
|            |                                                    | Dispositions | -175,000.00   |                      | 175,899.50               |
| C29977A105 | EVERCORE INC                                       |              |               |                      |                          |
|            |                                                    | Acquisitions | 15,688.00     | -1,421,622.61        |                          |
|            |                                                    | Dispositions | -15,688.00    |                      | 1,279,001.61             |

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| Asset ID   | Security Description                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------|--------------|---------------|----------------------|--------------------------|
| CG3223R108 | EVEREST RE GROUP COM                   | Acquisitions | 4,400.00      | -938,705.85          |                          |
|            |                                        | Dispositions | -20,200.00    |                      | 4,573,931.81             |
| SBK5W958   | EVERGY INC 2.9% DUE 09-15-2029         | Acquisitions | 1,245,000.00  | -1,242,846.15        |                          |
|            |                                        | Dispositions | -320,000.00   |                      | 316,528.00               |
| SBD073T1   | EXELON CORP 4.45% DUE 04-15-2046       | Acquisitions | 306,000.00    | -350,498.52          |                          |
|            |                                        | Dispositions | -1,515,000.00 |                      | 1,760,225.73             |
| SBYVF9K4   | EXELON CORP 5.1% DUE 06-15-2045        | Acquisitions | 245,000.00    | -298,632.95          |                          |
|            |                                        | Dispositions | -1,575,000.00 |                      | 1,969,676.82             |
| C30161N101 | EXELON CORP COM                        | Acquisitions | 47,194.00     | -2,232,259.72        |                          |
|            |                                        | Dispositions | -5,299.00     |                      | 243,331.00               |
| C30212P303 | EXPEDIA GROUP INC COM USD0.001         | Acquisitions | 17,709.00     | -2,246,347.28        |                          |
|            |                                        | Dispositions | -38,509.00    |                      | 4,348,253.81             |
| SBGPYWT1   | EXPRESS SCRIPTS 4.8% DUE 07-15-2046    | Acquisitions | 506,000.00    | -588,771.48          |                          |
|            |                                        | Dispositions | -2,056,000.00 |                      | 2,056.00                 |
| SBJP2G49   | EXXON MOBIL CORP 2.44% DUE 08-16-2029  | Acquisitions | 335,000.00    | -335,000.00          |                          |
|            |                                        | Dispositions | -335,000.00   |                      | 339,348.30               |
| SBJP4010   | EXXON MOBIL CORP 3.095% DUE 08-16-2049 | Acquisitions | 2,733,000.00  | -2,771,671.84        |                          |
|            |                                        | Dispositions | -1,348,000.00 |                      | 1,360,604.97             |
| C30231G102 | EXXON MOBIL CORP COM                   | Acquisitions | 9,781.00      | -763,729.09          |                          |
|            |                                        | Dispositions | -18,544.00    |                      | 1,272,557.85             |
| C30231G102 | EXXON MOBIL CORP COM                   | Acquisitions | 8,300.00      | -671,943.35          |                          |
|            |                                        | Dispositions | -20,100.00    |                      | 1,524,299.08             |
| C30303M102 | FACEBOOK INC COM USD0.000006 CL 'A'    |              |               |                      |                          |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                          | Acquisitions | 39,911.00     | -6,749,526.98        |                          |
|            |                                                          | Dispositions | -30,822.00    |                      | 5,697,147.76             |
| SBJN4K12   | FED RLTY INVT TR 3.2% DUE 06-15-2029                     | Acquisitions | 760,000.00    | -769,508.00          |                          |
|            |                                                          | Dispositions | -760,000.00   |                      | 793,719.20               |
| SBF42ZD4   | FEDEX CORP 4.05% DUE 02-15-2048                          | Acquisitions | 1,110,000.00  | -1,078,190.15        |                          |
|            |                                                          | Dispositions | -4,580,000.00 |                      | 4,462,383.85             |
| SBV9HFG9   | FEDEX CORP 4.1% DUE 02-01-2045                           | Acquisitions | 217,000.00    | -212,916.06          |                          |
|            |                                                          | Dispositions | -700,000.00   |                      | 694,610.00               |
| SBYYPG0    | FEDEX CORP 4.4% DUE 01-15-2047                           | Acquisitions | 1,050,000.00  | -1,021,000.05        |                          |
|            |                                                          | Dispositions | -2,579,000.00 |                      | 2,551,853.89             |
| SBD9Y0B4   | FEDEX CORP 4.55% DUE 04-01-2046                          | Acquisitions | 500,000.00    | -500,321.75          |                          |
|            |                                                          | Dispositions | -2,960,000.00 |                      | 3,025,081.96             |
| SBYPJYG3   | FEDEX CORP 4.75% DUE 11-15-2045                          | Acquisitions | 230,000.00    | -228,817.80          |                          |
|            |                                                          | Dispositions | -230,000.00   |                      | 246,088.50               |
| SBHZN9N3   | FHLB DISC NT 03-15-2019 0% DISC NTS 15/03/2019 USD       | Acquisitions | 2,100,000.00  | -2,099,868.17        |                          |
|            |                                                          | Dispositions | -2,100,000.00 |                      | 2,100,000.00             |
| C31620M106 | FIDELITY NATL INFORMATION SVCS INC COM STK               | Acquisitions | 11,100.00     | -1,195,000.00        |                          |
|            |                                                          | Dispositions | -11,100.00    |                      | 1,308,047.77             |
| C32051X108 | FIRST HAWAIIAN INC COM                                   | Acquisitions | 68,042.00     | -1,783,489.52        |                          |
|            |                                                          | Dispositions | -4,055.00     |                      | 113,651.88               |
| SBDC3P80   | FIRSTENERGY CORP 4.85% 07-15-2047                        | Acquisitions | 2,210,000.00  | -2,639,822.90        |                          |
|            |                                                          | Dispositions | -365,000.00   |                      | 379,457.65               |
| SBH3W5T5   | FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 | Acquisitions | 1,330,000.00  | -1,340,437.30        |                          |
|            |                                                          | Dispositions | -830,000.00   |                      | 950,773.30               |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                          | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBGBN0F4   | FISERV INC 4.4% DUE 07-01-2049                | Acquisitions | 3,890,000.00  | -3,941,947.45        |                          |
|            |                                               | Dispositions | -405,000.00   |                      | 447,784.20               |
| SBKTC8V3   | FL PWR & LT CO 3.15% DUE 10-01-2049           | Acquisitions | 225,000.00    | -223,566.75          |                          |
|            |                                               | Dispositions | -225,000.00   |                      | 225,684.00               |
| SBD6R027   | FL PWR & LT CO 4.125% DUE 06-01-2048          | Acquisitions | 935,000.00    | -1,040,140.80        |                          |
|            |                                               | Dispositions | -715,000.00   |                      | 819,802.30               |
| SBGC1MZ1   | FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049    | Acquisitions | 1,800,000.00  | -1,799,046.00        |                          |
|            |                                               | Dispositions | -700,000.00   |                      | 712,897.55               |
| SBJYGS5    | FMC CORP 4.5% DUE 10-01-2049                  | Acquisitions | 465,000.00    | -464,762.85          |                          |
|            |                                               | Dispositions | -260,000.00   |                      | 284,346.40               |
| C344849104 | FOOT LOCKER INC COM                           | Acquisitions | 32,283.00     | -1,884,281.21        |                          |
|            |                                               | Dispositions | -56,657.00    |                      | 2,540,072.20             |
| SBYPL1V3   | FORD MTR CO DEL 5.291% DUE 12-08-2046         | Acquisitions | 765,000.00    | -694,494.95          |                          |
|            |                                               | Dispositions | -3,185,000.00 |                      | 2,633,377.19             |
| C345370860 | FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 | Acquisitions | 56,300.00     | -563,263.70          |                          |
|            |                                               | Dispositions | -56,300.00    |                      | 497,537.38               |
| SB94Q0Z1   | FORD MTR CO DEL NT 4.75 01-15-2043            | Acquisitions | 4,095,000.00  | -3,272,751.10        |                          |
|            |                                               | Dispositions | -5,431,000.00 |                      | 4,436,485.94             |
| SBKPHQ30   | FORD MTR CR CO LLC 4.542% DUE 08-01-2026      | Acquisitions | 565,000.00    | -565,000.00          |                          |
|            |                                               | Dispositions | -565,000.00   |                      | 569,666.90               |
| SBJYMJ29   | FORD MTR CR CO LLC FIXED 5.113% 05-03-2029    | Acquisitions | 1,270,000.00  | -1,267,568.70        |                          |
|            |                                               | Dispositions | -650,000.00   |                      | 659,016.55               |
| C34959E109 | FORTINET INC COM                              |              |               |                      |                          |

# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

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  | 19,500.00      | -1,568,076.84        |                          |
|            |                                                                | Dispositions  | -5,800.00      |                      | 455,632.37               |
| S9E3RHSL   | FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ      |               |                |                      |                          |
|            |                                                                | Acquisitions  | 12,270,000.00  | -12,270,000.00       |                          |
|            |                                                                | Dispositions  | -12,270,000.00 |                      | 12,270,000.00            |
| S9E3RHSU   | FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ |               |                |                      |                          |
|            |                                                                | Acquisitions  | 25,930,000.00  | -25,930,000.00       |                          |
|            |                                                                | Dispositions  | -25,930,000.00 |                      | 25,930,000.00            |
| C35671D857 | FREEPORT-MCMORAN INC                                           |               |                |                      |                          |
|            |                                                                | Acquisitions  | 11,100.00      | -127,141.62          |                          |
|            |                                                                | Dispositions  | -11,100.00     |                      | 124,506.44               |
| C999599GH0 | FUT DEC 19 10 YR T-NOTES                                       |               |                |                      |                          |
|            |                                                                | Free Delivery | -215.00        |                      |                          |
|            |                                                                | Free Receipt  | 694.00         | -90,086,082.35       |                          |
| C999599GH0 | FUT DEC 19 10 YR T-NOTES                                       |               |                |                      |                          |
|            |                                                                | Free Delivery | -694.00        |                      |                          |
|            |                                                                | Free Receipt  | 215.00         | -28,000,681.92       |                          |
| C999599GH0 | FUT DEC 19 CBT 5Y T-NOTE                                       |               |                |                      |                          |
|            |                                                                | Free Delivery | -26.00         |                      |                          |
|            |                                                                | Free Receipt  | 677.00         | -80,624,815.04       |                          |
| C999599GH0 | FUT DEC 19 CBT 5Y T-NOTE                                       |               |                |                      |                          |
|            |                                                                | Free Delivery | -677.00        |                      |                          |
|            |                                                                | Free Receipt  | 26.00          | -3,095,590.00        |                          |
| C999599GH0 | FUT DEC 19 CBT UL T-BONDS                                      |               |                |                      |                          |
|            |                                                                | Free Delivery | -327.00        |                      |                          |
|            |                                                                | Free Receipt  | 67.00          | -13,104,962.34       |                          |
| C999599GH0 | FUT DEC 19 CBT UL T-BONDS                                      |               |                |                      |                          |
|            |                                                                | Free Delivery | -67.00         |                      |                          |
|            |                                                                | Free Receipt  | 327.00         | -62,629,440.76       |                          |
| C999599GH0 | FUT DEC 19 CBT ULT TNOTE                                       |               |                |                      |                          |
|            |                                                                | Free Delivery | -67.00         |                      |                          |
|            |                                                                | Free Receipt  | 70.00          | -9,905,336.86        |                          |
| C999599GH0 | FUT DEC 19 CBT ULT TNOTE                                       |               |                |                      |                          |
|            |                                                                | Free Delivery | -70.00         |                      |                          |
|            |                                                                | Free Receipt  | 67.00          | -9,652,562.51        |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description      | Transaction   | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------|---------------|------------|----------------------|--------------------------|
| C999599GH0 | FUT DEC 19 US 2YR T-NOTE  | Free Delivery | -715.00    |                      |                          |
|            |                           | Free Receipt  | 22.00      | -4,750,750.00        |                          |
| C999599GH0 | FUT DEC 19 US 2YR T-NOTE  | Free Delivery | -22.00     |                      |                          |
|            |                           | Free Receipt  | 715.00     | -153,916,671.00      |                          |
| C999599GH0 | FUT JUN 19 10 YR T-NOTES  | Free Delivery | -313.00    |                      |                          |
|            |                           | Free Receipt  | 707.00     | -87,437,164.28       |                          |
| C999599GH0 | FUT JUN 19 10 YR T-NOTES  | Free Delivery | -707.00    |                      |                          |
|            |                           | Free Receipt  | 313.00     | -38,734,232.94       |                          |
| C999599GH0 | FUT JUN 19 CBT 5Y T-NOTE  | Free Delivery | -243.00    |                      |                          |
|            |                           | Free Receipt  | 107.00     | -12,376,351.57       |                          |
| C999599GH0 | FUT JUN 19 CBT 5Y T-NOTE  | Free Delivery | -107.00    |                      |                          |
|            |                           | Free Receipt  | 243.00     | -28,036,009.56       |                          |
| C999599GH0 | FUT JUN 19 CBT UL T-BONDS | Free Delivery | -34.00     |                      |                          |
|            |                           | Free Receipt  | 306.00     | -50,130,522.92       |                          |
| C999599GH0 | FUT JUN 19 CBT UL T-BONDS | Free Delivery | -306.00    |                      |                          |
|            |                           | Free Receipt  | 34.00      | -5,487,641.14        |                          |
| C999599GH0 | FUT JUN 19 CBT UL T-NOTE  | Free Delivery | -41.00     |                      |                          |
|            |                           | Free Receipt  | 119.00     | -15,491,848.50       |                          |
| C999599GH0 | FUT JUN 19 CBT UL T-NOTE  | Free Delivery | -119.00    |                      |                          |
|            |                           | Free Receipt  | 41.00      | -5,327,117.19        |                          |
| C999599GH0 | FUT JUN 19 US 2YR T-NOTE  | Free Delivery | -20.00     |                      |                          |
|            |                           | Free Receipt  | 76.00      | -16,153,920.13       |                          |
| C999599GH0 | FUT JUN 19 US 2YR T-NOTE  |               |            |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description      | Transaction   | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------|---------------|------------|----------------------|--------------------------|
|            |                           | Free Delivery | -76.00     |                      |                          |
|            |                           | Free Receipt  | 20.00      | -4,264,457.62        |                          |
| C999599GH0 | FUT MAR 19 10 YR T-NOTES  |               |            |                      |                          |
|            |                           | Free Delivery | -378.00    |                      |                          |
|            |                           | Free Receipt  | 111.00     | -13,462,137.07       |                          |
| C999599GH0 | FUT MAR 19 10 YR T-NOTES  |               |            |                      |                          |
|            |                           | Free Delivery | -111.00    |                      |                          |
|            |                           | Free Receipt  | 378.00     | -46,108,029.65       |                          |
| C999599GH0 | FUT MAR 19 CBT UL T-BONDS |               |            |                      |                          |
|            |                           | Free Delivery | -53.00     |                      |                          |
|            |                           | Free Receipt  | 121.00     | -19,477,937.16       |                          |
| C999599GH0 | FUT MAR 19 CBT UL T-BONDS |               |            |                      |                          |
|            |                           | Free Delivery | -121.00    |                      |                          |
|            |                           | Free Receipt  | 53.00      | -8,558,239.15        |                          |
| C999599GH0 | FUT MAR 19 US 2YR T-NOTE  |               |            |                      |                          |
|            |                           | Free Delivery | -16.00     |                      |                          |
|            |                           | Free Receipt  | 5.00       | -1,060,000.00        |                          |
| C999599GH0 | FUT MAR 19 US 2YR T-NOTE  |               |            |                      |                          |
|            |                           | Free Delivery | -5.00      |                      |                          |
|            |                           | Free Receipt  | 16.00      | -3,394,492.19        |                          |
| C999599GH0 | FUT MAR 20 10 YR T-NOTES  |               |            |                      |                          |
|            |                           | Free Delivery | -27.00     |                      |                          |
|            |                           | Free Receipt  | 274.00     | -35,507,447.60       |                          |
| C999599GH0 | FUT MAR 20 10 YR T-NOTES  |               |            |                      |                          |
|            |                           | Free Delivery | -274.00    |                      |                          |
|            |                           | Free Receipt  | 27.00      | -3,497,998.97        |                          |
| C999599GH0 | FUT MAR 20 CBT UL T-BONDS |               |            |                      |                          |
|            |                           | Free Delivery | -20.00     |                      |                          |
|            |                           | Free Receipt  | 260.00     | -48,654,014.48       |                          |
| C999599GH0 | FUT MAR 20 CBT UL T-BONDS |               |            |                      |                          |
|            |                           | Free Delivery | -260.00    |                      |                          |
|            |                           | Free Receipt  | 20.00      | -3,747,070.32        |                          |
| C999599GH0 | FUT SEP 19 10 YR T-NOTES  |               |            |                      |                          |
|            |                           | Free Delivery | -126.00    |                      |                          |
|            |                           | Free Receipt  | 725.00     | -92,051,586.39       |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                         | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------|---------------|---------------|----------------------|--------------------------|
| C999599GH0 | FUT SEP 19 10 YR T-NOTES                     | Free Delivery | -725.00       |                      |                          |
|            |                                              | Free Receipt  | 126.00        | -16,118,688.19       |                          |
| C999599GH0 | FUT SEP 19 CBT 5Y T-NOTE                     | Free Delivery | -10.00        |                      |                          |
|            |                                              | Free Receipt  | 277.00        | -32,579,450.58       |                          |
| C999599GH0 | FUT SEP 19 CBT 5Y T-NOTE                     | Free Delivery | -277.00       |                      |                          |
|            |                                              | Free Receipt  | 10.00         | -1,172,907.51        |                          |
| C999599GH0 | FUT SEP 19 CBT UL T-BONDS                    | Free Delivery | -302.00       |                      |                          |
|            |                                              | Free Receipt  | 71.00         | -12,202,828.76       |                          |
| C999599GH0 | FUT SEP 19 CBT UL T-BONDS                    | Free Delivery | -71.00        |                      |                          |
|            |                                              | Free Receipt  | 302.00        | -53,500,775.44       |                          |
| C999599GH0 | FUT SEP 19 US 2YR T-NOTE                     | Free Delivery | -83.00        |                      |                          |
|            |                                              | Free Receipt  | 3.00          | -644,367.00          |                          |
| C999599GH0 | FUT SEP 19 US 2YR T-NOTE                     | Free Delivery | -3.00         |                      |                          |
|            |                                              | Free Receipt  | 83.00         | -17,837,576.74       |                          |
| SB78K6L3   | GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 | Acquisitions  | 410,000.00    | -448,330.90          |                          |
|            |                                              | Dispositions  | -225,000.00   |                      | 223,209.00               |
| SBYNWXZ6   | GE CAP INTL FDG CO 4.418% DUE 11-15-2035     | Acquisitions  | 8,755,000.00  | -8,360,461.35        |                          |
|            |                                              | Dispositions  | -9,270,000.00 |                      | 8,754,314.95             |
| SB7T4807   | GENERAL ELEC CO 4.125% DUE 10-09-2042        | Acquisitions  | 1,140,000.00  | -996,432.40          |                          |
|            |                                              | Dispositions  | -4,005,000.00 |                      | 4,076,809.65             |
| SBKRVHN7   | GENERAL ELEC CO 4.5% DUE 03-11-2044          | Acquisitions  | 3,070,000.00  | -2,688,805.95        |                          |
|            |                                              | Dispositions  | -4,635,000.00 |                      | 4,688,054.90             |
| C370334104 | GENERAL MILLS INC COM                        |               |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                | Acquisitions | 25,095.00     | -1,340,022.05        |                          |
|            |                                                | Dispositions | -20,978.00    |                      | 1,107,079.28             |
| SBFY3D33   | GENERAL MLS INC FIXED 4.55% DUE 04-17-2038     |              |               |                      |                          |
|            |                                                | Acquisitions | 200,000.00    | -189,174.00          |                          |
|            |                                                | Dispositions | -1,010,000.00 |                      | 988,615.60               |
| SBH420S8   | GENERAL MOTORS FIN CO 5.65% DUE 01-17-2029 BEO |              |               |                      |                          |
|            |                                                | Acquisitions | 1,325,000.00  | -1,354,135.35        |                          |
|            |                                                | Dispositions | -1,325,000.00 |                      | 1,400,488.75             |
| SBTN21T1   | GENERAL MTRS CO 5% DUE 04-01-2035              |              |               |                      |                          |
|            |                                                | Acquisitions | 525,000.00    | -471,778.95          |                          |
|            |                                                | Dispositions | -1,025,000.00 |                      | 1,011,480.85             |
| SBD93QC4   | GENERAL MTRS CO 5.15% DUE 04-01-2038           |              |               |                      |                          |
|            |                                                | Acquisitions | 690,000.00    | -606,872.20          |                          |
|            |                                                | Dispositions | -70,000.00    |                      | 62,869.80                |
| SBV54K36   | GENERAL MTRS CO 5.2% DUE 04-01-2045            |              |               |                      |                          |
|            |                                                | Acquisitions | 1,585,000.00  | -1,393,541.20        |                          |
|            |                                                | Dispositions | -1,275,000.00 |                      | 1,233,108.30             |
| SBD93Q91   | GENERAL MTRS CO 5.4% 04-01-2048                |              |               |                      |                          |
|            |                                                | Acquisitions | 1,640,000.00  | -1,515,209.10        |                          |
|            |                                                | Dispositions | -1,160,000.00 |                      | 1,067,674.20             |
| SBGLRQ81   | GENERAL MTRS CO 5.95% DUE 04-01-2049           |              |               |                      |                          |
|            |                                                | Acquisitions | 2,580,000.00  | -2,608,056.80        |                          |
|            |                                                | Dispositions | -7,175,000.00 |                      | 7,319,945.20             |
| SBP8Y7Q3   | GENERAL MTRS CO 6.25% DUE 10-02-2043           |              |               |                      |                          |
|            |                                                | Acquisitions | 655,000.00    | -681,339.85          |                          |
|            |                                                | Dispositions | -1,345,000.00 |                      | 1,343,671.50             |
| SBYXXG0    | GENERAL MTRS CO 6.6% DUE 04-01-2036            |              |               |                      |                          |
|            |                                                | Acquisitions | 965,000.00    | -1,079,608.60        |                          |
|            |                                                | Dispositions | -3,005,000.00 |                      | 3,290,826.35             |
| C371901109 | GENTEX CORP COM                                |              |               |                      |                          |
|            |                                                | Acquisitions | 32,900.00     | -906,155.36          |                          |
|            |                                                | Dispositions | -32,900.00    |                      | 943,605.71               |
| C375558BK8 | GILEAD SCIENCES 4.15% DUE 03-01-2047           |              |               |                      |                          |
|            |                                                | Acquisitions | 510,000.00    | -529,374.90          |                          |
|            |                                                | Dispositions | -4,520,000.00 |                      | 4,787,139.92             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBSNBW0    | GILEAD SCIENCES 4.5% DUE 02-01-2045        | Acquisitions | 810,000.00    | -792,139.50          |                          |
|            |                                            | Dispositions | -520,000.00   |                      | 565,115.20               |
| C375558103 | GILEAD SCIENCES INC                        | Acquisitions | 12,422.00     | -830,887.99          |                          |
|            |                                            | Dispositions | -50,900.00    |                      | 3,366,200.48             |
| SB88GFC2   | GLAXOSMITHKLINE 6.375% DUE 05-15-2038      | Acquisitions | 850,000.00    | -1,148,427.05        |                          |
|            |                                            | Dispositions | -3,440,000.00 |                      | 4,683,820.51             |
| SBFXTLH2   | GOLDMAN SACHS 4.411% DUE 04-23-2039        | Acquisitions | 485,000.00    | -550,940.75          |                          |
|            |                                            | Dispositions | -5,125,000.00 |                      | 5,260,388.95             |
| SBY58YT3   | GOLDMAN SACHS 5.15% DUE 05-22-2045         | Acquisitions | 515,000.00    | -561,248.75          |                          |
|            |                                            | Dispositions | -243,000.00   |                      | 294,863.49               |
| SB920YP3   | GOLDMAN SACHS 6.25% DUE 02-01-2041         | Acquisitions | 325,000.00    | -378,095.25          |                          |
|            |                                            | Dispositions | -805,000.00   |                      | 957,515.30               |
| SB9CMD63   | GOLDMAN SACHS 6.75% DUE 10-01-2037         | Acquisitions | 605,000.00    | -728,757.15          |                          |
|            |                                            | Dispositions | -3,605,000.00 |                      | 4,887,086.70             |
| C38141GWZ3 | GOLDMAN SACHS GROUP INC 4.223% 05-01-2029  | Acquisitions | 5,220,000.00  | -5,248,353.00        |                          |
|            |                                            | Dispositions | -220,000.00   |                      | 228,100.40               |
| C38141G104 | GOLDMAN SACHS GROUP INC COM                | Acquisitions | 1,700.00      | -342,422.89          |                          |
|            |                                            | Dispositions | -5,740.00     |                      | 1,136,338.41             |
| C382550101 | GOODYEAR TIRE & RUBBER CO COM              | Acquisitions | 32,023.00     | -659,417.03          |                          |
|            |                                            | Dispositions | -32,023.00    |                      | 608,457.93               |
| SBYZWY62   | GRAINGER W W INC FIXED 4.6% DUE 06-15-2045 | Acquisitions | 925,000.00    | -1,041,214.00        |                          |
|            |                                            | Dispositions | -660,000.00   |                      | 789,463.50               |
| SBMJ71M4   | GRUPO TELEvisa S A 5% DUE 05-13-2045       |              |               |                      |                          |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                          | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                               | Acquisitions | 875,000.00    | -919,532.75          |                          |
|            |                                               | Dispositions | -466,000.00   |                      | 483,102.20               |
| SBJYJF88   | GRUPO TELEvisa S A FIXAED 5.25% 05-24-2049    | Acquisitions | 1,590,000.00  | -1,617,399.70        |                          |
|            |                                               | Dispositions | -795,000.00   |                      | 862,767.90               |
| C405024100 | HAEMONETICS CORP MASS COM                     | Acquisitions | 10,300.00     | -967,463.04          |                          |
|            |                                               | Dispositions | -16,100.00    |                      | 1,370,691.86             |
| SBCR5XW4   | HALLIBURTON CO 4.75% DUE 08-01-2043           | Acquisitions | 255,000.00    | -247,296.45          |                          |
|            |                                               | Dispositions | -1,255,000.00 |                      | 1,333,359.45             |
| SBYNR4N6   | HALLIBURTON CO 5% DUE 11-15-2045              | Acquisitions | 3,415,000.00  | -3,583,710.05        |                          |
|            |                                               | Dispositions | -5,450,000.00 |                      | 5,812,115.85             |
| C416515104 | HARTFORD FINL SVCS GROUP INC COM              | Acquisitions | 28,718.00     | -1,391,244.79        |                          |
|            |                                               | Dispositions | -49,123.00    |                      | 2,669,706.09             |
| C40412C101 | HCA HEALTHCARE INC COM                        | Acquisitions | 1,700.00      | -229,167.66          |                          |
|            |                                               | Dispositions | -14,000.00    |                      | 1,864,398.13             |
| SBJD6M6    | HCA INC 5.25% DUE 06-15-2049                  | Acquisitions | 4,945,000.00  | -4,973,613.76        |                          |
|            |                                               | Dispositions | -1,440,000.00 |                      | 1,563,436.80             |
| CG4412G101 | HERBALIFE NUTRITION LTD COM STK               | Acquisitions | 3,205.00      | -181,432.65          |                          |
|            |                                               | Dispositions | -15,775.00    |                      | 804,084.32               |
| SB4TV238   | HESS CORP 5.6% DUE 02-15-2041                 | Acquisitions | 169,000.00    | -190,953.10          |                          |
|            |                                               | Dispositions | -1,980,000.00 |                      | 2,034,686.00             |
| C42824C109 | HEWLETT PACKARD ENTERPRISE CO COM             | Acquisitions | 113,127.00    | -1,784,873.48        |                          |
|            |                                               | Dispositions | -138,866.00   |                      | 1,958,462.05             |
| SBDCT8F6   | HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 | Acquisitions | 730,000.00    | -779,441.00          |                          |
|            |                                               | Dispositions | -730,000.00   |                      | 854,935.45               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------|--------------|---------------|----------------------|--------------------------|
| C431475102 | HILL-ROM HLDGS INC COM STK          | Acquisitions | 8,346.00      | -849,014.45          |                          |
|            |                                     | Dispositions | -8,346.00     |                      | 877,591.10               |
| C436106108 | HOLLYFRONTIER CORP COM              | Acquisitions | 55,902.00     | -2,695,732.78        |                          |
|            |                                     | Dispositions | -15,996.00    |                      | 771,812.79               |
| C436440101 | HOLOGIC INC COM                     | Acquisitions | 74,054.00     | -3,495,766.34        |                          |
|            |                                     | Dispositions | -6,609.00     |                      | 348,244.91               |
| SBJJR1L2   | HOME DEPOT INC 2.95% DUE 06-15-2029 | Acquisitions | 600,000.00    | -618,732.00          |                          |
|            |                                     | Dispositions | -600,000.00   |                      | 636,894.00               |
| SBDGLXQ4   | HOME DEPOT INC 3.9% DUE 06-15-2047  | Acquisitions | 6,455,000.00  | -6,947,986.40        |                          |
|            |                                     | Dispositions | -410,000.00   |                      | 463,513.20               |
| SB9N1J94   | HOME DEPOT INC 4.2% DUE 04-01-2043  | Acquisitions | 465,000.00    | -510,863.60          |                          |
|            |                                     | Dispositions | -220,000.00   |                      | 258,315.20               |
| SBHQFF46   | HOME DEPOT INC 4.5% DUE 12-06-2048  | Acquisitions | 1,255,000.00  | -1,305,262.75        |                          |
|            |                                     | Dispositions | -6,235,000.00 |                      | 7,030,510.60             |
| C438516106 | HONEYWELL INTL INC COM STK          | Acquisitions | 13,000.00     | -2,027,925.88        |                          |
|            |                                     | Dispositions | -13,000.00    |                      | 2,242,550.91             |
| C44107P104 | HOST HOTELS & RESORTS INC REIT      | Acquisitions | 91,900.00     | -1,589,620.27        |                          |
|            |                                     | Dispositions | -188,700.00   |                      | 3,453,865.57             |
| C40434L105 | HP INC COM                          | Acquisitions | 210,144.00    | -4,255,398.78        |                          |
|            |                                     | Dispositions | -65,786.00    |                      | 1,296,946.71             |
| SB9KBXK6   | HSBC HLDGS PLC 6.5% DUE 05-02-2036  | Acquisitions | 395,000.00    | -529,351.35          |                          |
|            |                                     | Dispositions | -670,000.00   |                      | 889,796.20               |
| SBFN0JF9   | HSBC HLDGS PLC 6.5% DUE 09-15-2037  |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                          | Acquisitions | 363,000.00    | -490,296.84          |                          |
|            |                                          | Dispositions | -1,923,000.00 |                      | 2,465,688.44             |
| SB39GHK8   | HSBC HLDGS PLC 6.8% DUE 06-01-2038       |              |               |                      |                          |
|            |                                          | Acquisitions | 1,105,000.00  | -1,536,773.50        |                          |
|            |                                          | Dispositions | -5,215,000.00 |                      | 6,598,280.95             |
| SBJLD4R5   | HSBC HLDGS PLC FIXED 3.973% 05-22-2030   |              |               |                      |                          |
|            |                                          | Acquisitions | 4,645,000.00  | -4,642,644.30        |                          |
|            |                                          | Dispositions | -2,235,000.00 |                      | 2,366,095.70             |
| SBQZJCM9   | HUMANA INC 4.95% DUE 10-01-2044          |              |               |                      |                          |
|            |                                          | Acquisitions | 455,000.00    | -482,400.10          |                          |
|            |                                          | Dispositions | -455,000.00   |                      | 530,197.85               |
| C444859102 | HUMANA INC COM                           |              |               |                      |                          |
|            |                                          | Acquisitions | 11,177.00     | -3,379,937.57        |                          |
|            |                                          | Dispositions | -14,799.00    |                      | 4,012,891.90             |
| SBK59KT0   | HUMANA INC FIXED 3.95% DUE 08-15-2049    |              |               |                      |                          |
|            |                                          | Acquisitions | 1,575,000.00  | -1,580,850.80        |                          |
|            |                                          | Dispositions | -1,245,000.00 |                      | 1,291,091.25             |
| C446413106 | HUNTINGTON INGALLS INDS INC COM          |              |               |                      |                          |
|            |                                          | Acquisitions | 10,180.00     | -2,332,484.50        |                          |
|            |                                          | Dispositions | -5,300.00     |                      | 1,131,032.83             |
| C447011107 | HUNTSMAN CORP COM STK                    |              |               |                      |                          |
|            |                                          | Acquisitions | 122,239.00    | -2,576,916.65        |                          |
|            |                                          | Dispositions | -66,493.00    |                      | 1,453,513.31             |
| C44919P508 | IAC / INTERACTIVECORP COM PAR \$.001 STK |              |               |                      |                          |
|            |                                          | Acquisitions | 1,300.00      | -291,834.21          |                          |
|            |                                          | Dispositions | -4,296.00     |                      | 971,080.99               |
| C450828108 | IBERIABANK CORP COM                      |              |               |                      |                          |
|            |                                          | Acquisitions | 6,751.00      | -500,747.37          |                          |
|            |                                          | Dispositions | -10,617.00    |                      | 792,128.55               |
| C45168D104 | IDEXX LABS INC COM                       |              |               |                      |                          |
|            |                                          | Acquisitions | 5,008.00      | -1,001,496.84        |                          |
|            |                                          | Dispositions | -5,008.00     |                      | 1,200,939.80             |
| CG47567105 | IHS MARKIT LTD COM                       |              |               |                      |                          |
|            |                                          | Acquisitions | 8,800.00      | -562,014.20          |                          |
|            |                                          | Dispositions | -2,200.00     |                      | 153,829.36               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBYPJ106   | IN MICH PWR CO 4.55% DUE 03-15-2046                            | Acquisitions | 5,675,000.00  | -6,426,637.75        |                          |
|            |                                                                | Dispositions | -2,022,000.00 |                      | 2,393,360.52             |
| C45337C102 | INCYTE CORP COM                                                | Acquisitions | 8,500.00      | -649,243.20          |                          |
|            |                                                                | Dispositions | -8,500.00     |                      | 676,277.23               |
| SBHPRH47   | INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049              | Acquisitions | 505,000.00    | -517,912.85          |                          |
|            |                                                                | Dispositions | -505,000.00   |                      | 569,614.75               |
| C457187102 | INGREDION INC COM                                              | Acquisitions | 11,368.00     | -982,484.72          |                          |
|            |                                                                | Dispositions | -1,700.00     |                      | 159,695.24               |
| C45778Q107 | INSPERITY INC COM                                              | Acquisitions | 2,800.00      | -318,410.87          |                          |
|            |                                                                | Dispositions | -4,200.00     |                      | 345,140.52               |
| C458140BJ8 | INTEL CORP 3.25% DUE 11-15-2049                                | Acquisitions | 5,560,000.00  | -5,612,076.50        |                          |
|            |                                                                | Dispositions | -420,000.00   |                      | 424,011.00               |
| SBFMFJQ6   | INTEL CORP 3.734% 12-08-2047 BEO                               | Acquisitions | 275,000.00    | -272,648.75          |                          |
|            |                                                                | Dispositions | -2,445,000.00 |                      | 2,540,906.55             |
| SBF3W9R7   | INTEL CORP 4.1% DUE 05-11-2047                                 | Acquisitions | 1,210,000.00  | -1,280,095.05        |                          |
|            |                                                                | Dispositions | -275,000.00   |                      | 316,937.50               |
| SBDDQWX2   | INTEL CORP 4.1% DUE 05-19-2046                                 | Acquisitions | 505,000.00    | -522,658.85          |                          |
|            |                                                                | Dispositions | -260,000.00   |                      | 304,592.60               |
| C458140100 | INTEL CORP COM                                                 | Acquisitions | 198,842.00    | -9,776,170.44        |                          |
|            |                                                                | Dispositions | -115,022.00   |                      | 5,681,315.81             |
| SB8J5PR3   | INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 | Acquisitions | 1,540,000.00  | -1,512,626.95        |                          |
|            |                                                                | Dispositions | -1,205,000.00 |                      | 1,300,126.05             |
| SBK5CT25   | INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039         |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                            | Acquisitions | 4,670,000.00  | -4,697,098.25        |                          |
|            |                                                            | Dispositions | -1,155,000.00 |                      | 1,316,530.95             |
| C459200KC4 | INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG |              |               |                      |                          |
|            |                                                            | Acquisitions | 12,670,000.00 | -12,994,950.15       |                          |
|            |                                                            | Dispositions | -275,000.00   |                      | 313,450.50               |
| C459200101 | INTERNATIONAL BUSINESS MACHS CORP COM                      |              |               |                      |                          |
|            |                                                            | Acquisitions | 5,127.00      | -747,059.81          |                          |
|            |                                                            | Dispositions | -7,227.00     |                      | 940,251.26               |
| SBF037N5   | INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048                |              |               |                      |                          |
|            |                                                            | Acquisitions | 285,000.00    | -258,503.55          |                          |
|            |                                                            | Dispositions | -285,000.00   |                      | 291,204.45               |
| C461202103 | INTUIT COM                                                 |              |               |                      |                          |
|            |                                                            | Acquisitions | 16,740.00     | -4,322,831.70        |                          |
|            |                                                            | Dispositions | -21,980.00    |                      | 5,717,841.46             |
| C46266C105 | IQVIA HLDGS INC COM USD0.01                                |              |               |                      |                          |
|            |                                                            | Acquisitions | 13,100.00     | -1,863,173.51        |                          |
|            |                                                            | Dispositions | -4,700.00     |                      | 652,736.77               |
| C45073V108 | ITT INC COM                                                |              |               |                      |                          |
|            |                                                            | Acquisitions | 2,000.00      | -127,494.95          |                          |
|            |                                                            | Dispositions | -2,000.00     |                      | 115,443.70               |
| C48123V102 | J2 GLOBAL INC COM                                          |              |               |                      |                          |
|            |                                                            | Acquisitions | 2,600.00      | -228,831.77          |                          |
|            |                                                            | Dispositions | -10,227.00    |                      | 931,592.51               |
| C466313103 | JABIL INC                                                  |              |               |                      |                          |
|            |                                                            | Acquisitions | 15,359.00     | -646,528.63          |                          |
|            |                                                            | Dispositions | -16,409.00    |                      | 504,070.49               |
| CG50871105 | JAZZ PHARMACEUTICALS PLC COM USD0.0001                     |              |               |                      |                          |
|            |                                                            | Acquisitions | 3,387.00      | -474,988.88          |                          |
|            |                                                            | Dispositions | -580.00       |                      | 77,561.79                |
| C477143101 | JETBLUE AWYS CORP COM                                      |              |               |                      |                          |
|            |                                                            | Acquisitions | 111,864.00    | -2,075,278.45        |                          |
|            |                                                            | Dispositions | -141,888.00   |                      | 2,324,222.84             |
| SBD31B74   | JOHNSON & JOHNSON 3.55% DUE 03-01-2036                     |              |               |                      |                          |
|            |                                                            | Acquisitions | 315,000.00    | -305,238.15          |                          |
|            |                                                            | Dispositions | -855,000.00   |                      | 869,658.30               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                          | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBD319Y7   | JOHNSON & JOHNSON 3.7% DUE 03-01-2046         | Acquisitions | 440,000.00    | -441,980.00          |                          |
|            |                                               | Dispositions | -1,115,000.00 |                      | 1,149,100.45             |
| SBQY7CZ7   | JOHNSON & JOHNSON 4.375 DUE 12-05-2033        | Acquisitions | 775,000.00    | -847,981.75          |                          |
|            |                                               | Dispositions | -595,000.00   |                      | 669,488.05               |
| C478160104 | JOHNSON & JOHNSON COM USD1                    | Acquisitions | 65,563.00     | -8,820,299.81        |                          |
|            |                                               | Dispositions | -10,812.00    |                      | 1,416,390.03             |
| C48020Q107 | JONES LANG LASALLE INC COM STK                | Acquisitions | 1,911.00      | -267,335.36          |                          |
|            |                                               | Dispositions | -11,068.00    |                      | 1,652,226.82             |
| SBF348B0   | JPMORGAN CHASE & 3.882% DUE 07-24-2038        | Acquisitions | 2,115,000.00  | -2,032,991.25        |                          |
|            |                                               | Dispositions | -4,860,000.00 |                      | 4,938,083.55             |
| SBK5W969   | JPMORGAN CHASE & CO 2.739% DUE 10-15-2030     | Acquisitions | 545,000.00    | -538,312.85          |                          |
|            |                                               | Dispositions | -545,000.00   |                      | 542,062.45               |
| SBD0G1Q1   | JPMORGAN CHASE & CO 3.964% DUE 11-15-2048     | Acquisitions | 7,525,000.00  | -7,538,730.35        |                          |
|            |                                               | Dispositions | -3,890,000.00 |                      | 3,920,392.15             |
| SBLSP4R8   | JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044 | Acquisitions | 500,000.00    | -617,665.00          |                          |
|            |                                               | Dispositions | -780,000.00   |                      | 931,891.60               |
| SB9L4NM6   | JPMORGAN CHASE & CO 5.5 DUE 10-15-2040        | Acquisitions | 585,000.00    | -675,189.45          |                          |
|            |                                               | Dispositions | -665,000.00   |                      | 905,031.75               |
| SBD035K4   | JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG  | Acquisitions | 1,525,000.00  | -2,003,398.60        |                          |
|            |                                               | Dispositions | -1,030,000.00 |                      | 1,213,688.80             |
| SBD RJGF7  | JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049    | Acquisitions | 2,070,000.00  | -2,031,689.15        |                          |
|            |                                               | Dispositions | -2,185,000.00 |                      | 2,179,696.30             |
| SBF348D2   | JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048    |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                   | Acquisitions | 780,000.00    | -895,040.55          |                          |
|            |                                                                   | Dispositions | -1,360,000.00 |                      | 1,455,751.50             |
| C46625H100 | JPMORGAN CHASE & CO COM                                           |              |               |                      |                          |
|            |                                                                   | Acquisitions | 10,970.00     | -1,220,188.96        |                          |
|            |                                                                   | Dispositions | -29,560.00    |                      | 3,121,068.68             |
| SB90J106   | JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO |              |               |                      |                          |
|            |                                                                   | Acquisitions | 640,000.00    | -819,680.20          |                          |
|            |                                                                   | Dispositions | -495,000.00   |                      | 637,901.55               |
| C46647PBD7 | JPMORGAN CHASE & FIXED 3.702% 05-06-2030                          |              |               |                      |                          |
|            |                                                                   | Acquisitions | 2,590,000.00  | -2,590,209.55        |                          |
|            |                                                                   | Dispositions | -2,590,000.00 |                      | 2,623,250.20             |
| SBK4H039   | JUNIPER NETWORKS INC 3.75% DUE 08-15-2029                         |              |               |                      |                          |
|            |                                                                   | Acquisitions | 330,000.00    | -329,838.30          |                          |
|            |                                                                   | Dispositions | -330,000.00   |                      | 332,286.90               |
| SBKLM46    | KANSAS CITY SOUTHN CORP 4.2% 11-15-2069                           |              |               |                      |                          |
|            |                                                                   | Acquisitions | 850,000.00    | -845,767.00          |                          |
|            |                                                                   | Dispositions | -150,000.00   |                      | 152,443.50               |
| C49338L103 | KEYSIGHT TECHNOLOGIES INC COM                                     |              |               |                      |                          |
|            |                                                                   | Acquisitions | 19,000.00     | -1,774,517.61        |                          |
|            |                                                                   | Dispositions | -3,600.00     |                      | 310,122.38               |
| SBF7TVZ6   | KIMCO RLTY CORP 4.45% 09-01-2047                                  |              |               |                      |                          |
|            |                                                                   | Acquisitions | 885,000.00    | -863,823.50          |                          |
|            |                                                                   | Dispositions | -300,000.00   |                      | 337,236.00               |
| SB1Z54W6   | KINDER MORGAN 6.95% DUE 01-15-2038                                |              |               |                      |                          |
|            |                                                                   | Acquisitions | 2,155,000.00  | -2,757,944.65        |                          |
|            |                                                                   | Dispositions | -455,000.00   |                      | 565,360.25               |
| SB83ZS69   | KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043                |              |               |                      |                          |
|            |                                                                   | Acquisitions | 230,000.00    | -245,129.40          |                          |
|            |                                                                   | Dispositions | -480,000.00   |                      | 517,357.20               |
| SBW39342   | KINDER MORGAN INC 5.05% DUE 02-15-2046                            |              |               |                      |                          |
|            |                                                                   | Acquisitions | 440,000.00    | -463,331.75          |                          |
|            |                                                                   | Dispositions | -410,000.00   |                      | 454,094.40               |
| SBFXCNC0   | KINDER MORGAN INC 5.2% 03-01-2048                                 |              |               |                      |                          |
|            |                                                                   | Acquisitions | 1,625,000.00  | -1,671,040.70        |                          |
|            |                                                                   | Dispositions | -1,625,000.00 |                      | 1,796,682.85             |

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| Asset ID   | Security Description                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBSXNP73   | KINDER MORGAN INC 5.55% DUE 06-01-2045  | Acquisitions | 965,000.00    | -1,046,528.40        |                          |
|            |                                         | Dispositions | -965,000.00   |                      | 1,113,107.00             |
| C482480AH3 | KLA CORP 5% DUE 03-15-2049              | Acquisitions | 1,730,000.00  | -1,781,200.65        |                          |
|            |                                         | Dispositions | -340,000.00   |                      | 341,570.80               |
| C500255104 | KOHLS CORP COM                          | Acquisitions | 2,000.00      | -136,282.13          |                          |
|            |                                         | Dispositions | -2,000.00     |                      | 147,560.84               |
| C50076QAE6 | KRAFT FOODS GROUP 5% DUE 06-04-2042     | Acquisitions | 4,325,000.00  | -4,247,853.86        |                          |
|            |                                         | Dispositions | -1,655,000.00 |                      | 1,638,177.80             |
| SBK8XD78   | KRAFT HEINZ FOODS 3.75% DUE 04-01-2030  | Acquisitions | 730,000.00    | -727,167.60          |                          |
|            |                                         | Dispositions | -730,000.00   |                      | 736,511.10               |
| C50077LAB2 | KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 | Acquisitions | 4,430,000.00  | -4,194,830.63        |                          |
|            |                                         | Dispositions | -2,905,000.00 |                      | 2,666,542.40             |
| C50077LAM8 | KRAFT HEINZ FOODS 5.2% DUE 07-15-2045   | Acquisitions | 2,570,000.00  | -2,356,855.94        |                          |
|            |                                         | Dispositions | -3,145,000.00 |                      | 3,082,432.36             |
| SBF34898   | KROGER CO 4.65% 01-15-2048              | Acquisitions | 525,000.00    | -479,048.45          |                          |
|            |                                         | Dispositions | -645,000.00   |                      | 692,574.85               |
| SBJ1STR5   | KROGER CO 5.4% DUE 01-15-2049           | Acquisitions | 1,270,000.00  | -1,301,621.80        |                          |
|            |                                         | Dispositions | -1,270,000.00 |                      | 1,354,206.25             |
| SBFZBBB0   | KY UTILS CO 4.65 DUE 11-14-2043         | Acquisitions | 235,000.00    | -253,226.60          |                          |
|            |                                         | Dispositions | -580,000.00   |                      | 691,777.60               |
| C502431109 | L3HARRIS TECHNOLOGIES INC COM           | Acquisitions | 21,600.00     | -4,463,691.94        |                          |
|            |                                         | Dispositions | -7,500.00     |                      | 1,477,218.95             |
|            |                                         | Free Receipt | 2,400.00      | 454,876.38           |                          |



◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBFZ92V1   | LAM RESH CORP 4.875% DUE 03-15-2049                                      | Acquisitions | 4,225,000.00  | -4,391,668.40        |                          |
|            |                                                                          | Dispositions | -1,070,000.00 |                      | 1,129,596.20             |
| C513272104 | LAMB WESTON HLDGS INC COM USD5                                           | Acquisitions | 14,200.00     | -931,919.61          |                          |
|            |                                                                          | Dispositions | -30,499.00    |                      | 2,073,609.52             |
| SBKPHQ07   | LAS VEGAS SANDS 3.9% DUE 08-08-2029                                      | Acquisitions | 155,000.00    | -154,553.60          |                          |
|            |                                                                          | Dispositions | -155,000.00   |                      | 157,858.20               |
| C525327102 | LEIDOS HLDGS INC COM                                                     | Acquisitions | 9,900.00      | -758,149.02          |                          |
|            |                                                                          | Dispositions | -9,900.00     |                      | 883,196.95               |
| C531229607 | LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP | Acquisitions | 6,800.00      | -273,397.16          |                          |
|            |                                                                          | Dispositions | -6,800.00     |                      | 271,113.69               |
| SBJJCRP3   | LILLY ELI & CO 3.875% 03-15-2039                                         | Acquisitions | 1,080,000.00  | -1,078,920.00        |                          |
|            |                                                                          | Dispositions | -1,080,000.00 |                      | 1,185,864.20             |
| SBJJDP30   | LILLY ELI & CO 3.95% 03-15-2049                                          | Acquisitions | 3,075,000.00  | -3,057,841.05        |                          |
|            |                                                                          | Dispositions | -405,000.00   |                      | 472,468.95               |
| SBKFV966   | LINCOLN NATL CORP 3.05% DUE 01-15-2030                                   | Acquisitions | 710,000.00    | -709,261.60          |                          |
|            |                                                                          | Dispositions | -285,000.00   |                      | 285,473.10               |
| SBDDMLG6   | LINCOLN NATL CORP 4.35% 03-01-2048                                       | Acquisitions | 570,000.00    | -592,961.80          |                          |
|            |                                                                          | Dispositions | -205,000.00   |                      | 194,981.65               |
| C534187109 | LINCOLN NATL CORP COM                                                    | Acquisitions | 31,126.00     | -1,938,966.13        |                          |
|            |                                                                          | Dispositions | -36,550.00    |                      | 2,144,572.37             |
| SBFMYF65   | LLOYDS BKG GROUP 4.344% DUE 01-09-2048                                   | Acquisitions | 580,000.00    | -552,763.20          |                          |
|            |                                                                          | Dispositions | -2,755,000.00 |                      | 2,676,709.75             |
| SBBD6G92   | LOCKHEED MARTIN 4.07% DUE 12-15-2042                                     |              |               |                      |                          |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                           | Acquisitions | 1,040,000.00  | -1,059,666.40        |                          |
|            |                                           | Dispositions | -1,040,000.00 |                      | 1,134,999.65             |
| C539830109 | LOCKHEED MARTIN CORP COM                  |              |               |                      |                          |
|            |                                           | Acquisitions | 3,000.00      | -993,293.54          |                          |
|            |                                           | Dispositions | -3,000.00     |                      | 1,009,574.55             |
| C540424108 | LOEWS CORP COM                            |              |               |                      |                          |
|            |                                           | Acquisitions | 2,400.00      | -124,617.97          |                          |
|            |                                           | Dispositions | -2,400.00     |                      | 132,440.51               |
| C54142L109 | LOGMEIN INC COM                           |              |               |                      |                          |
|            |                                           | Acquisitions | 7,600.00      | -617,718.09          |                          |
|            |                                           | Dispositions | -20,800.00    |                      | 1,622,276.87             |
| SBJ0M677   | LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 |              |               |                      |                          |
|            |                                           | Acquisitions | 1,285,000.00  | -1,283,483.70        |                          |
|            |                                           | Dispositions | -510,000.00   |                      | 535,442.40               |
| SBD0SCD1   | LOWES COS INC 3.7% DUE 04-15-2046         |              |               |                      |                          |
|            |                                           | Acquisitions | 1,330,000.00  | -1,211,488.90        |                          |
|            |                                           | Dispositions | -960,000.00   |                      | 911,676.00               |
| SBYWC120   | LOWES COS INC 4.05% DUE 05-03-2047        |              |               |                      |                          |
|            |                                           | Acquisitions | 340,000.00    | -297,510.20          |                          |
|            |                                           | Dispositions | -1,380,000.00 |                      | 1,409,625.85             |
| SBJY1722   | LOWES COS INC FIXED 4.55% 04-05-2049      |              |               |                      |                          |
|            |                                           | Acquisitions | 6,131,000.00  | -6,456,777.26        |                          |
|            |                                           | Dispositions | -4,520,000.00 |                      | 4,932,724.90             |
| C50212V100 | LPL FINL HLDGS INC COM                    |              |               |                      |                          |
|            |                                           | Acquisitions | 13,473.00     | -1,037,127.81        |                          |
|            |                                           | Dispositions | -19,680.00    |                      | 1,622,746.89             |
| C550021109 | LULULEMON ATHLETICA INC COM               |              |               |                      |                          |
|            |                                           | Acquisitions | 900.00        | -163,734.64          |                          |
|            |                                           | Dispositions | -7,628.00     |                      | 1,150,743.44             |
| SBKTSH36   | LYB INTL FIN III LLC 4.2% DUE 10-15-2049  |              |               |                      |                          |
|            |                                           | Acquisitions | 2,175,000.00  | -2,142,114.00        |                          |
|            |                                           | Dispositions | -290,000.00   |                      | 291,508.00               |
| SB59HGR5   | MA ELEC CO 5.9% DUE 11-15-2039            |              |               |                      |                          |
|            |                                           | Acquisitions | 240,000.00    | -289,375.20          |                          |
|            |                                           | Dispositions | -535,000.00   |                      | 728,327.60               |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------|--------------|---------------|----------------------|--------------------------|
| C562750109 | MANHATTAN ASSOCS INC COM               | Acquisitions | 17,217.00     | -1,125,692.68        |                          |
|            |                                        | Dispositions | -17,217.00    |                      | 1,449,697.28             |
| C56418H100 | MANPOWERGROUP INC                      | Acquisitions | 32,219.00     | -2,903,551.45        |                          |
|            |                                        | Dispositions | -5,000.00     |                      | 456,015.87               |
| SBFM2HB8   | MAPLE ESCR 5.085% DUE 05-25-2048       | Acquisitions | 195,000.00    | -201,150.30          |                          |
|            |                                        | Dispositions | -195,000.00   |                      | 204,794.85               |
| SBD41T57   | MARATHON OIL CORP 4.4% DUE 07-15-2027  | Acquisitions | 347,000.00    | -369,697.27          |                          |
|            |                                        | Dispositions | -485,000.00   |                      | 486,697.50               |
| SBYZSGJ7   | MARATHON OIL CORP 5.2% DUE 06-01-2045  | Acquisitions | 506,000.00    | -574,301.28          |                          |
|            |                                        | Dispositions | -3,250,000.00 |                      | 3,426,699.47             |
| C565849106 | MARATHON OIL CORP COM                  | Acquisitions | 18,400.00     | -298,582.31          |                          |
|            |                                        | Dispositions | -18,400.00    |                      | 300,930.32               |
| SBK203R5   | MARATHON PETE CORP 3.8% 04-01-2028     | Acquisitions | 975,000.00    | -1,008,150.00        |                          |
|            |                                        | Dispositions | -810,000.00   |                      | 840,650.40               |
| C56585A102 | MARATHON PETE CORP COM                 | Acquisitions | 32,962.00     | -2,102,479.37        |                          |
|            |                                        | Dispositions | -56,228.00    |                      | 3,281,920.16             |
| SBF00112   | MARKEL CORP 4.3% 11-01-2047            | Acquisitions | 305,000.00    | -269,305.85          |                          |
|            |                                        | Dispositions | -925,000.00   |                      | 944,225.05               |
| C57060D108 | MARKETAXESS HLDGS INC COM STK          | Acquisitions | 4,087.00      | -870,228.78          |                          |
|            |                                        | Dispositions | -4,087.00     |                      | 1,008,692.09             |
| SBJ2NYK7   | MARSH & MCLENNAN 4.375% DUE 03-15-2029 | Acquisitions | 650,000.00    | -680,120.50          |                          |
|            |                                        | Dispositions | -650,000.00   |                      | 723,057.50               |
| SBJ2NYF2   | MARSH & MCLENNAN 4.9% DUE 03-15-2049   |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                           | Acquisitions | 4,960,000.00  | -5,106,666.10        |                          |
|            |                                                           | Dispositions | -3,345,000.00 |                      | 3,922,324.35             |
| SBYX30Z8   | MARSH & MCLENNAN COS INC 4.2% 03-01-2048                  |              |               |                      |                          |
|            |                                                           | Acquisitions | 740,000.00    | -757,413.05          |                          |
|            |                                                           | Dispositions | -485,000.00   |                      | 517,445.20               |
| SBYQ8HY8   | MARSH & MCLENNAN COS INC 4.35% 01-30-2047                 |              |               |                      |                          |
|            |                                                           | Acquisitions | 265,000.00    | -271,391.80          |                          |
|            |                                                           | Dispositions | -545,000.00   |                      | 525,644.65               |
| SBJ2NYM9   | MARSH & MCLENNAN COS INC 4.75% 03-15-2039                 |              |               |                      |                          |
|            |                                                           | Acquisitions | 3,410,000.00  | -3,406,965.10        |                          |
|            |                                                           | Dispositions | -410,000.00   |                      | 503,012.60               |
| C573284106 | MARTIN MARIETTA MATLS INC COM                             |              |               |                      |                          |
|            |                                                           | Acquisitions | 550.00        | -146,065.06          |                          |
|            |                                                           | Dispositions | -550.00       |                      | 140,576.15               |
| C574599106 | MASCO CORP COM                                            |              |               |                      |                          |
|            |                                                           | Acquisitions | 32,657.00     | -1,350,492.07        |                          |
|            |                                                           | Dispositions | -70,723.00    |                      | 2,454,755.84             |
| C577933104 | MAXIMUS INC COM                                           |              |               |                      |                          |
|            |                                                           | Acquisitions | 2,049.00      | -151,835.87          |                          |
|            |                                                           | Dispositions | -2,049.00     |                      | 152,622.49               |
| SBDFC7W2   | MCDONALDS CORP 4.45% DUE 03-01-2047 REG                   |              |               |                      |                          |
|            |                                                           | Acquisitions | 885,000.00    | -942,422.55          |                          |
|            |                                                           | Dispositions | -375,000.00   |                      | 370,320.00               |
| SB831BL3   | MCDONALD'S CORP 3.625 DUE 05-01-2043                      |              |               |                      |                          |
|            |                                                           | Acquisitions | 745,000.00    | -652,661.80          |                          |
|            |                                                           | Dispositions | -625,000.00   |                      | 605,943.75               |
| SBYVN663   | MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048                |              |               |                      |                          |
|            |                                                           | Acquisitions | 375,000.00    | -354,288.75          |                          |
|            |                                                           | Dispositions | -765,000.00   |                      | 781,115.40               |
| SBK0WS12   | MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 |              |               |                      |                          |
|            |                                                           | Acquisitions | 6,790,000.00  | -6,743,747.40        |                          |
|            |                                                           | Dispositions | -1,230,000.00 |                      | 1,249,165.60             |
| C58155Q103 | MCKESSON CORP                                             |              |               |                      |                          |
|            |                                                           | Acquisitions | 31,665.00     | -4,217,155.51        |                          |
|            |                                                           | Dispositions | -8,676.00     |                      | 1,171,612.39             |

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| Asset ID   | Security Description                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------|--------------|---------------|----------------------|--------------------------|
| CG5960L103 | MEDTRONIC PLC COMMON STOCK STOCK        | Acquisitions | 37,286.00     | -3,477,906.96        |                          |
|            |                                         | Dispositions | -47,697.00    |                      | 4,744,655.63             |
| SBVG7BV9   | MERCK & CO INC NEW 3.7% DUE 02-10-2045  | Acquisitions | 1,155,000.00  | -1,191,542.60        |                          |
|            |                                         | Dispositions | -1,620,000.00 |                      | 1,694,183.16             |
| SBJ0KX14   | MERCK & CO INC NEW 3.9% 03-07-2039      | Acquisitions | 865,000.00    | -860,690.70          |                          |
|            |                                         | Dispositions | -355,000.00   |                      | 402,544.50               |
| SBJ0KX25   | MERCK & CO INC NEW 4.0% 03-07-2049      | Acquisitions | 2,450,000.00  | -2,521,056.25        |                          |
|            |                                         | Dispositions | -1,125,000.00 |                      | 1,247,065.60             |
| C58933Y105 | MERCK & CO INC NEW COM                  | Acquisitions | 54,277.00     | -4,525,582.05        |                          |
|            |                                         | Dispositions | -48,862.00    |                      | 4,101,718.52             |
| SB83ZNK8   | MERRILL LYNCH & CO 6.11% DUE 01-29-2037 | Acquisitions | 210,000.00    | -251,082.30          |                          |
|            |                                         | Dispositions | -1,415,000.00 |                      | 1,839,045.65             |
| C59156R108 | METLIFE INC COM STK USD0.01             | Acquisitions | 135,003.00    | -6,203,085.10        |                          |
|            |                                         | Dispositions | -15,200.00    |                      | 683,312.99               |
| C592688105 | METTLER-TOLEDO INTL INC COM             | Acquisitions | 827.00        | -578,557.32          |                          |
|            |                                         | Dispositions | -827.00       |                      | 571,740.33               |
| C552848103 | MGIC INVT CORP WIS COM                  | Acquisitions | 213,069.00    | -2,789,206.64        |                          |
|            |                                         | Dispositions | -35,700.00    |                      | 457,182.53               |
| C595112103 | MICRON TECH INC COM                     | Acquisitions | 100,445.00    | -4,425,638.53        |                          |
|            |                                         | Dispositions | -84,429.00    |                      | 3,681,658.31             |
| C594918BS2 | MICROSOFT CORP 3.45% DUE 08-08-2036     | Acquisitions | 615,000.00    | -627,767.40          |                          |
|            |                                         | Dispositions | -1,220,000.00 |                      | 1,368,181.20             |
| C594918BT0 | MICROSOFT CORP 3.7% DUE 08-08-2046      |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                           | Acquisitions | 915,000.00    | -935,282.60          |                          |
|            |                                           | Dispositions | -1,150,000.00 |                      | 1,283,699.00             |
| C594918BU7 | MICROSOFT CORP 3.95% DUE 08-08-2056       |              |               |                      |                          |
|            |                                           | Acquisitions | 1,845,000.00  | -2,101,403.70        |                          |
|            |                                           | Dispositions | -5,390,000.00 |                      | 6,147,368.80             |
| C594918BL7 | MICROSOFT CORP 4.45% DUE 11-03-2045       |              |               |                      |                          |
|            |                                           | Acquisitions | 2,400,000.00  | -2,734,277.35        |                          |
|            |                                           | Dispositions | -1,150,000.00 |                      | 1,485,802.90             |
| C594918AM6 | MICROSOFT CORP 5.3% DUE 02-08-2041        |              |               |                      |                          |
|            |                                           | Acquisitions | 320,000.00    | -386,793.60          |                          |
|            |                                           | Dispositions | -580,000.00   |                      | 743,635.40               |
| C594918104 | MICROSOFT CORP COM                        |              |               |                      |                          |
|            |                                           | Acquisitions | 35,600.00     | -3,923,306.68        |                          |
|            |                                           | Dispositions | -22,461.00    |                      | 2,940,443.83             |
| SBYP2PC5   | MICROSOFT CORP FIXED 4.25% DUE 02-06-2047 |              |               |                      |                          |
|            |                                           | Acquisitions | 895,000.00    | -1,065,787.85        |                          |
|            |                                           | Dispositions | -2,810,000.00 |                      | 3,348,579.95             |
| SBMJ6RW3   | MIDAMERICAN ENERGY 5.15% DUE 11-15-2043   |              |               |                      |                          |
|            |                                           | Acquisitions | 300,000.00    | -350,346.00          |                          |
|            |                                           | Dispositions | -2,155,000.00 |                      | 2,362,742.00             |
| SBJ1STS6   | MIDAMERICAN ENERGY CO 4.25% 07-15-2049    |              |               |                      |                          |
|            |                                           | Acquisitions | 6,625,000.00  | -6,645,083.65        |                          |
|            |                                           | Dispositions | -1,560,000.00 |                      | 1,852,688.50             |
| SBZ4C9B0   | MIDAMERICAN ENERGY CO 4.25% 05-01-2046    |              |               |                      |                          |
|            |                                           | Acquisitions | 3,845,000.00  | -4,357,223.90        |                          |
|            |                                           | Dispositions | -445,000.00   |                      | 528,744.55               |
| SBFNNXJ0   | MISSISSIPPI PWR CO 3.95% DUE 03-30-2028   |              |               |                      |                          |
|            |                                           | Acquisitions | 590,000.00    | -626,845.50          |                          |
|            |                                           | Dispositions | -590,000.00   |                      | 638,403.60               |
| SBKFH1R9   | MITSUBISHI UFJ 3.751% DUE 07-18-2039      |              |               |                      |                          |
|            |                                           | Acquisitions | 3,830,000.00  | -3,846,667.00        |                          |
|            |                                           | Dispositions | -905,000.00   |                      | 977,288.30               |
| SBGB66Q6   | MITSUBISHI UFJ 4.286% DUE 07-26-2038      |              |               |                      |                          |
|            |                                           | Acquisitions | 1,135,000.00  | -1,159,761.75        |                          |
|            |                                           | Dispositions | -1,685,000.00 |                      | 1,736,256.00             |

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| Asset ID   | Security Description                                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBKFH1S0   | MITSUBISHI UFJ FIN GRP BDS 3.195% 07-18-2029              | Acquisitions | 2,955,000.00  | -2,989,780.60        |                          |
|            |                                                           | Dispositions | -635,000.00   |                      | 657,581.60               |
| C606822BH6 | MITSUBISHI UFJ FINL GROUP INC FIXED 3.741% 03-07-2029 BEO | Acquisitions | 1,335,000.00  | -1,335,000.00        |                          |
|            |                                                           | Dispositions | -1,335,000.00 |                      | 1,392,043.65             |
| SBJLV5R6   | MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039                | Acquisitions | 1,270,000.00  | -1,279,164.50        |                          |
|            |                                                           | Dispositions | -270,000.00   |                      | 288,854.10               |
| C60687YBA6 | MIZUHO FINL GROUP 2.869% DUE 09-13-2030                   | Acquisitions | 355,000.00    | -355,000.00          |                          |
|            |                                                           | Dispositions | -355,000.00   |                      | 348,269.20               |
| SBYT4Q46   | MOLSON COORS 4.2% DUE 07-15-2046                          | Acquisitions | 750,000.00    | -724,259.10          |                          |
|            |                                                           | Dispositions | -1,730,000.00 |                      | 1,654,637.10             |
| SBG49491   | MOLSON COORS 5 DUE 05-01-2042                             | Acquisitions | 1,470,000.00  | -1,430,869.30        |                          |
|            |                                                           | Dispositions | -1,095,000.00 |                      | 1,122,996.60             |
| C60920LAE4 | MONDELEZ INTL 2.125% DUE 09-19-2022                       | Acquisitions | 1,300,000.00  | -1,299,662.00        |                          |
|            |                                                           | Dispositions | -1,300,000.00 |                      | 1,291,095.00             |
| C609207105 | MONDELEZ INTL INC COM                                     | Acquisitions | 88,494.00     | -4,712,785.15        |                          |
|            |                                                           | Dispositions | -2,400.00     |                      | 131,957.29               |
| C61174X109 | MONSTER BEVERAGE CORP NEW COM                             | Acquisitions | 85,856.00     | -4,914,037.87        |                          |
|            |                                                           | Dispositions | -85,856.00    |                      | 4,947,526.99             |
| SBZ9P947   | MORGAN STANLEY 3.971% 07-22-2038                          | Acquisitions | 645,000.00    | -603,437.70          |                          |
|            |                                                           | Dispositions | -2,130,000.00 |                      | 2,189,308.60             |
| SBYM4WR8   | MORGAN STANLEY 4.375% DUE 01-22-2047                      | Acquisitions | 225,000.00    | -226,446.75          |                          |
|            |                                                           | Dispositions | -225,000.00   |                      | 226,041.75               |
| C6174468G7 | MORGAN STANLEY 4.431% 01-23-2030                          |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                        | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                             | Acquisitions | 8,575,000.00  | -8,698,217.95        |                          |
|            |                                             | Dispositions | -6,575,000.00 |                      | 6,830,829.45             |
| SBD1KDW2   | MORGAN STANLEY 4.457% DUE 04-22-2039        |              |               |                      |                          |
|            |                                             | Acquisitions | 795,000.00    | -814,170.20          |                          |
|            |                                             | Dispositions | -1,325,000.00 |                      | 1,419,060.25             |
| SB98G6S2   | MORGAN STANLEY 6.375% DUE 07-24-2042        |              |               |                      |                          |
|            |                                             | Acquisitions | 215,000.00    | -273,477.85          |                          |
|            |                                             | Dispositions | -215,000.00   |                      | 279,414.00               |
| C617446448 | MORGAN STANLEY COM STK USD0.01              |              |               |                      |                          |
|            |                                             | Acquisitions | 135,983.00    | -5,923,908.06        |                          |
|            |                                             | Dispositions | -102,500.00   |                      | 4,474,458.37             |
| SBKLRH64   | MORGAN STANLEY FLTG RT 2.72% DUE 07-22-2025 |              |               |                      |                          |
|            |                                             | Acquisitions | 2,125,000.00  | -2,125,000.00        |                          |
|            |                                             | Dispositions | -2,125,000.00 |                      | 2,145,230.00             |
| SBGDXXF2   | MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043    |              |               |                      |                          |
|            |                                             | Acquisitions | 160,000.00    | -166,956.80          |                          |
|            |                                             | Dispositions | -160,000.00   |                      | 178,577.60               |
| C61945C103 | MOSAIC CO/THE                               |              |               |                      |                          |
|            |                                             | Acquisitions | 21,800.00     | -683,479.47          |                          |
|            |                                             | Dispositions | -21,800.00    |                      | 567,541.20               |
| SBYZGJX6   | MPLX LP 4.5% 04-15-2038                     |              |               |                      |                          |
|            |                                             | Acquisitions | 2,150,000.00  | -2,110,071.80        |                          |
|            |                                             | Dispositions | -1,150,000.00 |                      | 1,151,866.90             |
| SBYZGJY7   | MPLX LP 4.7% 04-15-2048                     |              |               |                      |                          |
|            |                                             | Acquisitions | 155,000.00    | -148,906.95          |                          |
|            |                                             | Dispositions | -2,690,000.00 |                      | 2,650,822.38             |
| SBF5M0J4   | MPLX LP 5.5% DUE 02-15-2049                 |              |               |                      |                          |
|            |                                             | Acquisitions | 3,871,000.00  | -4,083,358.63        |                          |
|            |                                             | Dispositions | -3,589,000.00 |                      | 4,007,731.88             |
| SBYXT874   | MPLX LP FIXED 5.2% DUE 03-01-2047           |              |               |                      |                          |
|            |                                             | Acquisitions | 1,325,000.00  | -1,382,252.50        |                          |
|            |                                             | Dispositions | -980,000.00   |                      | 1,003,099.80             |
| C55354G100 | MSCI INC COMMON                             |              |               |                      |                          |
|            |                                             | Acquisitions | 600.00        | -127,782.70          |                          |
|            |                                             | Dispositions | -600.00       |                      | 142,320.44               |



◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                               | Transaction  | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------|--------------|--------------|----------------------|--------------------------|
| CN59465109 | MYLAN NV                                           | Acquisitions | 48,600.00    | -1,197,504.00        |                          |
|            |                                                    | Dispositions | -57,200.00   |                      | 1,419,705.50             |
| C62944T105 | N V R INC COM                                      | Acquisitions | 344.00       | -1,107,960.77        |                          |
|            |                                                    | Dispositions | -147.00      |                      | 560,555.71               |
| C637432NT8 | NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049 | Acquisitions | 565,000.00   | -563,067.70          |                          |
|            |                                                    | Dispositions | -185,000.00  |                      | 221,180.45               |
| SBJXCM10   | NATIONWIDE FINL 3.9% DUE 11-30-2049                | Acquisitions | 1,970,000.00 | -1,960,307.60        |                          |
|            |                                                    | Dispositions | -225,000.00  |                      | 231,468.75               |
| C64110D104 | NETAPP INC COM STK                                 | Acquisitions | 10,600.00    | -683,591.94          |                          |
|            |                                                    | Dispositions | -14,400.00   |                      | 933,559.13               |
| SBXVMCC1   | NEWFIELD EXPL CO 5.375% DUE 01-01-2026             | Acquisitions | 2,195,000.00 | -2,328,651.25        |                          |
|            |                                                    | Dispositions | -379,000.00  |                      | 414,277.32               |
| C651639106 | NEWMONT CORPORATION                                | Acquisitions | 96,400.00    | -3,496,728.48        |                          |
|            |                                                    | Dispositions | -64,700.00   |                      | 2,498,553.37             |
| SB7J8X60   | NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG          | Acquisitions | 190,000.00   | -196,805.80          |                          |
|            |                                                    | Dispositions | -570,000.00  |                      | 590,963.50               |
| C65336K103 | NEXSTAR MEDIA GROUP INC CL A CL A                  | Acquisitions | 4,300.00     | -451,388.28          |                          |
|            |                                                    | Dispositions | -4,300.00    |                      | 410,398.94               |
| SBJLTXW1   | NEXTERA ENERGY CAP 3.5% DUE 04-01-2029             | Acquisitions | 520,000.00   | -518,003.20          |                          |
|            |                                                    | Dispositions | -520,000.00  |                      | 551,469.75               |
| C654106103 | NIKE INC CL B                                      | Acquisitions | 37,200.00    | -3,355,717.78        |                          |
|            |                                                    | Dispositions | -6,800.00    |                      | 615,657.86               |
| SBD72Q01   | NISOURCE FIN CORP 3.95% DUE 03-30-2048             |              |              |                      |                          |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBK20BW6   | NISOURCE INC 2.95% DUE 09-01-2029     | Acquisitions | 340,000.00    | -358,740.80          |                          |
|            |                                       | Dispositions | -1,145,000.00 |                      | 1,107,780.60             |
| SBK5MW93   | NOBLE ENERGY INC 4.2% DUE 10-15-2049  | Acquisitions | 320,000.00    | -319,443.20          |                          |
|            |                                       | Dispositions | -320,000.00   |                      | 322,963.20               |
| SBD0NMR0   | NOBLE ENERGY INC 4.95% DUE 08-15-2047 | Acquisitions | 2,680,000.00  | -2,678,124.00        |                          |
|            |                                       | Dispositions | -625,000.00   |                      | 598,660.75               |
| SBSJV4K7   | NOBLE ENERGY INC 5.05% DUE 11-15-2044 | Acquisitions | 240,000.00    | -222,012.00          |                          |
|            |                                       | Dispositions | -240,000.00   |                      | 237,386.40               |
| SBLSP519   | NOBLE ENERGY INC 5.25% DUE 11-15-2043 | Acquisitions | 1,409,000.00  | -1,457,678.48        |                          |
|            |                                       | Dispositions | -2,435,000.00 |                      | 2,294,631.00             |
| SB3WSZZ2   | NOBLE ENERGY INC 6% DUE 03-01-2041    | Acquisitions | 300,000.00    | -319,920.00          |                          |
|            |                                       | Dispositions | -1,180,000.00 |                      | 1,200,280.75             |
| SBNFX1H8   | NORDSTROM INC 5% DUE 01-15-2044       | Acquisitions | 530,000.00    | -617,086.95          |                          |
|            |                                       | Dispositions | -160,000.00   |                      | 184,244.80               |
| SBD5H1N6   | NORFOLK SOUTHN 3.8% DUE 08-01-2028    | Acquisitions | 120,000.00    | -101,048.40          |                          |
|            |                                       | Dispositions | -215,000.00   |                      | 185,437.50               |
| C655844BY3 | NORFOLK SOUTHN CORP 4.15% 02-28-2048  | Acquisitions | 780,000.00    | -805,732.20          |                          |
|            |                                       | Dispositions | -780,000.00   |                      | 806,590.20               |
| SBKBTGN0   | NORFOLK SOUTHN FIXED 4.1% 05-15-2049  | Acquisitions | 320,000.00    | -357,843.20          |                          |
|            |                                       | Dispositions | -320,000.00   |                      | 359,916.80               |
| SBKLMSY4   | NORTHN STS PWR CO 2.9% DUE 03-01-2050 | Acquisitions | 2,300,000.00  | -2,331,057.15        |                          |
|            |                                       | Dispositions | -315,000.00   |                      | 355,398.75               |
|            |                                       | Acquisitions | 1,200,000.00  | -1,168,701.60        |                          |
|            |                                       | Dispositions | -1,200,000.00 |                      | 1,143,777.75             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBF15KF3   | NORTHROP GRUMMAN 3.25% DUE 01-15-2028        | Acquisitions | 1,680,000.00  | -1,704,544.80        |                          |
|            |                                              | Dispositions | -1,625,000.00 |                      | 1,624,763.65             |
| SBF15KD1   | NORTHROP GRUMMAN 4.03% DUE 10-15-2047        | Acquisitions | 3,705,000.00  | -3,869,368.65        |                          |
|            |                                              | Dispositions | -705,000.00   |                      | 733,778.10               |
| SBB9ZSW0   | NORTHROP GRUMMAN 4.75% DUE 06-01-2043        | Acquisitions | 955,000.00    | -1,111,681.65        |                          |
|            |                                              | Dispositions | -595,000.00   |                      | 718,867.10               |
| C668771108 | NORTONLIFE LOCK INC                          | Dispositions | -8,700.00     |                      | 212,077.88               |
|            |                                              | Free Receipt | 8,700.00      | 198,593.28           |                          |
| CG66721104 | NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 | Acquisitions | 21,957.00     | -1,223,798.84        |                          |
|            |                                              | Dispositions | -54,376.00    |                      | 2,805,901.42             |
| SBK1PN26   | NOVARTIS CAP CORP 4.4% DUE 05-06-2044        | Acquisitions | 475,000.00    | -507,357.00          |                          |
|            |                                              | Dispositions | -1,425,000.00 |                      | 1,709,729.25             |
| C629377508 | NRG ENERGY INC COM NEW                       | Acquisitions | 34,504.00     | -1,373,232.50        |                          |
|            |                                              | Dispositions | -13,200.00    |                      | 445,308.28               |
| C67020Y100 | NUANCE COMMUNICATIONS INC COM                | Acquisitions | 8,700.00      | -125,444.46          |                          |
|            |                                              | Dispositions | -28,700.00    |                      | 442,662.14               |
| SBJH0CR6   | NUTRIEN LTD FIXED 4.2% DUE 04-01-2029        | Acquisitions | 675,000.00    | -672,819.75          |                          |
|            |                                              | Dispositions | -675,000.00   |                      | 714,617.10               |
| CG6700G107 | NVENT ELECTRIC PLC COM USD0.01 WI            | Acquisitions | 20,600.00     | -544,752.12          |                          |
|            |                                              | Dispositions | -35,800.00    |                      | 771,805.40               |
| CN6596X109 | NXP SEMICONDUCTORS N V COM STK               | Acquisitions | 48,300.00     | -4,634,848.32        |                          |
|            |                                              | Dispositions | -22,100.00    |                      | 2,613,690.97             |
| SBFMZD75   | OCCIDENTAL PETE 4.2% DUE 03-15-2048          |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                              | Acquisitions | 2,290,000.00  | -2,244,171.88        |                          |
|            |                                                              | Dispositions | -295,000.00   |                      | 288,094.05               |
| SBJ9NFP2   | OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG | Acquisitions | 1,074,000.00  | -1,069,852.90        |                          |
|            |                                                              | Dispositions | -735,000.00   |                      | 746,421.90               |
| SBJ9NFR4   | OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039                | Acquisitions | 1,184,000.00  | -1,177,855.04        |                          |
|            |                                                              | Dispositions | -1,135,000.00 |                      | 1,164,143.50             |
| C674599105 | OCCIDENTAL PETROLEUM CORP                                    | Acquisitions | 14,300.00     | -628,946.39          |                          |
|            |                                                              | Dispositions | -53,040.00    |                      | 3,141,333.22             |
| SBJVQFY8   | OHIO PWR CO CORP 4.0% 06-01-2049                             | Acquisitions | 775,000.00    | -773,109.00          |                          |
|            |                                                              | Dispositions | -775,000.00   |                      | 857,830.15               |
| C680223104 | OLD REP INTL CORP COM                                        | Acquisitions | 73,195.00     | -1,617,653.78        |                          |
|            |                                                              | Dispositions | -41,900.00    |                      | 956,327.31               |
| SBJ2XVC8   | ONEOK INC NEW 4.35% 03-15-2029                               | Acquisitions | 635,000.00    | -673,150.80          |                          |
|            |                                                              | Dispositions | -635,000.00   |                      | 677,062.40               |
| SBK9V9H7   | ONEOK INC NEW 4.45% DUE 09-01-2049                           | Acquisitions | 2,540,000.00  | -2,536,578.90        |                          |
|            |                                                              | Dispositions | -945,000.00   |                      | 945,646.55               |
| SBF0NYC3   | ONEOK INC NEW 4.95% DUE 07-13-2047                           | Acquisitions | 415,000.00    | -409,248.10          |                          |
|            |                                                              | Dispositions | -415,000.00   |                      | 428,532.00               |
| SBDDR194   | ONEOK INC NEW 5.2% DUE 07-15-2048                            | Acquisitions | 3,010,000.00  | -2,982,488.60        |                          |
|            |                                                              | Dispositions | -1,680,000.00 |                      | 1,727,169.05             |
| SBK9V9C2   | ONEOK INC NEW FIXED 3.4% 09-01-2029                          | Acquisitions | 620,000.00    | -617,954.00          |                          |
|            |                                                              | Dispositions | -620,000.00   |                      | 613,558.20               |
| SBF4ZFF5   | ORACLE CORP 3.8% 11-15-2037                                  | Acquisitions | 770,000.00    | -757,692.10          |                          |
|            |                                                              | Dispositions | -3,005,000.00 |                      | 3,144,441.80             |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBY7RCZ0   | ORACLE CORP 3.85% DUE 07-15-2036         | Acquisitions | 815,000.00    | -774,097.80          |                          |
|            |                                          | Dispositions | -525,000.00   |                      | 576,561.75               |
| SBD390R1   | ORACLE CORP 4% 11-15-2047                | Acquisitions | 865,000.00    | -850,525.95          |                          |
|            |                                          | Dispositions | -3,375,000.00 |                      | 3,537,462.85             |
| SBY7RD02   | ORACLE CORP 4% DUE 07-15-2046            | Acquisitions | 1,650,000.00  | -1,680,509.45        |                          |
|            |                                          | Dispositions | -1,250,000.00 |                      | 1,206,118.45             |
| SBWTM334   | ORACLE CORP 4.125% DUE 05-15-2045        | Acquisitions | 545,000.00    | -535,293.55          |                          |
|            |                                          | Dispositions | -685,000.00   |                      | 686,588.20               |
| SBWTM356   | ORACLE CORP 4.375% DUE 05-15-2055        | Acquisitions | 1,470,000.00  | -1,654,094.50        |                          |
|            |                                          | Dispositions | -300,000.00   |                      | 313,809.00               |
| SBP4W512   | ORACLE CORP 4.5% DUE 07-08-2044          | Acquisitions | 220,000.00    | -249,403.00          |                          |
|            |                                          | Dispositions | -220,000.00   |                      | 255,439.80               |
| SB7FNML7   | ORACLE CORP 5.375 DUE 07-15-2040         | Acquisitions | 960,000.00    | -1,169,359.80        |                          |
|            |                                          | Dispositions | -595,000.00   |                      | 770,637.50               |
| SB3LR141   | ORACLE CORP 6.125% DUE 07-08-2039        | Acquisitions | 370,000.00    | -475,006.00          |                          |
|            |                                          | Dispositions | -370,000.00   |                      | 472,741.60               |
| SB2QR213   | ORACLE CORP 6.5% DUE 04-15-2038          | Acquisitions | 635,000.00    | -787,541.40          |                          |
|            |                                          | Dispositions | -635,000.00   |                      | 835,851.15               |
| C68389X105 | ORACLE CORP COM                          | Acquisitions | 51,863.00     | -2,889,316.96        |                          |
|            |                                          | Dispositions | -87,276.00    |                      | 4,684,282.26             |
| S9A32HNU   | OTC DER CASH COLL RECEIVABLE FROM UBSSEC | Acquisitions | 70,000.00     | -70,000.00           |                          |
|            |                                          | Dispositions | -70,000.00    |                      | 70,000.00                |
| S9A32GLL   | OTC DERIVATIVE CASH COLL PAY TO CITIBANK |              |               |                      |                          |

## ◆ 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 | -330,000.00   |                      | 330,000.00               |
| S9B8RP6U   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED |              |               |                      |                          |
|            |                                                                   | Acquisitions | 120,000.00    | -120,000.00          |                          |
|            |                                                                   | Dispositions | -200,000.00   |                      | 200,000.00               |
| S9A32GTU   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33       |              |               |                      |                          |
|            |                                                                   | Acquisitions | 270,000.00    | -270,000.00          |                          |
|            |                                                                   | Dispositions | -270,000.00   |                      | 270,000.00               |
| S9A32HHL   | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA |              |               |                      |                          |
|            |                                                                   | Acquisitions | 990,000.00    | -990,000.00          |                          |
|            |                                                                   | Dispositions | -880,000.00   |                      | 880,000.00               |
| S9B8RP6L   | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED      |              |               |                      |                          |
|            |                                                                   | Acquisitions | 180,000.00    | -180,000.00          |                          |
|            |                                                                   | Dispositions | -180,000.00   |                      | 180,000.00               |
| S9A32HKU   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS                 |              |               |                      |                          |
|            |                                                                   | Acquisitions | 280,000.00    | -280,000.00          |                          |
|            |                                                                   | Dispositions | -550,000.00   |                      | 550,000.00               |
| C690742101 | OWENS CORNING NEW COM STK                                         |              |               |                      |                          |
|            |                                                                   | Acquisitions | 23,503.00     | -1,496,601.46        |                          |
|            |                                                                   | Dispositions | -2,400.00     |                      | 151,587.30               |
| SBHXC�N8   | PACIFICORP 4.15% 02-15-2050                                       |              |               |                      |                          |
|            |                                                                   | Acquisitions | 3,445,000.00  | -3,428,980.75        |                          |
|            |                                                                   | Dispositions | -2,400,000.00 |                      | 2,756,567.45             |
| C695156109 | PACKAGING CORP AMER COM ISIN US6951561090                         |              |               |                      |                          |
|            |                                                                   | Acquisitions | 27,575.00     | -2,585,414.32        |                          |
|            |                                                                   | Dispositions | -29,751.00    |                      | 2,946,259.22             |
| SBKMKKT6   | PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049                    |              |               |                      |                          |
|            |                                                                   | Acquisitions | 510,000.00    | -505,512.00          |                          |
|            |                                                                   | Dispositions | -510,000.00   |                      | 529,066.00               |
| C697435105 | PALO ALTO NETWORKS INC COM USD0.0001                              |              |               |                      |                          |
|            |                                                                   | Acquisitions | 4,600.00      | -1,118,618.53        |                          |
|            |                                                                   | Dispositions | -4,600.00     |                      | 1,004,980.86             |
| C69924R108 | PARAMOUNT GROUP INC COM                                           |              |               |                      |                          |
|            |                                                                   | Acquisitions | 64,158.00     | -912,580.78          |                          |
|            |                                                                   | Dispositions | -64,158.00    |                      | 845,519.56               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                     | Transaction  | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------|--------------|--------------|----------------------|--------------------------|
| C700517105 | PARK HOTELS & RESORTS INC COM            | Acquisitions | 78,237.00    | -2,372,444.47        |                          |
|            |                                          | Dispositions | -105,351.00  |                      | 2,563,202.59             |
| SBJTDRM3   | PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049 | Acquisitions | 400,000.00   | -394,016.00          |                          |
|            |                                          | Dispositions | -400,000.00  |                      | 398,060.00               |
| C70450Y103 | PAYPAL HLDGS INC COM                     | Acquisitions | 33,400.00    | -3,683,145.76        |                          |
|            |                                          | Dispositions | -33,400.00   |                      | 3,473,389.36             |
| C69318G106 | PBF ENERGY INC CL A CL A                 | Acquisitions | 15,066.00    | -430,324.62          |                          |
|            |                                          | Dispositions | -29,900.00   |                      | 903,302.94               |
| C704551100 | PEABODY ENERGY CORP NEW                  | Acquisitions | 7,957.00     | -243,556.90          |                          |
|            |                                          | Dispositions | -36,712.00   |                      | 708,510.74               |
| CG7S00T104 | PENTAIR PLC COM USD0.01                  | Acquisitions | 7,200.00     | -310,694.35          |                          |
|            |                                          | Dispositions | -7,200.00    |                      | 297,463.90               |
| C713448EP9 | PEPSICO INC 2.875% DUE 10-15-2049        | Acquisitions | 885,000.00   | -869,583.30          |                          |
|            |                                          | Dispositions | -315,000.00  |                      | 301,981.05               |
| C713448EM6 | PEPSICO INC 3.375% DUE 07-29-2049        | Acquisitions | 9,350,000.00 | -9,298,565.90        |                          |
|            |                                          | Dispositions | -250,000.00  |                      | 253,167.50               |
| C713448108 | PEPSICO INC COM                          | Acquisitions | 20,019.00    | -2,532,960.52        |                          |
|            |                                          | Dispositions | -12,774.00   |                      | 1,720,823.77             |
| C71377A103 | PERFORMANCE FOOD GROUP CO COM            | Acquisitions | 12,300.00    | -469,665.23          |                          |
|            |                                          | Dispositions | -18,496.00   |                      | 747,791.36               |
| C715347100 | PERSPECTA INC COM                        | Acquisitions | 7,400.00     | -198,427.94          |                          |
|            |                                          | Dispositions | -22,900.00   |                      | 457,408.79               |
| SB2RJ2C9   | PETRO-CDA 6.8% DUE 05-15-2038            |              |              |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                  | Acquisitions | 355,000.00    | -481,742.10          |                          |
|            |                                                                  | Dispositions | -825,000.00   |                      | 1,155,924.00             |
| SBJ1G678   | PFIZER INC 4% DUE 03-15-2049                                     |              |               |                      |                          |
|            |                                                                  | Acquisitions | 940,000.00    | -924,649.80          |                          |
|            |                                                                  | Dispositions | -425,000.00   |                      | 492,502.75               |
| SBFY0KD3   | PFIZER INC 4.1% 09-15-2038                                       |              |               |                      |                          |
|            |                                                                  | Acquisitions | 245,000.00    | -250,737.90          |                          |
|            |                                                                  | Dispositions | -345,000.00   |                      | 363,978.45               |
| SBFY0KF5   | PFIZER INC 4.2% 09-15-2048                                       |              |               |                      |                          |
|            |                                                                  | Acquisitions | 840,000.00    | -980,317.50          |                          |
|            |                                                                  | Dispositions | -900,000.00   |                      | 930,826.55               |
| SBJ1G667   | PFIZER INC FIXED 3.9% 03-15-2039                                 |              |               |                      |                          |
|            |                                                                  | Acquisitions | 635,000.00    | -642,089.70          |                          |
|            |                                                                  | Dispositions | -635,000.00   |                      | 707,161.40               |
| SB8MJDB2   | PFIZER INC NT 7.2 DUE 03-15-2039                                 |              |               |                      |                          |
|            |                                                                  | Acquisitions | 340,000.00    | -519,642.40          |                          |
|            |                                                                  | Dispositions | -375,000.00   |                      | 537,767.55               |
| SB90G0K0   | PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 |              |               |                      |                          |
|            |                                                                  | Acquisitions | 520,000.00    | -509,995.20          |                          |
|            |                                                                  | Dispositions | -210,000.00   |                      | 220,974.60               |
| SB83KB65   | PHILIP MORRIS INTL 4.125% DUE 03-04-2043                         |              |               |                      |                          |
|            |                                                                  | Acquisitions | 200,000.00    | -210,224.00          |                          |
|            |                                                                  | Dispositions | -200,000.00   |                      | 219,462.00               |
| SBSMTK33   | PHILIP MORRIS INTL 4.25% DUE 11-10-2044                          |              |               |                      |                          |
|            |                                                                  | Acquisitions | 1,460,000.00  | -1,514,233.30        |                          |
|            |                                                                  | Dispositions | -2,035,000.00 |                      | 2,149,275.35             |
| C718172109 | PHILIP MORRIS INTL COM STK NPV                                   |              |               |                      |                          |
|            |                                                                  | Acquisitions | 87,074.00     | -6,872,688.36        |                          |
|            |                                                                  | Dispositions | -98,919.00    |                      | 7,924,695.79             |
| SBKLMT63   | PHILLIPS 66 3.15% DUE 12-15-2029                                 |              |               |                      |                          |
|            |                                                                  | Acquisitions | 250,000.00    | -249,452.50          |                          |
|            |                                                                  | Dispositions | -250,000.00   |                      | 247,252.50               |
| S BSPCC33  | PHILLIPS 66 4.875% DUE 11-15-2044                                |              |               |                      |                          |
|            |                                                                  | Acquisitions | 2,725,000.00  | -2,889,756.50        |                          |
|            |                                                                  | Dispositions | -600,000.00   |                      | 696,535.85               |



◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                            | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C718546104 | PHILLIPS 66 COM                                 | Acquisitions | 13,486.00     | -1,455,879.84        |                          |
|            |                                                 | Dispositions | -8,590.00     |                      | 786,940.69               |
| SPIEDMON   | PIEDMONT NAT GAS 3.5% DUE 06-01-2029            | Acquisitions | 1,000,000.00  | -1,002,688.20        |                          |
|            |                                                 | Dispositions | -565,000.00   |                      | 596,961.50               |
| C723484101 | PINNACLE W. CAP CORP COM                        | Acquisitions | 9,600.00      | -902,267.71          |                          |
|            |                                                 | Dispositions | -9,600.00     |                      | 838,210.22               |
| C723787107 | PIONEER NAT RES CO COM                          | Acquisitions | 8,100.00      | -1,220,644.24        |                          |
|            |                                                 | Dispositions | -8,100.00     |                      | 1,068,810.24             |
| SB92Y2L7   | PLAINS ALL AMERN 4.3% DUE 01-31-2043            | Acquisitions | 270,000.00    | -241,990.20          |                          |
|            |                                                 | Dispositions | -1,335,000.00 |                      | 1,200,673.25             |
| C72650RBE1 | PLAINS ALL AMERN 4.7 DUE 06-15-2044             | Acquisitions | 470,000.00    | -441,330.00          |                          |
|            |                                                 | Dispositions | -1,520,000.00 |                      | 1,453,341.30             |
| SBYM9466   | PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 | Acquisitions | 945,000.00    | -923,778.40          |                          |
|            |                                                 | Dispositions | -550,000.00   |                      | 537,615.50               |
| C733174700 | POPULAR INC COM NEW COM USD6 (POST REV SPLIT)   | Acquisitions | 19,200.00     | -989,897.12          |                          |
|            |                                                 | Dispositions | -7,500.00     |                      | 406,897.08               |
| C736508847 | PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW     | Acquisitions | 3,600.00      | -173,608.07          |                          |
|            |                                                 | Dispositions | -7,400.00     |                      | 331,178.18               |
| C737446104 | POST HLDGS INC COM STK                          | Acquisitions | 700.00        | -75,265.68           |                          |
|            |                                                 | Dispositions | -14,400.00    |                      | 1,524,173.54             |
| SBKKGQM1   | PPG INDS INC 2.8% DUE 08-15-2029 RG             | Acquisitions | 350,000.00    | -349,062.00          |                          |
|            |                                                 | Dispositions | -350,000.00   |                      | 348,239.50               |
| SBD6JXP7   | PPL CAP FDG INC 4% DUE 09-15-2047               |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                          | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                               | Acquisitions | 600,000.00    | -575,851.95          |                          |
|            |                                               | Dispositions | -600,000.00   |                      | 624,426.00               |
| C69354M108 | PRA HEALTH SCIENCES INC COM                   |              |               |                      |                          |
|            |                                               | Acquisitions | 2,600.00      | -277,855.74          |                          |
|            |                                               | Dispositions | -2,600.00     |                      | 246,711.27               |
| C742718109 | PROCTER & GAMBLE COM NPV                      |              |               |                      |                          |
|            |                                               | Acquisitions | 115,014.00    | -13,214,159.41       |                          |
|            |                                               | Dispositions | -17,211.00    |                      | 1,776,571.66             |
| SB5L3ZK7   | PROGRESS ENERGY 6.5% DUE 02-01-2042           |              |               |                      |                          |
|            |                                               | Acquisitions | 520,000.00    | -588,754.40          |                          |
|            |                                               | Dispositions | -265,000.00   |                      | 318,188.15               |
| SBG0T5R0   | PROGRESSIVE CORP 4.2% DUE 03-15-2048          |              |               |                      |                          |
|            |                                               | Acquisitions | 965,000.00    | -1,082,465.60        |                          |
|            |                                               | Dispositions | -510,000.00   |                      | 602,767.80               |
| SBDR0683   | PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG |              |               |                      |                          |
|            |                                               | Acquisitions | 800,000.00    | -895,507.40          |                          |
|            |                                               | Dispositions | -670,000.00   |                      | 673,611.30               |
| C74340XBJ9 | PROLOGIS L P 4.375% DUE 09-15-2048            |              |               |                      |                          |
|            |                                               | Acquisitions | 685,000.00    | -805,691.25          |                          |
|            |                                               | Dispositions | -445,000.00   |                      | 560,731.30               |
| SBFNNX67   | PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048    |              |               |                      |                          |
|            |                                               | Acquisitions | 1,245,000.00  | -1,410,101.40        |                          |
|            |                                               | Dispositions | -1,340,000.00 |                      | 1,491,942.60             |
| C74432QCE3 | PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050    |              |               |                      |                          |
|            |                                               | Acquisitions | 1,070,000.00  | -1,156,182.10        |                          |
|            |                                               | Dispositions | -620,000.00   |                      | 650,142.70               |
| SBKVJXR3   | PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG   |              |               |                      |                          |
|            |                                               | Acquisitions | 5,300,000.00  | -5,308,280.85        |                          |
|            |                                               | Dispositions | -1,135,000.00 |                      | 1,132,369.80             |
| SBFZCSL2   | PRUDENTIAL FINL INC 3.935% DUE 12-07-2049     |              |               |                      |                          |
|            |                                               | Acquisitions | 365,000.00    | -401,967.20          |                          |
|            |                                               | Dispositions | -790,000.00   |                      | 782,686.30               |
| C744320102 | PRUDENTIAL FINL INC COM                       |              |               |                      |                          |
|            |                                               | Acquisitions | 9,200.00      | -820,451.95          |                          |
|            |                                               | Dispositions | -61,978.00    |                      | 5,570,823.04             |

# ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C69360J107 | PS BUSINESS PKS INC CALIF COM                                          | Acquisitions | 3,000.00      | -528,398.75          |                          |
|            |                                                                        | Dispositions | -3,000.00     |                      | 490,526.77               |
| C744573106 | PUB SERVICE ENTERPRISE GROUP INC COM                                   | Acquisitions | 13,420.00     | -791,807.24          |                          |
|            |                                                                        | Dispositions | -9,518.00     |                      | 568,425.70               |
| C74460D109 | PUB STORAGE COM                                                        | Acquisitions | 11,000.00     | -2,387,201.05        |                          |
|            |                                                                        | Dispositions | -2,900.00     |                      | 613,578.88               |
| SBJXS092   | PUB SVC ELEC GAS CO FIXED 3.2% 05-15-2029 REG                          | Acquisitions | 655,000.00    | -652,438.95          |                          |
|            |                                                                        | Dispositions | -655,000.00   |                      | 698,511.65               |
| SBF4NQX4   | PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048                           | Acquisitions | 200,000.00    | -235,818.00          |                          |
|            |                                                                        | Dispositions | -175,000.00   |                      | 188,963.25               |
| SBKDJPC0   | PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                                 | Acquisitions | 9,420,000.00  | -9,297,440.60        |                          |
|            |                                                                        | Dispositions | -1,475,000.00 |                      | 1,492,584.50             |
| SBK5HXM8   | PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049            | Acquisitions | 730,000.00    | -726,375.65          |                          |
|            |                                                                        | Dispositions | -170,000.00   |                      | 174,131.00               |
| SBK6LQH5   | PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049                          | Acquisitions | 520,000.00    | -516,635.60          |                          |
|            |                                                                        | Dispositions | -255,000.00   |                      | 258,842.85               |
| C745867101 | PULTE GROUP INC                                                        | Acquisitions | 154,817.00    | -5,230,212.10        |                          |
|            |                                                                        | Dispositions | -20,000.00    |                      | 543,417.10               |
| S9JZPDNU   | PUT SWO USD BNPAFRPP P 1.69% / R 3MLIBOR European 317U438U8 12/04/2019 | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|            |                                                                        | Dispositions | -2,200,000.00 |                      | 2,530.00                 |
| S9J7631U   | PUT SWO USD BNPAFRPP P 2.45% / R 3MLIBOR European 317U451S5 05/02/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|            |                                                                        | Dispositions | -2,700,000.00 |                      | 3,240.00                 |
| S9J66H7U   | PUT SWO USD BNPAFRPP P 2.6% / R 3MLIBOR European 317U288S4 04/12/2019  |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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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 |                      | 1,725.00                 |
| S9J62Z6U | PUT SWO USD BNPAFRPP P 2.61% / R 3MLIBOR European 317U266S0 04/09/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 2,300.00                 |
| S9J4VMLU | PUT SWO USD BNPAFRPP P 2.71% / R 3MLIBOR European 317U038S7 03/05/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 2,590.00                 |
| S9J4KM6U | PUT SWO USD BNPAFRPP P 2.78% / R 3MLIBOR European 317U978R1 02/26/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 3,220.00                 |
| S9JZML2U | PUT SWO USD BOFAUS6S P 1.66% / R 3MLIBOR European 317U391U3 11/29/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 4,240.00                 |
| S9JZX4U  | PUT SWO USD BOFAUS6S P 1.7% / R 3MLIBOR European 317U328U1 11/25/2019   |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 4,031.00                 |
| S9JZ9Y4U | PUT SWO USD BOFAUS6S P 1.73% / R 3MLIBOR European 317U183U5 11/12/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 4,200.00                 |
| S9J52ZTU | PUT SWO USD BOFAUS6S P 2.64% / R 3MLIBOR European 317U064S4 03/08/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,600,000.00 |                      | 2,795.00                 |
| S9J54FAU | PUT SWO USD BOFAUS6S P 2.661% / R 3MLIBOR European 317U067S1 03/11/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 2,744.00                 |
| S9J61BVU | PUT SWO USD CHASUS33 P 2.635% / R 3MLIBOR European 317U261S5 04/08/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,100,000.00 |                      | 2,821.00                 |
| S9J5E69U | PUT SWO USD CHASUS33 P 2.675% / R 3MLIBOR European 317U156S3 03/21/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,000,000.00 |                      | 3,150.00                 |
| S9J8NXLU | PUT SWO USD CITIUS33 P 2.33% / R 3MLIBOR European 317U746S0 06/18/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 3,105.00                 |

◆ **Schedule of Acquisitions and Dispositions**

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| Asset ID | Security Description                                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J7AS3U | PUT SWO USD CITIUS33 P 2.46% / R 3MLIBOR European 317U469S5 05/07/2019 | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,500,000.00 |                      | 2,718.75                 |
| S9J7KQ2U | PUT SWO USD CITIUS33 P 2.52% / R 3MLIBOR European 317U519S5 05/15/2019 | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,200,000.00 |                      | 2,200.00                 |
| S9JXDF0U | PUT SWO USD CSFPG2L P 1.94% / R 3MLIBOR European 317U241T8 08/19/2019  | Acquisitions | 3,900,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -3,900,000.00 |                      | 5,265.00                 |
| S9JX9GEU | PUT SWO USD CSFPG2L P 1.965% / R 3MLIBOR European 317U207T0 08/15/2019 | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,400,000.00 |                      | 3,510.00                 |
| S9JX4Y4U | PUT SWO USD CSFPG2L P 2.13% / R 3MLIBOR European 317U136T6 08/09/2019  | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -1,200,000.00 |                      | 3,000.00                 |
| S9J8B74U | PUT SWO USD CSFPG2L P 2.41% / R 3MLIBOR European 317U662S0 06/07/2019  | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,400,000.00 |                      | 3,000.00                 |
| S9J7DPXU | PUT SWO USD CSFPG2L P 2.45% / R 3MLIBOR European 317U478S4 05/09/2019  | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,700,000.00 |                      | 2,700.00                 |
| S9J7GRLU | PUT SWO USD CSFPG2L P 2.45% / R 3MLIBOR European 317U502S4 05/13/2019  | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,100,000.00 |                      | 1,995.00                 |
| S9J7VE1U | PUT SWO USD CSFPG2L P 2.46% / R 3MLIBOR European 317U578S3 05/24/2019  | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,100,000.00 |                      | 2,520.00                 |
| S9J79QFU | PUT SWO USD CSFPG2L P 2.47% / R 3MLIBOR European 317U467S7 05/06/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,500,000.00 |                      | 2,750.00                 |
| S9J7CBFU | PUT SWO USD CSFPG2L P 2.48% / R 3MLIBOR European 317U471S1 05/08/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,500,000.00 |                      | 2,500.00                 |
| S9J88PJU | PUT SWO USD CSFPG2L P 2.48% / R 3MLIBOR European 317U651S3 06/04/2019  |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                         | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,000,000.00 |                      | 2,000.00                 |
| S9J87SFU | PUT SWO USD CSFPG2L P 2.51% / R 3MLIBOR European 317U642S5 06/03/2019   |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,100,000.00 |                      | 2,100.00                 |
| S9J22Z9U | PUT SWO USD DEUTGB2L P 1.625% / R 3MLIBOR European 317U062U1 11/01/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 3,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,500,000.00 |                      | 6,650.00                 |
| S9K14VLU | PUT SWO USD GSCMUS33 P 1.66% / R 3MLIBOR European 317U608U2 12/27/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 3,645.00                 |
| S9K13EZU | PUT SWO USD GSCMUS33 P 1.67% / R 3MLIBOR European 317U586U8 12/23/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,200,000.00 |                      | 2,926.00                 |
| S9JZBYMU | PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U212U0 11/15/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 4,760.00                 |
| S9JZQ28U | PUT SWO USD GSCMUS33 P 1.75% / R 3MLIBOR European 317U471U6 12/06/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 4,160.00                 |
| S9JZFMTU | PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U267U4 11/21/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 4,080.00                 |
| S9JZKQBU | PUT SWO USD GSCMUS33 P 1.78% / R 3MLIBOR European 317U353U9 11/29/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 3,750.00                 |
| S9JZVRMU | PUT SWO USD GSCMUS33 P 1.845% / R 3MLIBOR European 317U518U1 12/12/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 3,720.00                 |
| S9J9FEEU | PUT SWO USD GSCMUS33 P 2.07% / R 3MLIBOR European 317U932S4 07/11/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 3,250.00                 |
| S9J93H0U | PUT SWO USD GSCMUS33 P 2.18% / R 3MLIBOR European 317U825S4 06/28/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 3,500.00                 |

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| Asset ID | Security Description                                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9JX7LHU | PUT SWO USD GSCMUS33 P 2.21% / R 3MLIBOR European 317U171T2 08/12/2019 | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -1,200,000.00 |                      | 2,760.00                 |
| S9J9GEVU | PUT SWO USD GSCMUS33 P 2.23% / R 3MLIBOR European 317U942S2 07/12/2019 | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -1,200,000.00 |                      | 2,880.00                 |
| S9J8V34U | PUT SWO USD GSCMUS33 P 2.24% / R 3MLIBOR European 317U789S8 06/25/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,900,000.00 |                      | 3,770.00                 |
| S9J8LR5U | PUT SWO USD GSCMUS33 P 2.3% / R 3MLIBOR European 317U737S1 06/17/2019  | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,300,000.00 |                      | 2,760.00                 |
| S9J8QGEU | PUT SWO USD GSCMUS33 P 2.31% / R 3MLIBOR European 317U752S1 06/19/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,900,000.00 |                      | 4,219.50                 |
| S9J8UZHU | PUT SWO USD GSCMUS33 P 2.32% / R 3MLIBOR European 317U779S0 06/24/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,900,000.00 |                      | 3,770.00                 |
| S9J8RG4U | PUT SWO USD GSCMUS33 P 2.33% / R 3MLIBOR European 317U756S7 06/20/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,700,000.00 |                      | 3,672.00                 |
| S9J8KJCU | PUT SWO USD GSCMUS33 P 2.34% / R 3MLIBOR European 317U724S6 06/14/2019 | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,400,000.00 |                      | 3,300.00                 |
| S9J8TEJU | PUT SWO USD GSCMUS33 P 2.35% / R 3MLIBOR European 317U764S7 06/21/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,700,000.00 |                      | 3,591.00                 |
| S9J7FAUU | PUT SWO USD GSCMUS33 P 2.42% / R 3MLIBOR European 317U493S5 05/10/2019 | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,500,000.00 |                      | 2,625.00                 |
| S9J85TSU | PUT SWO USD GSCMUS33 P 2.42% / R 3MLIBOR European 317U623S8 06/03/2019 | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,100,000.00 |                      | 2,310.00                 |
| S9J84NPU | PUT SWO USD GSCMUS33 P 2.43% / R 3MLIBOR European 317U615S8 05/31/2019 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                         | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 2,772.00                 |
| S9J8DHWU | PUT SWO USD GSCMUS33 P 2.43% / R 3MLIBOR European 317U678S2 06/10/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 3,375.00                 |
| S9J82BGU | PUT SWO USD GSCMUS33 P 2.44% / R 3MLIBOR European 317U596S1 05/28/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 2,443.75                 |
| S9J7XVYU | PUT SWO USD GSCMUS33 P 2.47% / R 3MLIBOR European 317U591S6 05/28/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 2,576.00                 |
| S9J6CK8U | PUT SWO USD GSCMUS33 P 2.58% / R 3MLIBOR European 317U323S1 04/15/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 2,242.50                 |
| S9J6BA2U | PUT SWO USD GSCMUS33 P 2.59% / R 3MLIBOR European 317U310S6 04/15/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,200,000.00 |                      | 2,200.00                 |
| S9J5GQJU | PUT SWO USD GSCMUS33 P 2.63% / R 3MLIBOR European 317U170S5 03/22/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 2,318.75                 |
| S9J5HU5U | PUT SWO USD GSCMUS33 P 2.65% / R 3MLIBOR European 317U177S8 03/25/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 2,400.00                 |
| S9J5NRGU | PUT SWO USD GSCMUS33 P 2.68% / R 3MLIBOR European 317U220S5 03/29/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 2,250.00                 |
| S9J5UGJU | PUT SWO USD GSCMUS33 P 2.72% / R 3MLIBOR European 317U231S2 04/05/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 2,835.00                 |
| S9J3V71U | PUT SWO USD GSCMUS33 P 2.745% / R 3MLIBOR European 317U917R5 02/14/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 4,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -4,000,000.00 |                      | 5,000.00                 |
| S9J46XPU | PUT SWO USD GSCMUS33 P 2.76% / R 3MLIBOR European 317U945R1 02/19/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 2,640.00                 |



◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J4KDVU | PUT SWO USD GSCMUS33 P 2.78% / R 3MLIBOR European 317U982R5 02/28/2019  | Acquisitions | 9,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -9,000,000.00 |                      | 9,675.00                 |
| S9JZ7RKU | PUT SWO USD MSCSUS33 P 1.5% / R 3MLIBOR European 317U128U3 11/08/2019   | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 4,792.50                 |
| S9JZ9AYU | PUT SWO USD MSCSUS33 P 1.605% / R 3MLIBOR European 317U163U9 11/12/2019 | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 4,788.00                 |
| S9JZSUKU | PUT SWO USD MSCSUS33 P 1.83% / R 3MLIBOR European 317U496U7 12/09/2019  | Acquisitions | 3,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,400,000.00 |                      | 4,794.00                 |
| S9JXEQUU | PUT SWO USD MSCSUS33 P 2.12% / R 3MLIBOR European 317U255T1 08/19/2019  | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 6,699.00                 |
| S9J95EWU | PUT SWO USD MSCSUS33 P 2.16% / R 3MLIBOR European 317U846S9 07/01/2019  | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 4,800.00                 |
| S9JXAX7U | PUT SWO USD MSCSUS33 P 2.19% / R 3MLIBOR European 317U214T1 08/16/2019  | Acquisitions | 1,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -1,300,000.00 |                      | 2,860.00                 |
| S9J92VPU | PUT SWO USD MSCSUS33 P 2.2% / R 3MLIBOR European 317U817S4 06/28/2019   | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,000,000.00 |                      | 4,500.00                 |
| S9J8XVPU | PUT SWO USD MSCSUS33 P 2.25% / R 3MLIBOR European 317U805S8 06/26/2019  | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 4,544.00                 |
| S9J8GBDU | PUT SWO USD MSCSUS33 P 2.39% / R 3MLIBOR European 317U701S3 06/10/2019  | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 3,360.00                 |
| S9J74NBU | PUT SWO USD MSCSUS33 P 2.41% / R 3MLIBOR European 317U432S9 04/30/2019  | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,200,000.00 |                      | 3,113.00                 |
| S9J6QSNU | PUT SWO USD MSCSUS33 P 2.42% / R 3MLIBOR European 317U366S9 04/24/2019  |              |               |                      |                          |

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| Asset ID  | Security Description                                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|-----------|------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|           |                                                                        | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,800,000.00 |                      | 3,318.00                 |
| S9J75D3U  | PUT SWO USD MSCSUS33 P 2.47% / R 3MLIBOR European 317U437S4 05/01/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,700,000.00 |                      | 3,240.00                 |
| S9J79ZYU  | PUT SWO USD MSCSUS33 P 2.48% / R 3MLIBOR European 317U460S4 05/03/2019 | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -3,200,000.00 |                      | 4,000.00                 |
| S9J7QN1U  | PUT SWO USD MSCSUS33 P 2.52% / R 3MLIBOR European 317U562S1 05/20/2019 | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -3,000,000.00 |                      | 3,225.00                 |
| S9J7PVPVU | PUT SWO USD MSCSUS33 P 2.54% / R 3MLIBOR European 317U549S9 05/17/2019 | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,600,000.00 |                      | 2,730.00                 |
| S9J7MW0U  | PUT SWO USD MSCSUS33 P 2.55% / R 3MLIBOR European 317U526S6 05/16/2019 | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,600,000.00 |                      | 2,600.00                 |
| S9J6AT2U  | PUT SWO USD MSCSUS33 P 2.6% / R 3MLIBOR European 317U318S8 04/15/2019  | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,700,000.00 |                      | 2,511.00                 |
| S9J5KRVU  | PUT SWO USD MSCSUS33 P 2.61% / R 3MLIBOR European 317U192S9 03/26/2019 | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,300,000.00 |                      | 2,271.25                 |
| S9J5L66U  | PUT SWO USD MSCSUS33 P 2.64% / R 3MLIBOR European 317U209S0 03/27/2019 | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,500,000.00 |                      | 2,437.50                 |
| S9J5CBEU  | PUT SWO USD MSCSUS33 P 2.65% / R 3MLIBOR European 317U134S0 03/19/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,900,000.00 |                      | 2,697.00                 |
| S9J51EKU  | PUT SWO USD MSCSUS33 P 2.66% / R 3MLIBOR European 317U059S1 03/07/2019 | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -3,200,000.00 |                      | 3,280.00                 |
| S9J59VFU  | PUT SWO USD MSCSUS33 P 2.68% / R 3MLIBOR European 317U124S2 03/15/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,700,000.00 |                      | 2,470.50                 |

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| Asset ID | Security Description                                                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|---------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J4SPZU | PUT SWO USD MSCSUS33 P 2.71% / R 3MLIBOR European 317U023S4 03/04/2019    | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,800,000.00 |                      | 2,800.00                 |
| S9J5SQXU | PUT SWO USD MSCSUS33 P 2.71% / R 3MLIBOR European 317U225S0 04/04/2019    | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,900,000.00 |                      | 3,117.50                 |
| S9J4TB2U | PUT SWO USD MSCSUS33 P 2.73% / R 3MLIBOR European 317U024S3 03/04/2019    | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -1,800,000.00 |                      | 1,800.00                 |
| S9J3LN7U | PUT SWO USD MSCSUS33 P 2.75% / R 3MLIBOR European 317U871R9 02/08/2019    | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -1,800,000.00 |                      | 2,520.00                 |
| S9J4N17U | PUT SWO USD MSCSUS33 P 2.76% / R 3MLIBOR European 317U000S1 03/01/2019    | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -3,100,000.00 |                      | 3,131.00                 |
| S9J6MVVU | PUT SWO USD NGFPUS33 P 2.5% / R 3MLIBOR European 317U360S5 04/24/2019     | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,800,000.00 |                      | 2,968.00                 |
| S9J7JGDU | PUT SWO USD NGFPUS33 P 2.51% / R 3MLIBOR European 317U513S1 05/13/2019    | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,400,000.00 |                      | 2,520.00                 |
| S9J7UMKU | PUT SWO USD NGFPUS33 P 2.51% / R 3MLIBOR European 317U571S0 05/23/2019    | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,500,000.00 |                      | 2,750.00                 |
| S9J7TBZU | PUT SWO USD NGFPUS33 P 2.53% / R 3MLIBOR European 317U564S9 05/22/2019    | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,500,000.00 |                      | 2,687.50                 |
| S9J7267U | PUT SWO USD PNBUS33CHA P 2.365% / R 3MLIBOR European 317U422S1 04/29/2019 | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,200,000.00 |                      | 3,014.00                 |
| S9J8ALSU | PUT SWO USD PNBUS33CHA P 2.44% / R 3MLIBOR European 317U654S0 06/06/2019  | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,200,000.00 |                      | 2,222.00                 |
| S9J83R3U | PUT SWO USD PNBUS33CHA P 2.46% / R 3MLIBOR European 317U608S7 05/29/2019  |              |               |                      |                          |

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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 |                      | 2,334.50                 |
| S9J6J48U | PUT SWO USD PNBPU33CHA P 2.51% / R 3MLIBOR European 317U351S6 04/23/2019  |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,200,000.00 |                      | 1,991.00                 |
| S9J6EZFU | PUT SWO USD PNBPU33CHA P 2.58% / R 3MLIBOR European 317U330S2 04/18/2019  |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,900,000.00 |                      | 2,900.00                 |
| S9J64P2U | PUT SWO USD PNBPU33CHA P 2.625% / R 3MLIBOR European 317U275S9 04/11/2019 |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,400,000.00 |                      | 2,400.00                 |
| S9J58DDU | PUT SWO USD PNBPU33CHA P 2.66% / R 3MLIBOR European 317U117S1 03/14/2019  |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,700,000.00 |                      | 2,801.25                 |
| S9J4FJTU | PUT SWO USD PNBPU33CHA P 2.76% / R 3MLIBOR European 317U968R3 02/25/2019  |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,700,000.00 |                      | 3,240.00                 |
| S9J6HKFU | PUT SWO USD RBOSGB2RTCM P 2.59% / R 3MLIBOR European 317U336S6 04/23/2019 |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,900,000.00 |                      | 3,016.00                 |
| S9J5WAFU | PUT SWO USD UBSWUS33 P 2.675% / R 3MLIBOR European 317U248S3 04/08/2019   |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,400,000.00 |                      | 2,220.00                 |
| S9J5Q24U | PUT SWO USD UBSWUS33 P 2.69% / R 3MLIBOR European 317U222S3 04/01/2019    |              |               |                      |                          |
|          |                                                                           | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -3,200,000.00 |                      | 3,240.00                 |
| S9J56J7U | PUT SWO USD UBSWUS33 P 2.71% / R 3MLIBOR European 317U109S1 03/13/2019    |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,800,000.00 |                      | 2,800.00                 |
| S9J4DZRU | PUT SWO USD UBSWUS33 P 2.81% / R 3MLIBOR European 317U958R5 02/25/2019    |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,900,000.00 |                      | 3,552.50                 |
| S9JYDKBU | PUT SWO_CD_X BARCGB33 16/10/2019 ITRAXX EUROPE SERIES 3 3175389U2         |              |               |                      |                          |
|          |                                                                           | Acquisitions | 6,700,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -6,700,000.00 |                      | 3,466.78                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                             | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
| S9JYETPU | PUT SWO_CDX BARCGB33 16/10/2019 ITRAXX EUROPE SERIES 3 3175389U2 | Acquisitions | 4,900,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,900,000.00  |                      | 2,702.23                 |
| S9JYN11U | PUT SWO_CDX BARCGB33 18/12/2019 ITRAXX EUROPE SERIES 3 3175899Y7 | Acquisitions | 1,800,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -1,800,000.00  |                      | 890.80                   |
| S9JYRE4U | PUT SWO_CDX BARCGB33 18/12/2019 ITRAXX EUROPE SERIES 3 3175899Y7 | Acquisitions | 15,900,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -15,900,000.00 |                      | 8,789.92                 |
| S9JYBUKU | PUT SWO_CDX BARCGB33 20/11/2019 ITRAXX EUROPE SERIES 3 3176269P6 | Acquisitions | 3,100,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,100,000.00  |                      | 2,675.88                 |
| S9JYFUAU | PUT SWO_CDX BARCGB33 20/11/2019 ITRAXX EUROPE SERIES 3 3176669P2 | Acquisitions | 12,300,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -12,300,000.00 |                      | 6,139.74                 |
| S9JYLX8U | PUT SWO_CDX BNPAFRPP 11/20/2019 CDX.NA.IG.32 3175ZA270           | Acquisitions | 4,700,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,700,000.00  |                      | 2,115.00                 |
| S9JZBVKU | PUT SWO_CDX BNPAFRPP 12/18/2019 CDX.NA.IG.33 3175JD504           | Acquisitions | 3,900,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,900,000.00  |                      | 2,340.00                 |
| S9JYHE6U | PUT SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175559T9 | Acquisitions | 2,400,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,400,000.00  |                      | 1,353.38                 |
| S9JYJK2U | PUT SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175559T9 | Acquisitions | 2,200,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,200,000.00  |                      | 1,323.82                 |
| S9JYNBRU | PUT SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175559T9 | Acquisitions | 5,400,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -5,400,000.00  |                      | 3,657.06                 |
| S9JYQL4U | PUT SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175559T9 | Acquisitions | 4,600,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,600,000.00  |                      | 2,543.69                 |
| S9JYKG4U | PUT SWO_CDX BNPAFRPP 20/11/2019 ITRAXX EUROPE SERIES 3 3175679T4 |              |                |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                             | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
|          |                                                                  | Acquisitions | 14,000,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -14,000,000.00 |                      | 11,131.16                |
| S9JZ266U | PUT SWO_CDX BNPAFRPP 20/11/2019 ITRAXX EUROPE SERIES 3 31755644  |              |                |                      |                          |
|          |                                                                  | Acquisitions | 4,700,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,700,000.00  |                      | 3,356.18                 |
| S9JZ9N3U | PUT SWO_CDX BOFAUS6S 12/18/2019 CDX.NA.IG.33 31755F897           |              |                |                      |                          |
|          |                                                                  | Acquisitions | 3,200,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,200,000.00  |                      | 1,600.00                 |
| S9JYCL2U | PUT SWO_CDX CHASGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175569K6 |              |                |                      |                          |
|          |                                                                  | Acquisitions | 3,200,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,200,000.00  |                      | 2,309.01                 |
| S9JYFWEU | PUT SWO_CDX CITIGB2L 18/12/2019 ITRAXX EUROPE SERIES 3 3175559S1 |              |                |                      |                          |
|          |                                                                  | Acquisitions | 2,100,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,100,000.00  |                      | 1,391.48                 |
| S9JYCPQU | PUT SWO_CDX CITIGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175579K4 |              |                |                      |                          |
|          |                                                                  | Acquisitions | 2,100,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,100,000.00  |                      | 1,612.22                 |
| S9JYCPTU | PUT SWO_CDX CITIGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175579K4 |              |                |                      |                          |
|          |                                                                  | Acquisitions | 2,100,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,100,000.00  |                      | 1,612.22                 |
| S9JYDMBU | PUT SWO_CDX CITIGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175579K4 |              |                |                      |                          |
|          |                                                                  | Acquisitions | 2,000,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,000,000.00  |                      | 1,540.23                 |
| S9JXGU8U | PUT SWO_CDX CSFPGB2L 08/21/2019 CDX.NA.IG.32 317587475           |              |                |                      |                          |
|          |                                                                  | Acquisitions | 3,100,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,100,000.00  |                      | 1,705.00                 |
| S9JYK05U | PUT SWO_CDX CSFPGB2L 11/20/2019 CDX.NA.IG.32 3175ZA262           |              |                |                      |                          |
|          |                                                                  | Acquisitions | 9,800,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -9,800,000.00  |                      | 5,096.00                 |
| S9JZCQXU | PUT SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.33 3175FC179           |              |                |                      |                          |
|          |                                                                  | Acquisitions | 3,500,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,500,000.00  |                      | 2,327.50                 |
| S9JZVQ0U | PUT SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.33 3175FC542           |              |                |                      |                          |
|          |                                                                  | Acquisitions | 3,500,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,500,000.00  |                      | 2,135.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9JYEVCU | PUT SWO_CDX DEUTGB2L 10/16/2019 CDX.NA.IG.32 317588093           | Acquisitions | 5,200,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -5,200,000.00 |                      | 2,730.00                 |
| S9JZUHG  | PUT SWO_CDX DEUTGB2L 12/18/2019 CDX.NA.IG.33 3175FC526           | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -1,800,000.00 |                      | 810.00                   |
| S9JZTWQU | PUT SWO_CDX DEUTGB2L 12/18/2019 CDX.NA.IG.33 3175JE429           | Acquisitions | 6,300,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -6,300,000.00 |                      | 3,780.00                 |
| S9JYBRGU | PUT SWO_CDX DEUTGB2L 18/09/2019 ITRAXX EUROPE SERIES 3 317554780 | Acquisitions | 6,500,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -6,500,000.00 |                      | 3,884.34                 |
| S9JYKL9U | PUT SWO_CDX DEUTGB2L 18/12/2019 ITRAXX EUROPE SERIES 3 3175889Y9 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,900,000.00 |                      | 2,870.22                 |
| S9JYAB3U | PUT SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.32 3175SE908           | Acquisitions | 3,900,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,900,000.00 |                      | 1,638.00                 |
| S9JZE85U | PUT SWO_CDX GSILGB2X 12/18/2019 CDX.NA.IG.33 3175SF905           | Acquisitions | 900,000.00    | 0.00                 |                          |
|          |                                                                  | Dispositions | -900,000.00   |                      | 432.00                   |
| S9JYFZUU | PUT SWO_CDX MSCSUS33 10/16/2019 CDX.NA.IG.32 317588119           | Acquisitions | 4,600,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,600,000.00 |                      | 2,530.00                 |
| S9JYGA2U | PUT SWO_CDX MSCSUS33 10/16/2019 CDX.NA.IG.32 3175SF046           | Acquisitions | 4,300,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,300,000.00 |                      | 2,236.00                 |
| S9JYGF8U | PUT SWO_CDX MSCSUS33 11/20/2019 CDX.NA.IG.32 3175SF038           | Acquisitions | 4,300,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,300,000.00 |                      | 2,193.00                 |
| S9JZ1B5U | PUT SWO_CDX MSCSUS33 12/18/2019 CDX.NA.IG.33 3175JD603           | Acquisitions | 6,000,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -6,000,000.00 |                      | 2,400.00                 |
| SBZ0X393 | PVPTL HALFMOON PARENT INC 4.9% 12-15-2048                        |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                                | Acquisitions | 2,245,000.00  | -2,260,151.35        |                          |
|            |                                                                                | Dispositions | -2,700,000.00 |                      | 2,953,206.30             |
| SBJLPYQ0   | PVTPL ABBVIE INC 4.05% DUE 11-21-2039                                          | Acquisitions | 9,475,000.00  | -9,504,647.70        |                          |
|            |                                                                                | Dispositions | -1,950,000.00 |                      | 2,006,355.00             |
| SBJLPYP9   | PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019                    | Acquisitions | 10,270,000.00 | -10,264,107.05       |                          |
|            |                                                                                | Dispositions | -6,815,000.00 |                      | 6,997,451.35             |
| C00913RAF3 | PVTPL AIR LIQUIDE FIN S A FIXED 2.25% 09-10-2029                               | Acquisitions | 200,000.00    | -198,016.00          |                          |
|            |                                                                                | Dispositions | -200,000.00   |                      | 196,094.00               |
| SBKWG6S5   | PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO                                    | Acquisitions | 1,330,000.00  | -1,327,632.60        |                          |
|            |                                                                                | Dispositions | -230,000.00   |                      | 238,185.70               |
| SBGT0Q04   | PVTPL ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH 4.7% 02-01-2036                  | Acquisitions | 2,175,000.00  | -2,136,526.00        |                          |
|            |                                                                                | Dispositions | -460,000.00   |                      | 429,531.75               |
| SBGT0PJ6   | PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046                    | Acquisitions | 2,795,000.00  | -2,674,717.35        |                          |
|            |                                                                                | Dispositions | -2,235,000.00 |                      | 2,206,945.95             |
| SBKLM74    | PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO | Acquisitions | 1,700,000.00  | -1,682,524.00        |                          |
|            |                                                                                | Dispositions | -400,000.00   |                      | 384,704.00               |
| SBK62V28   | PVTPL BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039                                | Acquisitions | 6,636,000.00  | -6,715,563.89        |                          |
|            |                                                                                | Dispositions | -1,050,000.00 |                      | 1,175,076.00             |
| SBK62TP7   | PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049                                 | Acquisitions | 11,195,000.00 | -11,359,911.31       |                          |
|            |                                                                                | Dispositions | -7,445,000.00 |                      | 7,956,672.45             |
| C111021AN1 | PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049                              | Acquisitions | 208,000.00    | -208,000.00          |                          |
|            |                                                                                | Dispositions | -208,000.00   |                      | 205,391.68               |
| SBJ88YL7   | PVTPL BROADCOM INC 4.75% DUE 04-15-2029                                        | Acquisitions | 5,585,000.00  | -5,669,142.50        |                          |
|            |                                                                                | Dispositions | -1,150,000.00 |                      | 1,143,642.20             |



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| Asset ID   | Security Description                                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C59981TAC9 | PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059 | Acquisitions | 700,000.00    | -704,406.57          |                          |
|            |                                                                            | Dispositions | -22,213.30    |                      | 22,213.30                |
| C64830NAA9 | PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO      | Acquisitions | 2,900,000.00  | -2,917,063.31        |                          |
|            |                                                                            | Dispositions | -74,143.19    |                      | 74,143.19                |
| SBKDRF13   | PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO   | Acquisitions | 1,600,000.00  | -1,615,511.84        |                          |
|            |                                                                            | Dispositions | -39,288.56    |                      | 39,288.56                |
| SBKVF9G6   | PVTPL DAIMLER FIN NORTH AMER LLC 3.1% DUE 08-15-2029                       | Acquisitions | 1,240,000.00  | -1,244,710.45        |                          |
|            |                                                                            | Dispositions | -270,000.00   |                      | 271,895.40               |
| SBJKPFZ7   | PVTPL DAYTON PWR & LT CO 3.95% DUE 06-15-2049                              | Acquisitions | 240,000.00    | -238,452.00          |                          |
|            |                                                                            | Dispositions | -240,000.00   |                      | 247,665.60               |
| SBD96MK3   | PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046          | Acquisitions | 1,485,000.00  | -1,833,972.65        |                          |
|            |                                                                            | Dispositions | -635,000.00   |                      | 798,887.55               |
| SBK6QRP5   | PVTPL DOW CHEMICAL CO FIXED 4.8% 05-15-2049 BEO                            | Acquisitions | 865,000.00    | -858,966.45          |                          |
|            |                                                                            | Dispositions | -865,000.00   |                      | 977,174.75               |
| SBHXD2D1   | PVTPL FOX CORP GTD SR NT 144A 4.709% DUE01-25-2029/01-25-2019 BEO          | Acquisitions | 997,000.00    | -997,000.00          |                          |
|            |                                                                            | Dispositions | -997,000.00   |                      | 1,029,041.53             |
| SBVRWK27   | PVTPL HEINZ H J CO 4.875% DUE 02-15-2025                                   | Acquisitions | 2,400,000.00  | -2,475,000.00        |                          |
|            |                                                                            | Dispositions | -760,000.00   |                      | 784,449.20               |
| SB3VJFD4   | PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO               | Acquisitions | 3,050,000.00  | -3,724,136.00        |                          |
|            |                                                                            | Dispositions | -1,565,000.00 |                      | 1,944,739.75             |
| C45262BAC7 | PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029                  | Acquisitions | 3,140,000.00  | -3,112,776.20        |                          |
|            |                                                                            | Dispositions | -540,000.00   |                      | 535,177.80               |
| C46115HBN6 | PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO             |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                                  | Acquisitions | 985,000.00    | -978,410.35          |                          |
|            |                                                                                  | Dispositions | -985,000.00   |                      | 996,504.80               |
| SBK62T46   | PVTPL IQVIA INC 5.0% 05-15-2027                                                  |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 600,000.00    | -600,000.00          |                          |
|            |                                                                                  | Dispositions | -600,000.00   |                      | 606,000.00               |
| SBK90KN3   | PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO                             |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 1,895,000.00  | -1,867,920.45        |                          |
|            |                                                                                  | Dispositions | -1,540,000.00 |                      | 1,593,385.40             |
| SBFM2HD0   | PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.985 DUE 05-25-2038/05-25-2018 BEO |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 395,000.00    | -407,252.90          |                          |
|            |                                                                                  | Dispositions | -550,000.00   |                      | 531,272.50               |
| SBHRH8S6   | PVTPL MARS INC 4.125% DUE 04-01-2054 BEO                                         |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 280,000.00    | -279,535.20          |                          |
|            |                                                                                  | Dispositions | -280,000.00   |                      | 280,299.60               |
| SBHND6D9   | PVTPL MARS INC DEL 3.875% 04-01-2039                                             |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 790,000.00    | -787,205.00          |                          |
|            |                                                                                  | Dispositions | -790,000.00   |                      | 806,053.60               |
| SBGPZ056   | PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070                       |              |               |                      |                          |
|            |                                                                                  | Dispositions | -482.15       |                      | 482.15                   |
|            |                                                                                  | Free Receipt | 485,287.25    | 384,169.05           |                          |
| C55300RAB7 | PVTPL MGM CHINA HLDGS LTD 5.875% 05-15-2026                                      |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 900,000.00    | -900,000.00          |                          |
|            |                                                                                  | Dispositions | -900,000.00   |                      | 918,000.00               |
| C63861VAE7 | PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030                                       |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 2,400,000.00  | -2,400,000.00        |                          |
|            |                                                                                  | Dispositions | -600,000.00   |                      | 606,762.00               |
| SBJHK061   | PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069                           |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 4,250,000.00  | -4,219,315.00        |                          |
|            |                                                                                  | Dispositions | -840,000.00   |                      | 956,911.20               |
| C65559CAA9 | PVTPL NORDEA BK ABP MED TERM NTS BOOK 6.625% 12-31-2049                          |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 1,855,000.00  | -1,855,000.00        |                          |
|            |                                                                                  | Dispositions | -1,855,000.00 |                      | 2,024,248.75             |
| SBJXLHN4   | PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205                              |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 2,595,000.00  | -2,579,834.40        |                          |
|            |                                                                                  | Dispositions | -400.00       |                      | 402.19                   |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBD6NK03   | PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047       | Acquisitions | 530,000.00    | -508,376.00          |                          |
|            |                                                                   | Dispositions | -530,000.00   |                      | 534,870.70               |
| SBK7CR07   | PVTPL ONCOR ELEC DELIVERY CO 3.1% DUE 09-15-2049                  | Acquisitions | 1,870,000.00  | -1,860,575.20        |                          |
|            |                                                                   | Dispositions | -440,000.00   |                      | 437,866.00               |
| SBJK0CK6   | PVTPL ONCOR ELEC DELIVERY CO LLC SR SECNT 3.8% DUE 06-01-2049     | Acquisitions | 820,000.00    | -814,970.20          |                          |
|            |                                                                   | Dispositions | -820,000.00   |                      | 874,327.20               |
| C71647NBF5 | PVTPL PETROBRAS GLOBAL FIN B V 5.093% 01-15-2030                  | Dispositions | -594.00       |                      | 594.00                   |
|            |                                                                   | Free Receipt | 3,381,594.00  | 3,113,397.98         |                          |
| C82460P2A2 | PVTPL SHINHAN FINL GROUP 3.34% 02-05-2030                         | Acquisitions | 1,100,000.00  | -1,100,000.00        |                          |
|            |                                                                   | Dispositions | -1,100,000.00 |                      | 1,105,302.00             |
| SBJYHK54   | PVTPL SIRIUS XM RADIO INC 5.5% DUE 07-01-2029                     | Acquisitions | 1,100,000.00  | -1,100,000.00        |                          |
|            |                                                                   | Dispositions | -1,100,000.00 |                      | 1,117,875.00             |
| SBJP3TC1   | PVTPL SIRIUS XM RADIO INC FIXED 4.625% 07-15-2024                 | Acquisitions | 600,000.00    | -600,000.00          |                          |
|            |                                                                   | Dispositions | -600,000.00   |                      | 610,500.00               |
| SBK9KR98   | PVTPL TALEN ENERGY SUPPLY LLC SR SECD NT6.625% 01-15-2028         | Acquisitions | 600,000.00    | -600,000.00          |                          |
|            |                                                                   | Dispositions | -600,000.00   |                      | 594,000.00               |
| C88032WAQ9 | PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 4.525% DUE 04-11-2049 REG | Acquisitions | 440,000.00    | -439,854.80          |                          |
|            |                                                                   | Dispositions | -440,000.00   |                      | 448,364.40               |
| SBJHDGC8   | PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 12-25-2048 BEO      | Acquisitions | 2,340,000.00  | -2,344,764.24        |                          |
|            |                                                                   | Dispositions | -535,280.05   |                      | 535,280.03               |
| C89177XAA5 | PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048          | Acquisitions | 600,000.00    | -600,725.46          |                          |
|            |                                                                   | Dispositions | -28,687.86    |                      | 28,687.86                |
| C902674XN5 | PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048                       |              |               |                      |                          |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                      | Acquisitions | 360,000.00    | -419,706.00          |                          |
|            |                                                      | Dispositions | -920,000.00   |                      | 1,138,624.00             |
| SBJR45F7   | PVTPL UNION PAC CORP 3.839% DUE 03-20-2060           | Acquisitions | 165,000.00    | -169,071.45          |                          |
|            |                                                      | Dispositions | -125.00       |                      | 125.00                   |
|            |                                                      | Free Receipt | 6,100,125.00  | 5,340,137.49         |                          |
| SBJYLRV1   | PVTPL WALT DISNEY COMPANY (THE) 5.4% 144A 10-01-2043 | Acquisitions | 330,000.00    | -451,459.80          |                          |
|            |                                                      | Dispositions | -1,000,000.00 |                      | 1,391,440.00             |
| C74736K101 | QORVO INC COM                                        | Acquisitions | 39,500.00     | -2,834,862.30        |                          |
|            |                                                      | Dispositions | -14,400.00    |                      | 1,076,552.52             |
| SBF3KVD1   | QUALCOMM INC 4.3% DUE 05-20-2047                     | Acquisitions | 1,185,000.00  | -1,171,688.10        |                          |
|            |                                                      | Dispositions | -1,525,000.00 |                      | 1,657,682.30             |
| C747525103 | QUALCOMM INC COM                                     | Acquisitions | 52,300.00     | -4,347,166.68        |                          |
|            |                                                      | Dispositions | -21,500.00    |                      | 1,700,755.11             |
| SBL3STW2   | QUEST DIAGNOSTICS INC 2.95% DUE 06-30-2030 BEO       | Acquisitions | 1,385,000.00  | -1,381,371.30        |                          |
|            |                                                      | Dispositions | -345,000.00   |                      | 345,048.30               |
| C750236101 | RADIAN GROUP INC COM                                 | Acquisitions | 13,904.00     | -262,613.58          |                          |
|            |                                                      | Dispositions | -27,900.00    |                      | 625,829.20               |
| C758750103 | REGAL BELOIT CORP COM                                | Acquisitions | 8,068.00      | -662,506.93          |                          |
|            |                                                      | Dispositions | -1,717.00     |                      | 138,823.07               |
| C75884RAY9 | REGENCY CTRS L P 4.65% DUE 03-15-2049                | Acquisitions | 850,000.00    | -847,118.50          |                          |
|            |                                                      | Dispositions | -350,000.00   |                      | 369,866.00               |
| C759351604 | REINSURANCE GROUP AMER INC COM NEW STK               | Acquisitions | 817.00        | -117,162.30          |                          |
|            |                                                      | Dispositions | -8,000.00     |                      | 1,179,781.01             |
| CG7496G103 | RENAISSANCE RE HLDGS LTD COM                         | Acquisitions | 4,100.00      | -539,126.35          |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                | Dispositions | -4,100.00     |                      | 585,573.22               |
| C760759100 | REPUBLIC SVCS INC COM                          | Acquisitions | 6,600.00      | -578,677.40          |                          |
|            |                                                | Dispositions | -3,100.00     |                      | 272,446.97               |
| SBZ0HGQ3   | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045  | Acquisitions | 3,515,000.00  | -3,755,282.30        |                          |
|            |                                                | Dispositions | -2,055,000.00 |                      | 2,041,931.70             |
| C770323103 | ROBERT HALF INTL INC COM                       | Acquisitions | 6,823.00      | -441,662.05          |                          |
|            |                                                | Dispositions | -27,794.00    |                      | 1,635,562.55             |
| SBJYSCK6   | ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG | Acquisitions | 3,870,000.00  | -3,929,708.20        |                          |
|            |                                                | Dispositions | -190,000.00   |                      | 203,146.10               |
| C776696106 | ROPER TECHNOLOGIES , INC                       | Acquisitions | 480.00        | -171,876.56          |                          |
|            |                                                | Dispositions | -480.00       |                      | 171,721.76               |
| SBJXS2H4   | ROYAL BK SCOTLAND 4.445% DUE 05-08-2030        | Acquisitions | 4,125,000.00  | -4,157,302.50        |                          |
|            |                                                | Dispositions | -1,125,000.00 |                      | 1,199,666.25             |
| C78377T107 | RYMAN HOSPITALITY PPTYS INC COM                | Acquisitions | 3,400.00      | -261,004.83          |                          |
|            |                                                | Dispositions | -10,500.00    |                      | 841,079.08               |
| SBKM1DP6   | S&P GLOBAL INC 3.25% DUE 12-01-2049            | Acquisitions | 135,000.00    | -133,974.00          |                          |
|            |                                                | Dispositions | -135,000.00   |                      | 135,922.05               |
| C78409V104 | S&P GLOBAL INC COM                             | Acquisitions | 3,460.00      | -842,679.17          |                          |
|            |                                                | Dispositions | -12,556.00    |                      | 2,676,159.94             |
| C844741108 | S.W. AIRL CO COM                               | Acquisitions | 78,016.00     | -4,329,037.16        |                          |
|            |                                                | Dispositions | -67,359.00    |                      | 3,512,191.71             |
| C78573M104 | SABRE CORP COM                                 | Acquisitions | 9,800.00      | -231,027.25          |                          |
|            |                                                | Dispositions | -9,800.00     |                      | 219,430.69               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                            | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------|---------------|---------------|----------------------|--------------------------|
| C79466L302 | SALESFORCE COM INC COM STK                      | Acquisitions  | 2,500.00      | -402,106.58          |                          |
|            |                                                 | Dispositions  | -2,500.00     |                      | 399,291.22               |
| SBG4SPX9   | SANDS CHINA LTD 5.4% SNR 08/08/28 USD200000     | Acquisitions  | 657,000.00    | -635,161.32          |                          |
|            |                                                 | Free Delivery | -657,000.00   |                      |                          |
| SBXQ9DY6   | SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045   | Acquisitions  | 1,170,000.00  | -1,290,886.50        |                          |
|            |                                                 | Dispositions  | -2,095,000.00 |                      | 2,431,474.40             |
| SBCZQWS8   | SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG | Acquisitions  | 1,185,000.00  | -1,295,766.30        |                          |
|            |                                                 | Dispositions  | -1,600,000.00 |                      | 1,754,956.00             |
| SBG0WNK8   | SHELL INTL FIN B V 3.125% DUE 11-07-2049        | Acquisitions  | 295,000.00    | -290,474.70          |                          |
|            |                                                 | Dispositions  | -295,000.00   |                      | 285,501.00               |
| SBD5NF87   | SHELL INTL FIN B V 3.75% DUE 09-12-2046         | Acquisitions  | 485,000.00    | -530,720.95          |                          |
|            |                                                 | Dispositions  | -635,000.00   |                      | 617,401.65               |
| SBDB2XM8   | SHELL INTL FIN B V 4% DUE 05-10-2046            | Acquisitions  | 575,000.00    | -576,780.50          |                          |
|            |                                                 | Dispositions  | -575,000.00   |                      | 585,735.00               |
| SBDGKT18   | SHERWIN-WILLIAMS 4.5% DUE 06-01-2047            | Acquisitions  | 235,000.00    | -221,109.15          |                          |
|            |                                                 | Dispositions  | -3,240,000.00 |                      | 3,193,681.80             |
| C824348106 | SHERWIN-WILLIAMS CO COM                         | Acquisitions  | 2,530.00      | -1,374,518.96        |                          |
|            |                                                 | Dispositions  | -310.00       |                      | 140,455.51               |
| SBK9W8G8   | SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049          | Acquisitions  | 450,000.00    | -448,726.50          |                          |
|            |                                                 | Dispositions  | -450,000.00   |                      | 452,155.50               |
| C827048109 | SILGAN HLDGS INC COM                            | Acquisitions  | 13,535.00     | -406,026.71          |                          |
|            |                                                 | Dispositions  | -3,961.00     |                      | 119,956.39               |
| SBQR7XM8   | SIMON PPTY GROUP L 4.25% DUE 10-01-2044         |               |               |                      |                          |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                            | Acquisitions | 225,000.00    | -246,408.75          |                          |
|            |                                            | Dispositions | -225,000.00   |                      | 253,424.25               |
| SBKMGXW8   | SIMON PPTY GROUP L FIXED 2.45% 09-13-2029  |              |               |                      |                          |
|            |                                            | Acquisitions | 345,000.00    | -341,308.50          |                          |
|            |                                            | Dispositions | -345,000.00   |                      | 337,403.10               |
| SBKMGXX9   | SIMON PPTY GROUP L FIXED 3.25% 09-13-2049  |              |               |                      |                          |
|            |                                            | Acquisitions | 1,795,000.00  | -1,769,589.70        |                          |
|            |                                            | Dispositions | -665,000.00   |                      | 650,361.35               |
| C828806109 | SIMON PROPERTY GROUP INC COM               |              |               |                      |                          |
|            |                                            | Acquisitions | 38,400.00     | -6,223,385.07        |                          |
|            |                                            | Dispositions | -23,100.00    |                      | 3,507,972.24             |
| C829226109 | SINCLAIR BROADCAST GROUP INC CL A          |              |               |                      |                          |
|            |                                            | Acquisitions | 21,013.00     | -662,332.51          |                          |
|            |                                            | Dispositions | -21,013.00    |                      | 948,460.80               |
| C832696405 | SMUCKER J M CO COM NEW                     |              |               |                      |                          |
|            |                                            | Acquisitions | 5,900.00      | -720,814.14          |                          |
|            |                                            | Dispositions | -5,900.00     |                      | 622,953.86               |
| SBFMZDC0   | SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 |              |               |                      |                          |
|            |                                            | Acquisitions | 224,000.00    | -232,064.00          |                          |
|            |                                            | Dispositions | -305,000.00   |                      | 275,613.25               |
| SBYT1517   | SOUTHERN CO 4.25% DUE 07-01-2036           |              |               |                      |                          |
|            |                                            | Acquisitions | 265,000.00    | -256,819.45          |                          |
|            |                                            | Dispositions | -1,935,000.00 |                      | 2,073,700.80             |
| SBYT1540   | SOUTHERN CO 4.4% DUE 07-01-2046            |              |               |                      |                          |
|            |                                            | Acquisitions | 720,000.00    | -789,290.00          |                          |
|            |                                            | Dispositions | -3,075,000.00 |                      | 3,335,619.40             |
| SBZ124X0   | SOUTHERN PWR CO 4.95% DUE 12-15-2046       |              |               |                      |                          |
|            |                                            | Acquisitions | 195,000.00    | -189,619.95          |                          |
|            |                                            | Dispositions | -195,000.00   |                      | 193,995.75               |
| SBD9BPH6   | SOUTHN CAL EDISON 4% DUE 04-01-2047        |              |               |                      |                          |
|            |                                            | Acquisitions | 1,486,000.00  | -1,451,658.24        |                          |
|            |                                            | Dispositions | -180,000.00   |                      | 154,350.00               |
| SB806KL4   | SOUTHN COPPER 6.75% DUE 04-16-2040         |              |               |                      |                          |
|            |                                            | Acquisitions | 185,000.00    | -221,075.00          |                          |
|            |                                            | Dispositions | -390,000.00   |                      | 506,512.50               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SB8FM8R9   | SOUTHN COPPER CORP 5.25% DUE 11-08-2042          | Acquisitions | 260,000.00    | -297,232.00          |                          |
|            |                                                  | Dispositions | -705,000.00   |                      | 733,751.75               |
| SBWXV3J3   | SOUTHN COPPER CORP 5.875% DUE 04-23-2045         | Acquisitions | 335,000.00    | -374,781.25          |                          |
|            |                                                  | Dispositions | -1,610,000.00 |                      | 1,826,224.55             |
| SB2NJ7Z1   | SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038    | Acquisitions | 1,185,000.00  | -1,324,678.85        |                          |
|            |                                                  | Dispositions | -301,000.00   |                      | 317,843.96               |
| C848574109 | SPIRIT AEROSYSTEMS HLDGS INC CL A                | Acquisitions | 35,765.00     | -3,153,317.54        |                          |
|            |                                                  | Dispositions | -12,565.00    |                      | 1,039,547.31             |
| C848577102 | SPIRIT AIRLS INC COM                             | Acquisitions | 9,366.00      | -537,871.16          |                          |
|            |                                                  | Dispositions | -9,366.00     |                      | 500,174.33               |
| SBK62TX5   | SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028 | Acquisitions | 1,400,000.00  | -1,400,000.00        |                          |
|            |                                                  | Dispositions | -700,000.00   |                      | 759,500.00               |
| SBF2RBL1   | STARBUCKS CORP 3.75% 12-01-2047                  | Acquisitions | 560,000.00    | -500,155.70          |                          |
|            |                                                  | Dispositions | -655,000.00   |                      | 610,607.00               |
| SBFXV4P7   | STARBUCKS CORP 4.5% DUE 11-15-2048               | Acquisitions | 360,000.00    | -408,805.20          |                          |
|            |                                                  | Dispositions | -1,405,000.00 |                      | 1,354,010.85             |
| C855244109 | STARBUCKS CORP COM                               | Acquisitions | 111,201.00    | -7,496,332.33        |                          |
|            |                                                  | Dispositions | -56,426.00    |                      | 5,145,987.92             |
| C855244AU3 | STARBUCKS CORP FIXED 4.45% 08-15-2049            | Acquisitions | 255,000.00    | -258,003.90          |                          |
|            |                                                  | Dispositions | -255,000.00   |                      | 275,297.85               |
| C858119BK5 | STEEL DYNAMICS INC 3.45% DUE 04-15-2030 BEO      | Acquisitions | 95,000.00     | -94,749.20           |                          |
|            |                                                  | Dispositions | -95,000.00    |                      | 95,359.10                |
| C858119100 | STEEL DYNAMICS INC COM                           |              |               |                      |                          |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                            | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                 | Acquisitions | 23,580.00     | -711,660.00          |                          |
|            |                                                                 | Dispositions | -57,506.00    |                      | 1,944,195.83             |
| SBH4KPH6   | STEELCASE INC 5.125% DUE 01-18-2029                             | Acquisitions | 2,500,000.00  | -2,480,325.00        |                          |
|            |                                                                 | Dispositions | -2,500,000.00 |                      | 2,722,440.00             |
| SB39RFF2   | SUNCOR ENERGY INC 6.85% DUE 06-01-2039                          | Acquisitions | 790,000.00    | -1,117,557.70        |                          |
|            |                                                                 | Dispositions | -935,000.00   |                      | 1,326,952.85             |
| SBL9FKB3   | SUNOCO LOGISTICS 5.3% DUE 04-01-2044                            | Acquisitions | 600,000.00    | -596,156.10          |                          |
|            |                                                                 | Dispositions | -310,000.00   |                      | 329,350.20               |
| SBD35XM5   | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                       | Acquisitions | 475,000.00    | -493,041.10          |                          |
|            |                                                                 | Dispositions | -1,435,000.00 |                      | 1,421,123.05             |
| S9F3SGGU   | SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US | Acquisitions | 60,000.00     | -60,000.00           |                          |
|            |                                                                 | Dispositions | -60,000.00    |                      | 60,000.00                |
| C87165B103 | SYNCHRONY FINL COM                                              | Acquisitions | 4,300.00      | -113,030.61          |                          |
|            |                                                                 | Dispositions | -28,700.00    |                      | 1,004,992.96             |
| C871607107 | SYNOPSYS INC COM                                                | Acquisitions | 28,366.00     | -3,647,789.60        |                          |
|            |                                                                 | Dispositions | -5,556.00     |                      | 727,899.96               |
| C871829107 | SYSCO CORP COM                                                  | Acquisitions | 12,503.00     | -837,669.08          |                          |
|            |                                                                 | Dispositions | -12,503.00    |                      | 824,678.77               |
| SBF28W66   | SYSCO CORP FIXED 4.45% DUE 03-15-2048                           | Acquisitions | 695,000.00    | -660,875.50          |                          |
|            |                                                                 | Dispositions | -935,000.00   |                      | 978,630.40               |
| C875127BF8 | TAMPA ELEC CO 4.45% DUE 06-15-2049                              | Acquisitions | 271,000.00    | -329,237.53          |                          |
|            |                                                                 | Dispositions | -385,000.00   |                      | 477,061.20               |
| SBK9NX88   | TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050                       | Acquisitions | 4,700,000.00  | -4,685,419.80        |                          |
|            |                                                                 | Dispositions | -105,000.00   |                      | 113,596.35               |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBD073D5   | TARGET CORP 3.625% DUE 04-15-2046                | Acquisitions | 175,000.00    | -160,139.00          |                          |
|            |                                                  | Dispositions | -1,400,000.00 |                      | 1,449,621.00             |
| SBJ0M5S1   | TARGET CORP FIXED 3.375% 04-15-2029              | Acquisitions | 795,000.00    | -794,920.50          |                          |
|            |                                                  | Dispositions | -795,000.00   |                      | 795,153.00               |
| S9A6FXKL   | TBA COLLATERAL PAYABLE TO BANKOFAMERICA          | Acquisitions | 260,000.00    | -260,000.00          |                          |
|            |                                                  | Dispositions | -260,000.00   |                      | 260,000.00               |
| S9A6FD8L   | TBA COLLATERAL PAYABLE TO JP MORGAN CHASE        | Acquisitions | 514,000.00    | -514,000.00          |                          |
|            |                                                  | Dispositions | -254,000.00   |                      | 254,000.00               |
| SBF19248   | TEACHERS INS & 4.27% DUE 05-15-2047              | Acquisitions | 1,015,000.00  | -1,071,566.85        |                          |
|            |                                                  | Dispositions | -785,000.00   |                      | 845,071.40               |
| C878237106 | TECH DATA CORP COM                               | Acquisitions | 4,840.00      | -505,320.72          |                          |
|            |                                                  | Dispositions | -4,840.00     |                      | 490,471.95               |
| C879360105 | TELEDYNE TECHNOLOGIES INC COM                    | Acquisitions | 4,738.00      | -1,230,437.60        |                          |
|            |                                                  | Dispositions | -4,738.00     |                      | 1,626,386.85             |
| SBDF0CD2   | TELEFONICA EMISIONES S A U 4.895% 03-06-2048     | Acquisitions | 415,000.00    | -396,541.15          |                          |
|            |                                                  | Dispositions | -750,000.00   |                      | 799,393.85               |
| SBYWMQF8   | TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG | Acquisitions | 555,000.00    | -645,542.70          |                          |
|            |                                                  | Dispositions | -1,530,000.00 |                      | 1,754,525.00             |
| C879433829 | TELEPHONE & DATA SYS INC COM STK                 | Acquisitions | 30,186.00     | -852,960.39          |                          |
|            |                                                  | Dispositions | -16,606.00    |                      | 417,390.37               |
| C88076W103 | TERADATA CORP DEL COM STK                        | Acquisitions | 25,272.00     | -912,074.54          |                          |
|            |                                                  | Dispositions | -37,662.00    |                      | 1,129,167.86             |
| C880770102 | TERADYNE INC COM                                 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                        | Acquisitions | 8,400.00      | -448,048.11          |                          |
|            |                                        | Dispositions | -8,400.00     |                      | 532,894.41               |
| C882508104 | TEXAS INSTRUMENTS INC COM              |              |               |                      |                          |
|            |                                        | Acquisitions | 3,700.00      | -471,322.95          |                          |
|            |                                        | Dispositions | -3,700.00     |                      | 462,771.50               |
| C883203101 | TEXTRON INC COM                        |              |               |                      |                          |
|            |                                        | Acquisitions | 12,700.00     | -641,981.18          |                          |
|            |                                        | Dispositions | -12,700.00    |                      | 642,414.95               |
| C883556102 | THERMO FISHER CORP                     |              |               |                      |                          |
|            |                                        | Acquisitions | 2,260.00      | -632,112.90          |                          |
|            |                                        | Dispositions | -2,260.00     |                      | 660,318.93               |
| SB62X8Y8   | TIME WARNER CABLE 6.75% DUE 06-15-2039 |              |               |                      |                          |
|            |                                        | Acquisitions | 750,000.00    | -810,165.00          |                          |
|            |                                        | Dispositions | -255,000.00   |                      | 314,925.00               |
| SB3B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038  |              |               |                      |                          |
|            |                                        | Acquisitions | 540,000.00    | -620,838.00          |                          |
|            |                                        | Dispositions | -540,000.00   |                      | 686,518.20               |
| C872590104 | T-MOBILE US INC COM                    |              |               |                      |                          |
|            |                                        | Acquisitions | 22,870.00     | -1,551,146.58        |                          |
|            |                                        | Dispositions | -112,770.00   |                      | 8,545,167.55             |
| C889478103 | TOLL BROS INC COM                      |              |               |                      |                          |
|            |                                        | Acquisitions | 33,220.00     | -1,217,259.62        |                          |
|            |                                        | Dispositions | -15,600.00    |                      | 617,463.67               |
| SBK4NRX6   | TOTAL CAP INTL FIXED 2.829% 01-10-2030 |              |               |                      |                          |
|            |                                        | Acquisitions | 1,985,000.00  | -2,013,857.05        |                          |
|            |                                        | Dispositions | -865,000.00   |                      | 887,140.55               |
| SBD366Z2   | TRANSCANADA 4.875% DUE 05-15-2048      |              |               |                      |                          |
|            |                                        | Acquisitions | 490,000.00    | -491,930.60          |                          |
|            |                                        | Dispositions | -490,000.00   |                      | 521,455.90               |
| SBGQX9L8   | TRANSCANADA FIXED 5.1% DUE 03-15-2049  |              |               |                      |                          |
|            |                                        | Acquisitions | 465,000.00    | -476,255.60          |                          |
|            |                                        | Dispositions | -1,890,000.00 |                      | 2,135,304.50             |
| SBDS6RM1   | TRAVELERS COS INC 4% DUE 05-30-2047    |              |               |                      |                          |
|            |                                        | Acquisitions | 1,175,000.00  | -1,185,332.40        |                          |
|            |                                        | Dispositions | -845,000.00   |                      | 898,251.85               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBJLV1D4   | TRAVELERS COS INC 4.1% 03-04-2049            | Acquisitions | 4,162,000.00  | -4,291,400.40        |                          |
|            |                                              | Dispositions | -240,000.00   |                      | 249,484.80               |
| SBFYKL18   | TYSON FOODS INC 5.1% 09-28-2048              | Acquisitions | 2,060,000.00  | -1,992,417.40        |                          |
|            |                                              | Dispositions | -1,260,000.00 |                      | 1,527,461.00             |
| C902494103 | TYSON FOODS INC CL A COM (DELAWARE)          | Acquisitions | 10,048.00     | -616,763.15          |                          |
|            |                                              | Dispositions | -46,992.00    |                      | 3,629,112.01             |
| SBK6YKB6   | U S BANCORP FIXED 3% 07-30-2029              | Acquisitions | 115,000.00    | -114,989.65          |                          |
|            |                                              | Dispositions | -115,000.00   |                      | 115,860.20               |
| SBKFC2F9   | UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031 | Acquisitions | 330,000.00    | -329,043.00          |                          |
|            |                                              | Dispositions | -330,000.00   |                      | 329,142.00               |
| C902681105 | UGI CORP NEW COM                             | Acquisitions | 7,300.00      | -363,098.17          |                          |
|            |                                              | Dispositions | -49,837.00    |                      | 2,643,712.98             |
| SBKPHQ85   | UNION PAC CORP 3.55% DUE 08-15-2039          | Acquisitions | 1,350,000.00  | -1,346,152.50        |                          |
|            |                                              | Dispositions | -480,000.00   |                      | 509,289.60               |
| SBDWCS88   | UNION PAC CORP 3.799% DUE 10-01-2051         | Acquisitions | 440,000.00    | -463,900.80          |                          |
|            |                                              | Dispositions | -440,000.00   |                      | 468,833.20               |
| SBYQGY41   | UNION PAC CORP 4.05% DUE 11-15-2045          | Acquisitions | 245,000.00    | -255,995.60          |                          |
|            |                                              | Dispositions | -245,000.00   |                      | 265,854.40               |
| SBGLC062   | UNION PAC CORP 4.3% 03-01-2049               | Acquisitions | 2,925,000.00  | -2,919,997.80        |                          |
|            |                                              | Dispositions | -625,000.00   |                      | 658,593.70               |
| SBYZGKF5   | UNION PAC CORP 4.5% 09-10-2048               | Acquisitions | 215,000.00    | -229,742.55          |                          |
|            |                                              | Dispositions | -3,545,000.00 |                      | 1,978,331.81             |
| SBHWF852   | UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031    |              |               |                      |                          |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                               | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
|            |                                                                    | Acquisitions | 2,225,000.00   | -2,312,258.35        |                          |
|            |                                                                    | Dispositions | -1,807,396.71  |                      | 1,926,319.76             |
| C910047109 | UNITED AIRLINES HOLDINGS INC COM USD0.01                           |              |                |                      |                          |
|            |                                                                    | Acquisitions | 44,274.00      | -3,770,573.33        |                          |
|            |                                                                    | Dispositions | -31,629.00     |                      | 2,708,285.99             |
| C911363109 | UNITED RENTALS INC COM                                             |              |                |                      |                          |
|            |                                                                    | Acquisitions | 14,100.00      | -1,695,512.50        |                          |
|            |                                                                    | Dispositions | -5,200.00      |                      | 771,753.06               |
| SBJB9TW3   | UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029 |              |                |                      |                          |
|            |                                                                    | Acquisitions | 17,500,000.00  | -18,789,074.19       |                          |
|            |                                                                    | Dispositions | -16,800,000.00 |                      | 18,057,882.15            |
| SBYXFH64   | UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046                 |              |                |                      |                          |
|            |                                                                    | Acquisitions | 13,000,000.00  | -15,076,830.29       |                          |
|            |                                                                    | Dispositions | -13,000,000.00 |                      | 15,071,453.48            |
| SBYVN9F3   | UNITED TECHNOLOGIES CORP 4.125% 11-16-2028                         |              |                |                      |                          |
|            |                                                                    | Acquisitions | 1,835,000.00   | -1,874,071.20        |                          |
|            |                                                                    | Dispositions | -2,860,000.00  |                      | 3,183,249.10             |
| SBYVN9N1   | UNITED TECHNOLOGIES CORP 4.45% 11-16-2038                          |              |                |                      |                          |
|            |                                                                    | Acquisitions | 735,000.00     | -790,296.55          |                          |
|            |                                                                    | Dispositions | -565,000.00    |                      | 686,367.65               |
| SBHKDKX0   | UNITEDHEALTH GROUP 2.875% DUE 08-15-2029                           |              |                |                      |                          |
|            |                                                                    | Acquisitions | 1,004,000.00   | -1,006,951.76        |                          |
|            |                                                                    | Dispositions | -1,004,000.00  |                      | 1,029,943.36             |
| SBHKDL04   | UNITEDHEALTH GROUP 3.7% DUE 08-15-2049                             |              |                |                      |                          |
|            |                                                                    | Acquisitions | 2,110,000.00   | -2,151,533.60        |                          |
|            |                                                                    | Dispositions | -2,110,000.00  |                      | 2,234,541.35             |
| SB97GZH5   | UNITEDHEALTH GROUP 4.25% DUE 03-15-2043                            |              |                |                      |                          |
|            |                                                                    | Acquisitions | 1,250,000.00   | -1,417,425.00        |                          |
|            |                                                                    | Dispositions | -1,250,000.00  |                      | 1,428,997.10             |
| SBHSSQ28   | UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028                     |              |                |                      |                          |
|            |                                                                    | Acquisitions | 1,015,000.00   | -1,050,636.65        |                          |
|            |                                                                    | Dispositions | -1,015,000.00  |                      | 1,103,528.30             |
| SBG08PD3   | UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                      |              |                |                      |                          |
|            |                                                                    | Acquisitions | 2,315,000.00   | -2,458,015.10        |                          |
|            |                                                                    | Dispositions | -250,000.00    |                      | 254,775.00               |

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| Asset ID   | Security Description                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBHSSQ40   | UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG        | Acquisitions | 335,000.00    | -350,329.60          |                          |
|            |                                                        | Dispositions | -1,825,000.00 |                      | 2,076,209.05             |
| C91324P102 | UNITEDHEALTH GROUP INC COM                             | Acquisitions | 15,130.00     | -3,883,780.21        |                          |
|            |                                                        | Dispositions | -22,480.00    |                      | 5,660,967.83             |
| SBKDY1V6   | UNUM GROUP 4% DUE 06-15-2029                           | Acquisitions | 1,300,000.00  | -1,295,229.00        |                          |
|            |                                                        | Dispositions | -750,000.00   |                      | 767,137.50               |
| C912008109 | US FOODS HLDG CORP COM                                 | Acquisitions | 57,200.00     | -2,345,887.31        |                          |
|            |                                                        | Dispositions | -21,900.00    |                      | 720,681.35               |
| SBDFWYC1   | UTD AIRLS INC 3.5% DUE 03-01-2030                      | Acquisitions | 1,503,365.54  | -1,487,234.43        |                          |
|            |                                                        | Dispositions | -37,917.39    |                      | 37,917.39                |
| SBDYRR1    | UTD PARCEL SVC INC 3.75% 11-15-2047                    | Acquisitions | 305,000.00    | -288,578.80          |                          |
|            |                                                        | Dispositions | -305,000.00   |                      | 324,974.45               |
| SBJQN878   | UTD PARCEL SVC INC 4.25% DUE 03-15-2049                | Acquisitions | 1,250,000.00  | -1,250,270.50        |                          |
|            |                                                        | Dispositions | -1,250,000.00 |                      | 1,417,422.70             |
| SB8J6DZ0   | UTD TECHNOLOGIES 4.5% DUE 06-01-2042                   | Acquisitions | 1,735,000.00  | -1,983,512.30        |                          |
|            |                                                        | Dispositions | -1,050,000.00 |                      | 1,112,586.40             |
| SBYVN9P3   | UTD TECHNOLOGIES 4.625% DUE 11-16-2048                 | Acquisitions | 1,405,000.00  | -1,575,655.55        |                          |
|            |                                                        | Dispositions | -3,905,000.00 |                      | 4,426,732.10             |
| SBJV0KP6   | VA ELEC & PWR CO 3.3% DUE 12-01-2049                   | Acquisitions | 5,640,000.00  | -5,647,170.00        |                          |
|            |                                                        | Dispositions | -825,000.00   |                      | 834,512.25               |
| SB3FD1W3   | VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 | Acquisitions | 350,000.00    | -590,999.50          |                          |
|            |                                                        | Dispositions | -800,000.00   |                      | 1,308,080.00             |
| SBD4G7B4   | VALE OVERSEAS LTD 6.25% DUE 08-10-2026                 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                            | Acquisitions | 2,120,000.00  | -2,256,355.25        |                          |
|            |                                            | Dispositions | -1,390,000.00 |                      | 1,488,580.00             |
| SB5B54D9   | VALE OVERSEAS LTD 6.875% DUE 11-10-2039    |              |               |                      |                          |
|            |                                            | Acquisitions | 1,340,000.00  | -1,552,103.25        |                          |
|            |                                            | Dispositions | -845,000.00   |                      | 1,090,509.65             |
| SB1HMKF0   | VALE OVERSEAS LTD 6.875% DUE 11-21-2036    |              |               |                      |                          |
|            |                                            | Acquisitions | 1,885,000.00  | -2,203,220.00        |                          |
|            |                                            | Dispositions | -500,000.00   |                      | 617,095.00               |
| SBWB7W5    | VALERO ENERGY CORP 4.9% DUE 03-15-2045     |              |               |                      |                          |
|            |                                            | Acquisitions | 845,000.00    | -937,936.95          |                          |
|            |                                            | Dispositions | -575,000.00   |                      | 605,636.40               |
| SB1YLTG4   | VALERO ENERGY CORP 6.625% DUE 06-15-2037   |              |               |                      |                          |
|            |                                            | Acquisitions | 620,000.00    | -795,085.00          |                          |
|            |                                            | Dispositions | -250,000.00   |                      | 321,852.50               |
| C91913Y100 | VALERO ENERGY CORP COM STK NEW             |              |               |                      |                          |
|            |                                            | Acquisitions | 18,033.00     | -1,720,855.23        |                          |
|            |                                            | Dispositions | -44,854.00    |                      | 3,751,918.89             |
| SBJVKHJ9   | VALERO ENERGY CORP FIXED 4% DUE 04-01-2029 |              |               |                      |                          |
|            |                                            | Acquisitions | 855,000.00    | -853,669.65          |                          |
|            |                                            | Dispositions | -855,000.00   |                      | 913,610.25               |
| C92220P105 | VARIAN MEDICAL SYSTEMS INC                 |              |               |                      |                          |
|            |                                            | Acquisitions | 21,699.00     | -2,871,062.12        |                          |
|            |                                            | Dispositions | -4,186.00     |                      | 580,185.17               |
| SBGSGVV9   | VENTAS RLTY LTD 4.875% DUE 04-15-2049      |              |               |                      |                          |
|            |                                            | Acquisitions | 1,565,000.00  | -1,564,091.50        |                          |
|            |                                            | Dispositions | -945,000.00   |                      | 1,097,102.65             |
| SBJLV8M2   | VERIZON 3.875% DUE 02-08-2029              |              |               |                      |                          |
|            |                                            | Acquisitions | 2,300,000.00  | -2,295,653.00        |                          |
|            |                                            | Dispositions | -2,300,000.00 |                      | 2,534,922.00             |
| SBYRLRK2   | VERIZON 4.272% DUE 01-15-2036              |              |               |                      |                          |
|            |                                            | Acquisitions | 1,995,000.00  | -2,175,451.35        |                          |
|            |                                            | Dispositions | -1,760,000.00 |                      | 1,845,741.80             |
| SBF22PM5   | VERIZON 4.5% DUE 08-10-2033                |              |               |                      |                          |
|            |                                            | Acquisitions | 4,310,000.00  | -4,581,601.40        |                          |
|            |                                            | Dispositions | -930,000.00   |                      | 1,066,999.65             |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                 | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
| SBYM0W21   | VERIZON 4.672% DUE 03-15-2055                        | Acquisitions | 225,000.00     | -229,509.00          |                          |
|            |                                                      | Dispositions | -6,914,000.00  |                      | 7,497,901.11             |
| SBBNBK8    | VERIZON 4.75% DUE 11-01-2041                         | Acquisitions | 350,000.00     | -407,970.50          |                          |
|            |                                                      | Dispositions | -1,325,000.00  |                      | 1,540,732.75             |
| SBDFLJN4   | VERIZON 4.812% DUE 03-15-2039                        | Acquisitions | 505,000.00     | -575,967.65          |                          |
|            |                                                      | Dispositions | -3,810,000.00  |                      | 4,564,694.50             |
| SBXVMD62   | VERIZON 4.862% DUE 08-21-2046                        | Acquisitions | 2,285,000.00   | -2,548,762.85        |                          |
|            |                                                      | Dispositions | -2,440,000.00  |                      | 2,898,996.50             |
| SBDFLJP6   | VERIZON 5.012% DUE 04-15-2049                        | Acquisitions | 6,795,000.00   | -7,768,659.30        |                          |
|            |                                                      | Dispositions | -10,240,000.00 |                      | 12,581,655.15            |
| SBVYRK47   | VERIZON 5.012% DUE 08-21-2054                        | Acquisitions | 285,000.00     | -318,162.60          |                          |
|            |                                                      | Dispositions | -16,396,000.00 |                      | 18,458,438.83            |
| SBYZNV86   | VERIZON 5.5% DUE 03-16-2047                          | Acquisitions | 595,000.00     | -664,067.60          |                          |
|            |                                                      | Dispositions | -915,000.00    |                      | 1,059,338.80             |
| SBSBN5N1   | VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG       | Acquisitions | 545,000.00     | -595,963.30          |                          |
|            |                                                      | Dispositions | -805,000.00    |                      | 914,918.20               |
| SBYRLSF4   | VERIZON COMMUNICATIONS 4.522% 09-15-2048             | Acquisitions | 6,295,000.00   | -6,960,265.80        |                          |
|            |                                                      | Dispositions | -3,820,000.00  |                      | 4,392,657.05             |
| SBYZKXZ8   | VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG | Acquisitions | 4,415,000.00   | -5,097,038.10        |                          |
|            |                                                      | Dispositions | -250,000.00    |                      | 296,915.00               |
| C92343V104 | VERIZON COMMUNICATIONS COM                           | Acquisitions | 5,584.00       | -319,223.04          |                          |
|            |                                                      | Dispositions | -66,500.00     |                      | 3,944,111.10             |
| SBGDQ891   | VERIZON COMMUNICATIONS INC 4.329% 09-21-2028         |              |                |                      |                          |



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| Asset ID   | Security Description                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                  | Acquisitions | 4,565,000.00  | -4,958,909.35        |                          |
|            |                                                  | Dispositions | -4,260,000.00 |                      | 4,503,289.45             |
| C92532F100 | VERTEX PHARMACEUTICALS INC COM                   |              |               |                      |                          |
|            |                                                  | Acquisitions | 3,900.00      | -702,461.98          |                          |
|            |                                                  | Dispositions | -2,800.00     |                      | 533,956.39               |
| SBCHWWF1   | VIACOM INC NEW 4.375% DUE 03-15-2043             |              |               |                      |                          |
|            |                                                  | Acquisitions | 310,000.00    | -262,821.10          |                          |
|            |                                                  | Dispositions | -3,303,000.00 |                      | 3,327,177.75             |
| C925652109 | VICI PTYS INC COM                                |              |               |                      |                          |
|            |                                                  | Acquisitions | 6,200.00      | -154,455.68          |                          |
|            |                                                  | Dispositions | -6,200.00     |                      | 151,280.58               |
| SBD5WHT9   | VISA INC 3.65% 09-15-2047                        |              |               |                      |                          |
|            |                                                  | Acquisitions | 595,000.00    | -624,904.10          |                          |
|            |                                                  | Dispositions | -270,000.00   |                      | 288,829.80               |
| SBYPHFN1   | VISA INC 4.3% DUE 12-14-2045                     |              |               |                      |                          |
|            |                                                  | Acquisitions | 895,000.00    | -1,106,673.20        |                          |
|            |                                                  | Dispositions | -1,205,000.00 |                      | 1,323,139.95             |
| C92840M102 | VISTRA ENERGY CORP COM                           |              |               |                      |                          |
|            |                                                  | Acquisitions | 120,500.00    | -3,183,604.59        |                          |
|            |                                                  | Dispositions | -10,300.00    |                      | 242,501.26               |
| SBB0RG21   | VODAFONE GROUP PLC 4.375% DUE 02-19-2043         |              |               |                      |                          |
|            |                                                  | Acquisitions | 505,000.00    | -498,379.45          |                          |
|            |                                                  | Dispositions | -310,000.00   |                      | 311,720.50               |
| SBFMLP22   | VODAFONE GROUP PLC 5.25% DUE 05-30-2048          |              |               |                      |                          |
|            |                                                  | Acquisitions | 3,505,000.00  | -3,595,007.90        |                          |
|            |                                                  | Dispositions | -5,530,000.00 |                      | 6,344,012.10             |
| SBJQ2JX8   | VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG |              |               |                      |                          |
|            |                                                  | Acquisitions | 3,505,000.00  | -3,447,155.35        |                          |
|            |                                                  | Dispositions | -3,190,000.00 |                      | 3,428,232.20             |
| C929089100 | VOYA FINL INC COM                                |              |               |                      |                          |
|            |                                                  | Acquisitions | 40,098.00     | -2,090,250.46        |                          |
|            |                                                  | Dispositions | -10,269.00    |                      | 515,919.10               |
| SBJX5LC3   | WA GAS LT CO FIXED 3.65% DUE 09-15-2049          |              |               |                      |                          |
|            |                                                  | Acquisitions | 495,000.00    | -492,495.30          |                          |
|            |                                                  | Dispositions | -495,000.00   |                      | 492,874.60               |

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| Asset ID   | Security Description                                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SB1PB082   | WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO | Acquisitions | 415,000.00    | -490,139.90          |                          |
|            |                                                                            | Dispositions | -415,000.00   |                      | 506,312.45               |
| SBG08Q52   | WALMART INC 4.05% DUE 06-29-2048 REG                                       | Acquisitions | 1,105,000.00  | -1,278,653.75        |                          |
|            |                                                                            | Dispositions | -5,675,000.00 |                      | 6,521,006.40             |
| C931142103 | WALMART INC COM                                                            | Acquisitions | 19,400.00     | -2,107,461.67        |                          |
|            |                                                                            | Dispositions | -14,200.00    |                      | 1,512,429.77             |
| C254687106 | WALT DISNEY CO                                                             | Acquisitions | 2,400.00      | -280,365.53          |                          |
|            |                                                                            | Dispositions | -2,400.00     |                      | 316,288.07               |
| SB5LPVC7   | WARNER MEDIA LLC 6.25% DUE 03-29-2041                                      | Acquisitions | 265,000.00    | -309,220.55          |                          |
|            |                                                                            | Dispositions | -940,000.00   |                      | 940.00                   |
| SBJVRGN7   | WASTE MGMT INC DEL 3.45% DUE 06-15-2029                                    | Acquisitions | 695,000.00    | -693,637.80          |                          |
|            |                                                                            | Dispositions | -695,000.00   |                      | 757,821.05               |
| SBK0Y5X9   | WASTE MGMT INC DEL 4.0% DUE 07-15-2039                                     | Acquisitions | 1,265,000.00  | -1,321,626.70        |                          |
|            |                                                                            | Dispositions | -260,000.00   |                      | 262,883.40               |
| C94106L109 | WASTE MGMT INC DEL COM STK                                                 | Acquisitions | 20,900.00     | -2,412,710.07        |                          |
|            |                                                                            | Dispositions | -11,000.00    |                      | 1,237,250.53             |
| SBK0Y5Y0   | WASTE MGMT INC DEL FIXED 4.15% 07-15-2049                                  | Acquisitions | 2,000,000.00  | -2,033,531.00        |                          |
|            |                                                                            | Dispositions | -1,675,000.00 |                      | 1,957,231.20             |
| C941848103 | WATERS CORP COM                                                            | Acquisitions | 2,221.00      | -511,125.32          |                          |
|            |                                                                            | Dispositions | -2,221.00     |                      | 461,248.58               |
| SBX2H0V0   | WELLS FARGO & CO 3.9% DUE 05-01-2045                                       | Acquisitions | 1,170,000.00  | -1,286,482.40        |                          |
|            |                                                                            | Dispositions | -150,000.00   |                      | 168,304.50               |
| SBJ60RD8   | WELLS FARGO & CO 4.15% DUE 01-24-2029                                      |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                      | Acquisitions | 1,925,000.00  | -1,921,573.50        |                          |
|            |                                                      | Dispositions | -1,925,000.00 |                      | 2,113,509.15             |
| SBD39X50   | WELLS FARGO & CO 4.4% DUE 06-14-2046                 |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,485,000.00  | -1,630,981.55        |                          |
|            |                                                      | Dispositions | -2,715,000.00 |                      | 2,983,585.25             |
| SBDSFRX9   | WELLS FARGO & CO 4.75% DUE 12-07-2046                |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,005,000.00  | -1,143,228.70        |                          |
|            |                                                      | Dispositions | -2,455,000.00 |                      | 2,788,294.65             |
| SBYQ29R7   | WELLS FARGO & CO 4.9% DUE 11-17-2045                 |              |               |                      |                          |
|            |                                                      | Acquisitions | 320,000.00    | -383,721.60          |                          |
|            |                                                      | Dispositions | -960,000.00   |                      | 1,111,253.40             |
| SBG48MR2   | WELLS FARGO & CO 5.375% DUE 11-02-2043               |              |               |                      |                          |
|            |                                                      | Acquisitions | 635,000.00    | -745,876.70          |                          |
|            |                                                      | Dispositions | -1,685,000.00 |                      | 1,917,485.85             |
| C949746101 | WELLS FARGO & CO NEW COM STK                         |              |               |                      |                          |
|            |                                                      | Acquisitions | 34,107.00     | -1,634,788.70        |                          |
|            |                                                      | Dispositions | -34,107.00    |                      | 1,573,200.73             |
| SB99FPF1   | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,440,000.00  | -1,602,148.15        |                          |
|            |                                                      | Dispositions | -2,115,000.00 |                      | 2,468,195.30             |
| SB1CL665   | WELLS FARGO BK 5.95% DUE 08-26-2036                  |              |               |                      |                          |
|            |                                                      | Acquisitions | 425,000.00    | -519,197.00          |                          |
|            |                                                      | Dispositions | -425,000.00   |                      | 586,793.25               |
| SBJBC331   | WELLTOWER INC 4.125% DUE 03-15-2029                  |              |               |                      |                          |
|            |                                                      | Acquisitions | 510,000.00    | -545,317.50          |                          |
|            |                                                      | Dispositions | -510,000.00   |                      | 555,660.30               |
| SBDDMN60   | WELLTOWER INC 4.95% DUE 09-01-2048                   |              |               |                      |                          |
|            |                                                      | Acquisitions | 905,000.00    | -990,613.40          |                          |
|            |                                                      | Dispositions | -1,375,000.00 |                      | 1,597,727.70             |
| C95082P105 | WESCO INTL INC COM                                   |              |               |                      |                          |
|            |                                                      | Acquisitions | 15,786.00     | -887,344.29          |                          |
|            |                                                      | Dispositions | -18,641.00    |                      | 916,763.96               |
| SBKFVB37   | WESTAR ENERGY INC FIXED 3.25% 09-01-2049             |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,210,000.00  | -1,199,424.60        |                          |
|            |                                                      | Dispositions | -340,000.00   |                      | 340,822.80               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C957638109 | WESTERN ALLIANCE BANCORPORATION COM          | Acquisitions | 11,600.00     | -530,237.11          |                          |
|            |                                              | Dispositions | -11,600.00    |                      | 516,394.42               |
| C959802109 | WESTERN UNION CO                             | Acquisitions | 9,700.00      | -178,773.87          |                          |
|            |                                              | Dispositions | -49,500.00    |                      | 892,275.26               |
| SBZ1JS17   | WESTLAKE CHEM CORP 4.375% 11-15-2047         | Acquisitions | 285,000.00    | -251,059.35          |                          |
|            |                                              | Dispositions | -285,000.00   |                      | 272,588.25               |
| C958254AJ3 | WESTN GAS PARTNERS 5.3% 03-01-2048           | Acquisitions | 350,000.00    | -330,018.50          |                          |
|            |                                              | Dispositions | -410,000.00   |                      | 417,684.20               |
| C961214EF6 | WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034  | Acquisitions | 610,000.00    | -610,000.00          |                          |
|            |                                              | Dispositions | -220,000.00   |                      | 230,839.40               |
| C961214EG4 | WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039 | Acquisitions | 485,000.00    | -485,000.00          |                          |
|            |                                              | Dispositions | -485,000.00   |                      | 517,684.90               |
| C96145D105 | WESTROCK CO COM                              | Acquisitions | 3,600.00      | -129,825.00          |                          |
|            |                                              | Dispositions | -31,000.00    |                      | 1,174,011.36             |
| C968223206 | WILEY JOHN & SONS INC CL A                   | Acquisitions | 1,302.00      | -68,061.83           |                          |
|            |                                              | Dispositions | -11,486.00    |                      | 521,781.03               |
| SBW3SWW0   | WILLIAMS PARTNERS 5.1% DUE 09-15-2045        | Acquisitions | 1,815,000.00  | -1,899,983.35        |                          |
|            |                                              | Dispositions | -880,000.00   |                      | 908,793.60               |
| SBGLQSZ9   | WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048 | Acquisitions | 785,000.00    | -791,545.15          |                          |
|            |                                              | Dispositions | -1,050,000.00 |                      | 1,035,240.85             |
| SBKLMSW2   | WILLIS N AMER INC 3.875% DUE 09-15-2049      | Acquisitions | 1,780,000.00  | -1,772,791.00        |                          |
|            |                                              | Dispositions | -525,000.00   |                      | 511,190.75               |
| SBGLRQG9   | WILLIS NORTH AMERICA INC 5.05% 09-15-2048    |              |               |                      |                          |

# DOL 5500 Reporting

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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 | 870,000.00    | -986,784.00          |                          |
|            |                                          | Dispositions | -1,975,000.00 |                      | 2,153,266.35             |
| CG96629103 | WILLIS TOWERS WATSON PLC COM USD0.000115 | Acquisitions | 2,200.00      | -411,241.05          |                          |
|            |                                          | Dispositions | -2,200.00     |                      | 445,173.14               |
| SBJ027Q3   | WRKCO INC FIXED 4.2% DUE 06-01-2032      | Acquisitions | 1,800,000.00  | -1,805,943.60        |                          |
|            |                                          | Dispositions | -1,100,000.00 |                      | 1,199,459.80             |
| C98310W108 | WYNDHAM DESTINATIONS INC COM STK         | Acquisitions | 26,810.00     | -1,174,528.27        |                          |
|            |                                          | Dispositions | -12,600.00    |                      | 576,700.92               |
| C98421M106 | XEROX HLDGS CORP COM NEW COM NEW         | Dispositions | -15,200.00    |                      | 440,099.58               |
|            |                                          | Free Receipt | 15,200.00     | 480,928.00           |                          |
| C983919101 | XILINX INC COM                           | Acquisitions | 10,300.00     | -1,249,735.07        |                          |
|            |                                          | Dispositions | -10,300.00    |                      | 1,012,520.85             |
| C983793100 | XPO LOGISTICS INC COM                    | Acquisitions | 2,800.00      | -139,579.16          |                          |
|            |                                          | Dispositions | -2,800.00     |                      | 187,067.77               |
| C988498101 | YUM BRANDS INC COM                       | Acquisitions | 1,531.00      | -140,138.15          |                          |
|            |                                          | Dispositions | -28,134.00    |                      | 2,992,948.40             |
| C989207105 | ZEBRA TECHNOLOGIES CORP CL A             | Acquisitions | 4,600.00      | -864,397.98          |                          |
|            |                                          | Dispositions | -11,400.00    |                      | 2,402,513.26             |
| C98956P102 | ZIMMER BIOMET HLDGS INC COM              | Acquisitions | 12,700.00     | -1,529,652.29        |                          |
|            |                                          | Dispositions | -5,900.00     |                      | 859,787.76               |
| C98978V103 | ZOETIS INC COM USD0.01 CL 'A'            | Acquisitions | 1,447.00      | -121,594.57          |                          |
|            |                                          | Dispositions | -14,156.00    |                      | 1,446,131.46             |

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# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

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## ◆ 5% Report - Part A

### Single Transactions in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-18 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17

# DOL 5500 Reporting

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Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

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## ◆ 5% Report - Part A

### Single Transactions in Excess of 5%

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

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# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

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<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2018-12-31 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17



# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

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<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

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NOTE: TRANSACTIONS ARE BASED ON THE 2018-12-31 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17

## ◆ 5% Report - Part C Summary

### 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 OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840                      | Total acquisitions | 68                     | 181,175,569.81        |                   |              | 0.00              | 181,038,038.31   | 181,175,569.81                |
|                                                                                        | Total dispositions | 63                     |                       | 188,802,775.68    |              | 0.00              | 188,465,964.10   | 188,802,775.68                |
| UNITED STATES T-BOND 2.875% 05-15-2049 SEDOL: BK1WIFY3                                 | Total acquisitions | 355                    | 256,023,057.85        |                   |              | 0.00              | 256,046,869.10   | 256,023,057.85                |
|                                                                                        | Total dispositions | 308                    |                       | 254,279,664.88    |              | 0.00              | 254,461,595.61   | 254,279,664.88                |
| UNITED STATES TREAS BD STRIPPED PRIN PMT 00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6 | Total acquisitions | 32                     | 154,458,719.42        |                   |              | 0.00              | 154,458,719.42   | 154,458,719.42                |
|                                                                                        | Total dispositions | 42                     |                       | 163,065,538.29    |              | 0.00              | 158,897,973.30   | 163,065,538.29                |
| UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1                 | Total acquisitions | 32                     | 176,238,108.74        |                   |              | 0.00              | 176,238,108.74   | 176,238,108.74                |
|                                                                                        | Total dispositions | 19                     |                       | 168,463,993.73    |              | 0.00              | 163,508,202.58   | 168,463,993.73                |
| UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4             | Total acquisitions | 61                     | 666,229,960.22        |                   |              | 0.00              | 666,229,960.22   | 666,229,960.22                |
|                                                                                        | Total dispositions | 71                     |                       | 702,788,426.09    |              | 0.00              | 686,354,463.80   | 702,788,426.09                |
| UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8                                | Total acquisitions | 192                    | 311,412,941.47        |                   |              | 0.00              | 311,412,941.47   | 311,412,941.47                |
|                                                                                        | Total dispositions | 148                    |                       | 285,345,460.42    |              | 0.00              | 285,879,671.01   | 285,345,460.42                |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2                       | Total acquisitions | 373                    | 1,174,420,145.88      |                   |              | 0.00              | 1,174,600,013.18 | 1,174,420,145.88              |
|                                                                                        | Total dispositions | 371                    |                       | 1,187,718,837.58  |              | 0.00              | 1,177,567,726.07 | 1,187,718,837.58              |

NOTE: TRANSACTIONS ARE BASED ON THE 2018-12-31 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                                                 |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost of Asset  | Value of Asset on Transaction |
|---------------------------------------------------------------------------------|--------------------|------------------------|--------------------------------------------|-------------------|--------------|-------------------|----------------|-------------------------------|
| UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG SEDOL: BJ7G9F1                | Total acquisitions | 107                    | 229,370,233.93                             |                   |              | 0.00              | 229,244,079.50 | 229,370,233.93                |
|                                                                                 | Total dispositions | 102                    |                                            | 228,838,528.14    |              | 0.00              | 228,416,735.75 | 228,838,528.14                |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG SEDOL: BK9DLB7 | Total acquisitions | 117                    | 186,609,720.54                             |                   |              | 0.00              | 186,717,836.11 | 186,609,720.54                |
|                                                                                 | Total dispositions | 111                    |                                            | 185,504,895.00    |              | 0.00              | 185,645,576.34 | 185,504,895.00                |
| US TREASURY N/B 2.375% 05-15-2029 SEDOL: BK1WVFV0                               | Total acquisitions | 134                    | 440,559,330.47                             |                   |              | 0.00              | 440,539,917.66 | 440,559,330.47                |
|                                                                                 | Total dispositions | 147                    |                                            | 447,853,176.69    |              | 0.00              | 447,463,198.71 | 447,853,176.69                |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG CUSIP: 912810SE9                      | Total acquisitions | 346                    | 231,558,856.88                             |                   |              | 0.00              | 231,420,950.60 | 231,558,856.88                |
|                                                                                 | Total dispositions | 337                    |                                            | 268,184,986.39    |              | 0.00              | 265,400,457.27 | 268,184,986.39                |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3                                       | Total acquisitions | 451                    | 401,602,029.03                             |                   |              | 0.00              | 401,602,029.03 | 401,602,029.03                |
|                                                                                 | Total dispositions | 342                    |                                            | 396,877,722.59    |              | 0.00              | 396,877,722.59 | 396,877,722.59                |

NOTE: TRANSACTIONS ARE BASED ON THE 2018-12-31 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17

# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

## ◆ 5% Report - Part C Summary

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### *Series of Transactions by Issue in Excess of 5%*

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

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# DOL 5500 Reporting

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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<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

THERE ARE NO REPORTABLE TRANSACTIONS

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# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

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## ◆ 5% Report - Part A

### Single Transactions in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-18 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17

# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

Account ID SNDNOP

Account Name TOTAL FUND/NO PRUDENTIAL ACCT.

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## ◆ 5% Report - Part A

### Single Transactions in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 12-31-18 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17

# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

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<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2018-12-31 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17



# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

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<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

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NOTE: TRANSACTIONS ARE BASED ON THE 2018-12-31 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17

## ◆ 5% Report - Part C Summary

Page 1 of 3

### 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 OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840                      | Total acquisitions | 68                     | 181,175,569.81        |                   |              | 0.00              | 181,038,038.31   | 181,175,569.81                |
|                                                                                        | Total dispositions | 63                     |                       | 188,802,775.68    |              | 0.00              | 188,465,964.10   | 188,802,775.68                |
| UNITED STATES T-BOND 2.875% 05-15-2049 SEDOL: BK1WIFY3                                 | Total acquisitions | 355                    | 256,023,057.85        |                   |              | 0.00              | 256,046,869.10   | 256,023,057.85                |
|                                                                                        | Total dispositions | 308                    |                       | 254,279,664.88    |              | 0.00              | 254,461,595.61   | 254,279,664.88                |
| UNITED STATES TREAS BD STRIPPED PRIN PMT 00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6 | Total acquisitions | 32                     | 154,458,719.42        |                   |              | 0.00              | 154,458,719.42   | 154,458,719.42                |
|                                                                                        | Total dispositions | 42                     |                       | 163,065,538.29    |              | 0.00              | 158,897,973.30   | 163,065,538.29                |
| UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1                 | Total acquisitions | 32                     | 176,238,108.74        |                   |              | 0.00              | 176,238,108.74   | 176,238,108.74                |
|                                                                                        | Total dispositions | 19                     |                       | 168,463,993.73    |              | 0.00              | 163,508,202.58   | 168,463,993.73                |
| UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4             | Total acquisitions | 61                     | 666,229,960.22        |                   |              | 0.00              | 666,229,960.22   | 666,229,960.22                |
|                                                                                        | Total dispositions | 71                     |                       | 702,788,426.09    |              | 0.00              | 686,354,463.80   | 702,788,426.09                |
| UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8                                | Total acquisitions | 192                    | 311,412,941.47        |                   |              | 0.00              | 311,412,941.47   | 311,412,941.47                |
|                                                                                        | Total dispositions | 148                    |                       | 285,345,460.42    |              | 0.00              | 285,879,671.01   | 285,345,460.42                |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2                       | Total acquisitions | 373                    | 1,174,420,145.88      |                   |              | 0.00              | 1,174,600,013.18 | 1,174,420,145.88              |
|                                                                                        | Total dispositions | 371                    |                       | 1,187,718,837.58  |              | 0.00              | 1,177,567,726.07 | 1,187,718,837.58              |

NOTE: TRANSACTIONS ARE BASED ON THE 2018-12-31 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17

## ◆ 5% Report - Part C Summary

### Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID                                                 |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost of Asset  | Value of Asset on Transaction |
|---------------------------------------------------------------------------------|--------------------|------------------------|--------------------------------------------|-------------------|--------------|-------------------|----------------|-------------------------------|
| UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG SEDOL: BJ7G9F1                | Total acquisitions | 107                    | 229,370,233.93                             |                   |              | 0.00              | 229,244,079.50 | 229,370,233.93                |
|                                                                                 | Total dispositions | 102                    |                                            | 228,838,528.14    |              | 0.00              | 228,416,735.75 | 228,838,528.14                |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG SEDOL: BK9DLB7 | Total acquisitions | 117                    | 186,609,720.54                             |                   |              | 0.00              | 186,717,836.11 | 186,609,720.54                |
|                                                                                 | Total dispositions | 111                    |                                            | 185,504,895.00    |              | 0.00              | 185,645,576.34 | 185,504,895.00                |
| US TREASURY N/B 2.375% 05-15-2029 SEDOL: BK1WVFV0                               | Total acquisitions | 134                    | 440,559,330.47                             |                   |              | 0.00              | 440,539,917.66 | 440,559,330.47                |
|                                                                                 | Total dispositions | 147                    |                                            | 447,853,176.69    |              | 0.00              | 447,463,198.71 | 447,853,176.69                |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG CUSIP: 912810SE9                      | Total acquisitions | 346                    | 231,558,856.88                             |                   |              | 0.00              | 231,420,950.60 | 231,558,856.88                |
|                                                                                 | Total dispositions | 337                    |                                            | 268,184,986.39    |              | 0.00              | 265,400,457.27 | 268,184,986.39                |
| COLTV SHORT TERM INVT FD CUSIP: 195998AC3                                       | Total acquisitions | 451                    | 401,602,029.03                             |                   |              | 0.00              | 401,602,029.03 | 401,602,029.03                |
|                                                                                 | Total dispositions | 342                    |                                            | 396,877,722.59    |              | 0.00              | 396,877,722.59 | 396,877,722.59                |

NOTE: TRANSACTIONS ARE BASED ON THE 2018-12-31 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17

◆ 5% Report - Part C Summary

Page 3 of 3

*Series of Transactions by Issue in Excess of 5%*

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

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# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

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<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

THERE ARE NO REPORTABLE TRANSACTIONS

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NOTE: TRANSACTIONS ARE BASED ON THE 2018-12-31 VALUE (INCLUDING ACCRUALS) OF 5,259,884,584.17

Schedule SB Attachment (Form 5500)—2019 Plan Year  
NTESS Retirement Income Plan  
EIN: 85-0097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2019

| 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        |                                                 |     | 12              | 2                |                  |                  |                  |                  |                 |                 |
| 30-34        |                                                 | 1   | 39<br>\$104,947 | 73<br>\$107,960  | 4                |                  |                  |                  |                 |                 |
| 35-39        | 2                                               |     | 29<br>\$108,700 | 286<br>\$126,310 | 157<br>\$132,381 |                  |                  |                  |                 |                 |
| 40-44        |                                                 | 6   | 25<br>\$64,036  | 274<br>\$131,461 | 303<br>\$138,011 | 48<br>\$136,870  | 2                | 1                |                 |                 |
| 45-49        | 1                                               |     | 18<br>\$120,982 | 183<br>\$137,443 | 305<br>\$161,587 | 102<br>\$130,642 | 21               |                  |                 |                 |
| 50-54        | 1                                               | 4   | 17<br>\$112,643 | 163<br>\$127,787 | 263<br>\$158,958 | 171<br>\$150,821 | 153<br>\$158,175 | 44               | 1               |                 |
| 55-59        | 2                                               | 1   | 17<br>\$108,640 | 181<br>\$118,467 | 277<br>\$146,007 | 152<br>\$160,504 | 249<br>\$165,329 | 253<br>\$151,211 | 91              | 3               |
| 60-64        |                                                 | 1   | 10<br>\$104,937 | 95<br>\$114,131  | 146<br>\$142,075 | 81<br>\$140,820  | 109<br>\$157,068 | 150<br>\$160,342 | 137             | 36              |
| 65-69        |                                                 | 1   |                 | 23<br>\$98,379   | 33<br>\$98,833   | 26<br>\$136,535  | 27<br>\$139,975  | 26<br>\$153,264  | 36<br>\$163,321 | 32<br>\$147,823 |
| 70+          |                                                 |     |                 | 3                | 12               | 5                | 8                | 7                | 6               | 17              |

N-4,964

Schedule SB Attachment (Form 5500)—2019 Plan Year  
NTESS Retirement Income Plan  
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2019

| <b>Date</b>        | <b>Amount</b>         | <b>Days to<br/>Discount to<br/>1/1/2019 at<br/>5.57%</b> | <b>Interest<br/>Adjusted<br/>Contribution</b> |
|--------------------|-----------------------|----------------------------------------------------------|-----------------------------------------------|
| April 27, 2020     | <u>\$ 100,220,000</u> | 482                                                      | <u>\$ 93,301,500</u>                          |
| Total Contribution | \$ 100,220,000        |                                                          | \$ 93,301,500                                 |

**SCHEDULE SB  
(Form 5500)**Department of the Treasury  
Internal Revenue ServiceDepartment of Labor  
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

**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

**2019****This Form Is Open to Public  
Inspection**

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

▶ 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.

|                                                                                                                                                                                                                                                                                                   |  |                                                             |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-------------------------------------------------------------|
| <b>A</b> Name of plan<br>NTESS Retirement Income Plan                                                                                                                                                                                                                                             |  | <b>B</b> Three-digit plan number (PN) ▶ 006                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>National Technology & Engineering Solutions of Sandia                                                                                                                                                                 |  | <b>D</b> Employer Identification Number (EIN)<br>85-0097942 |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |  |                                                             |

**Part I Basic Information**

|                                                                                                                                                                                                          |                            |                           |                          |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| <b>1</b> Enter the valuation date: Month 01 Day 01 Year 2019                                                                                                                                             |                            |                           |                          |
| <b>2</b> Assets:                                                                                                                                                                                         |                            |                           |                          |
| a Market value.....                                                                                                                                                                                      |                            | <b>2a</b>                 | 5,413,093,790            |
| b Actuarial value.....                                                                                                                                                                                   |                            | <b>2b</b>                 | 5,757,646,915            |
| <b>3</b> 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 .....                                                                                                                                     | 8,146                      | 3,305,557,558             | 3,305,557,558            |
| b For terminated vested participants .....                                                                                                                                                               | 1,227                      | 103,965,134               | 103,965,134              |
| c For active participants .....                                                                                                                                                                          | 4,964                      | 1,751,081,113             | 1,818,611,868            |
| d Total .....                                                                                                                                                                                            | 14,337                     | 5,160,603,805             | 5,228,134,560            |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b) <input type="checkbox"/>                                                                                         |                            |                           |                          |
| a Funding target disregarding prescribed at-risk assumptions.....                                                                                                                                        |                            | <b>4a</b>                 |                          |
| 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 ..... |                            | <b>4b</b>                 |                          |
| <b>5</b> Effective interest rate.....                                                                                                                                                                    |                            | <b>5</b>                  | 5.57%                    |
| <b>6</b> Target normal cost .....                                                                                                                                                                        |                            | <b>6</b>                  | 109,640,270              |

**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**Brian P. Levine *BPL*

Signature of actuary

BRIAN P. LEVINE

Type or print name of actuary

Aon Consulting, Inc.

Firm name

5005 LBJ Freeway  
Suite 1400  
Dallas TX 75244

Address of the firm

09/23/2020

Date

2006424

Most recent enrollment number

214-989-2661

Telephone number (including area code)

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) 2019  
v. 190130



## Part II Beginning of Year Carryover and Prefunding Balances

|             |                                                                                                                                                         | (a) Carryover balance | (b) Prefunding balance |
|-------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b>    | Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....                                                          | 0                     | 899,415,412            |
| <b>8</b>    | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                      | 0                     | 103,585,209            |
| <b>9</b>    | Amount remaining (line 7 minus line 8).....                                                                                                             | 0                     | 795,830,203            |
| <b>10</b>   | Interest on line 9 using prior year's actual return of <u>-7.80%</u> .....                                                                              | 0                     | -62,074,756            |
| <b>11</b>   | Prior year's excess contributions to be added to prefunding balance:                                                                                    |                       |                        |
| <b>a</b>    | Present value of excess contributions (line 38a from prior year).....                                                                                   |                       | 83,380,720             |
| <b>b(1)</b> | 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>5.72%</u> ..... |                       | 0                      |
| <b>b(2)</b> | Interest on line 38b from prior year Schedule SB, using prior year's actual return.....                                                                 |                       | -6,503,696             |
| <b>c</b>    | Total available at beginning of current plan year to add to prefunding balance .....                                                                    |                       | 76,877,024             |
| <b>d</b>    | Portion of (c) to be added to prefunding balance.....                                                                                                   |                       | 76,877,024             |
| <b>12</b>   | Other reductions in balances due to elections or deemed elections .....                                                                                 | 0                     | 79,536,851             |
| <b>13</b>   | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....                                                                       | 0                     | 731,095,620            |

| Part III | Funding Percentages |
|----------|---------------------|
|----------|---------------------|

|           |                                                                                                                                                                  |           |         |
|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>14</b> | Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 96.14%  |
| <b>15</b> | Adjusted funding target attainment percentage.....                                                                                                               | <b>15</b> | 110.12% |
| <b>16</b> | Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 97.11%  |
| <b>17</b> | If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage. ....                                        | <b>17</b> | %       |

|                |                                               |
|----------------|-----------------------------------------------|
| <b>Part IV</b> | <b>Contributions and Liquidity Shortfalls</b> |
|----------------|-----------------------------------------------|

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

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |       |   |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|-------|---|
| 04/27/2020               | 100,220,000                       | 0                               |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 |                          |                                   |                                 |       |   |
|                          |                                   |                                 | Totals ►                 | 18(b)                             | 100,220,000                     | 18(c) | 0 |

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

|                                                                                                                        |            |            |
|------------------------------------------------------------------------------------------------------------------------|------------|------------|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years.....                    | <b>19a</b> | 0          |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                     | <b>19b</b> | 0          |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date..... | <b>19c</b> | 93,301,500 |

## 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**

|                                                 |                                                                                                                                              |                        |                        |                                                     |
|-------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|------------------------|------------------------|-----------------------------------------------------|
| <b>21</b> Discount rate:                        |                                                                                                                                              |                        |                        |                                                     |
| <b>a</b> Segment rates:                         | 1st segment:<br>3.74 %                                                                                                                       | 2nd segment:<br>5.35 % | 3rd segment:<br>6.11 % | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code) .....    |                                                                                                                                              |                        |                        | <b>21b</b> 4                                        |
| <b>22</b> Weighted average retirement age ..... |                                                                                                                                              |                        |                        | <b>22</b> 59                                        |
| <b>23</b> Mortality table(s) (see instructions) | <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute |                        |                        |                                                     |

**Part VI Miscellaneous Items**

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

**Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years**

|                                                                                                                                      |           |   |
|--------------------------------------------------------------------------------------------------------------------------------------|-----------|---|
| <b>28</b> Unpaid minimum required contributions for all prior years .....                                                            | <b>28</b> | 0 |
| <b>29</b> Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) ..... | <b>29</b> | 0 |
| <b>30</b> Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....                                    | <b>30</b> | 0 |

**Part VIII Minimum Required Contribution For Current Year**

|                                                                                                                                                                                      |                     |                    |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                     |                    |               |
| <b>a</b> Target normal cost (line 6) .....                                                                                                                                           | <b>31a</b>          | 109,640,270        |               |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           | <b>31b</b>          | 0                  |               |
| <b>32</b> Amortization installments:                                                                                                                                                 | Outstanding Balance |                    | Installment   |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                | 201,583,265         |                    | 35,484,376    |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       | 0                   |                    | 0             |
| <b>33</b> 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 ..... | <b>33</b>           |                    |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....                                                           | <b>34</b>           | 145,124,646        |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 0                   | 117,341,899        | 117,341,899   |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  | <b>36</b>           | 27,782,747         |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  | <b>37</b>           | 93,301,500         |               |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                     |                    |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       | <b>38a</b>          | 65,518,753         |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          | 65,518,753         |               |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                      | <b>39</b>           | 0                  |               |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  | <b>40</b>           | 0                  |               |

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

|                                                                                  |                                                                                                                         |
|----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|
| <b>41</b> If an election was made to use PRA 2010 funding relief for this plan:  |                                                                                                                         |
| <b>a</b> Schedule elected .....                                                  | <input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years                                               |
| <b>b</b> Eligible plan year(s) for which the election in line 41a was made ..... | <input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011 |

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Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2019

| <b>Date</b>        | <b>Amount</b>         | <b>Days to<br/>Discount to<br/>1/1/2019 at<br/>5.57%</b> | <b>Interest<br/>Adjusted<br/>Contribution</b> |
|--------------------|-----------------------|----------------------------------------------------------|-----------------------------------------------|
| April 27, 2020     | <u>\$ 100,220,000</u> | 482                                                      | <u>\$ 93,301,500</u>                          |
| Total Contribution | \$ 100,220,000        |                                                          | \$ 93,301,500                                 |

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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<br>(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<br>(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 | Weight |
|---------------------------------|-------|--------------------|--------|
| RIP                             | 4,538 | 59.11              | 91.42% |
| PSP                             | 426   | 55.34              | 8.58%  |
|                                 | 4,964 |                    |        |
| Weighted Average Retirement Age |       |                    | 58.79  |

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Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the expected return on assets assumption from 5.50% for the 2018 plan year to 5.75% for the 2019 plan year.

This change was made to better reflect the anticipated experience of the plan.

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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2019

| 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        |                                                 |     | 12              | 2                |                  |                  |                  |                  |                  |                 |
| 30-34        |                                                 | 1   | 39<br>\$104,947 | 73<br>\$107,960  | 4                |                  |                  |                  |                  |                 |
| 35-39        | 2                                               |     | 29<br>\$108,700 | 286<br>\$126,310 | 157<br>\$132,381 |                  |                  |                  |                  |                 |
| 40-44        |                                                 | 6   | 25<br>\$64,036  | 274<br>\$131,461 | 303<br>\$138,011 | 48<br>\$136,870  | 2                | 1                |                  |                 |
| 45-49        | 1                                               |     | 18<br>\$120,982 | 183<br>\$120,982 | 305<br>\$137,443 | 102<br>\$161,587 | 21<br>\$130,642  |                  |                  |                 |
| 50-54        | 1                                               | 4   | 17              | 163<br>\$112,643 | 263<br>\$127,787 | 171<br>\$158,958 | 153<br>\$150,821 | 44<br>\$158,175  | 1                |                 |
| 55-59        | 2                                               | 1   | 17              | 181<br>\$108,640 | 277<br>\$118,467 | 152<br>\$146,007 | 249<br>\$160,504 | 253<br>\$165,329 | 91<br>\$151,211  | 3               |
| 60-64        |                                                 | 1   | 10              | 95<br>\$104,937  | 146<br>\$114,131 | 81<br>\$142,075  | 109<br>\$140,820 | 150<br>\$157,068 | 137<br>\$160,342 | 36<br>\$125,203 |
| 65-69        |                                                 | 1   |                 | 23<br>\$98,379   | 33<br>\$98,833   | 26<br>\$136,535  | 27<br>\$139,975  | 26<br>\$153,264  | 36<br>\$163,321  | 32<br>\$147,823 |
| 70+          |                                                 |     |                 | 3                | 12               | 5                | 8                | 7                | 6                | 17              |

N-4,964

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Schedule SB, line 32—Schedule of Amortization Bases

| Type of Base | Present Value of Installment | Date Established | Years Remaining | Amortization Installment |
|--------------|------------------------------|------------------|-----------------|--------------------------|
| Shortfall    | \$ 124,539,126               | January 1, 2018  | 6               | \$ 22,965,644            |
| Shortfall    | \$ 77,044,139                | January 1, 2019  | 7               | \$ 12,518,732            |

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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 2018), each adjusted as needed to fall within the 25-year average interest rate corridor |
| 1st Segment Rate                               | 3.74%                                                                                                                                                       |
| 2nd Segment Rate                               | 5.35%                                                                                                                                                       |
| 3rd Segment Rate                               | 6.11%                                                                                                                                                       |
| Interest Rates for Maximum Tax Purposes        | Based on segment rates with a four-month lookback (as of September 2018), without regard to interest rate stabilization                                     |
| 1st Segment Rate                               | 2.28%                                                                                                                                                       |
| 2nd Segment Rate                               | 3.81%                                                                                                                                                       |
| 3rd Segment Rate                               | 4.46%                                                                                                                                                       |
| 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<br>65% joint and 100% survivor annuity with a pop-up                                                                                       |
| Married Females                                | 85% life annuity<br>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                                                                                                                                                |
| Terminated Vested Participants                 | Age 65                                                                                                                                                      |
| Mortality Rates                                |                                                                                                                                                             |
| Healthy and Disabled                           | Generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e) and IRS Notice 2018-02                                                 |
| Withdrawal Rates                               | See Table 3                                                                                                                                                 |
| Disability Rates                               | See Table 4                                                                                                                                                 |



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|                                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|-----------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 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                        | 2019 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 \$225,000 and the IRC section 401(a)(17) compensation limit of \$280,000.                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| 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                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| 2017 Plan Year                                | 5.50%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| 2018 Plan Year                                | 5.50%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| 2019 Plan Year                                | 5.75%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| Trust Expenses Included in Target Normal Cost | Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$11,480,000 for 2019.                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| Actuarial Method                              | Standard unit credit cost method                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Valuation Date                                | January 1, 2019                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |

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Table 1

**RIP Salary Increases**

| <b>Age</b> | <b>Rate<sup>1</sup></b> |
|------------|-------------------------|
| 21         | 12.00%                  |
| 22         | 12.00%                  |
| 23         | 11.50%                  |
| 24         | 10.50%                  |
| 25         | 7.50%                   |
| 26         | 6.75%                   |
| 27         | 6.50%                   |
| 28         | 6.25%                   |
| 29         | 5.50%                   |
| 30         | 5.50%                   |
| 31         | 5.00%                   |
| 32         | 4.75%                   |
| 33         | 4.25%                   |
| 34         | 4.00%                   |
| 35         | 4.00%                   |
| 36         | 4.00%                   |
| 37         | 4.00%                   |
| 38         | 4.00%                   |
| 39         | 4.00%                   |
| 40         | 3.00%                   |
| 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%                   |
| 50+        | 2.50%                   |

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<sup>1</sup> Reflects 2.00% annual inflation plus increases for merit and productivity.

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Table 2

**Retirement Rates for Active Participants**

| <b>Age</b> | <b>RIP<br/>Rate</b> | <b>Former PSP<br/>Rate</b> |
|------------|---------------------|----------------------------|
| 45         | 0.00%               | 0.00%                      |
| 46         | 3.50%               | 7.00%                      |
| 47         | 3.50%               | 7.00%                      |
| 48         | 3.50%               | 7.00%                      |
| 49         | 3.50%               | 7.00%                      |
| 50         | 3.50%               | 7.75%                      |
| 51         | 3.50%               | 8.50%                      |
| 52         | 3.50%               | 8.75%                      |
| 53         | 3.50%               | 9.00%                      |
| 54         | 3.50%               | 9.25%                      |
| 55         | 5.00%               | 10.00%                     |
| 56         | 5.00%               | 10.00%                     |
| 57         | 5.00%               | 10.00%                     |
| 58         | 5.00%               | 10.00%                     |
| 59         | 10.00%              | 10.00%                     |
| 60         | 10.00%              | 20.00%                     |
| 61         | 15.00%              | 20.00%                     |
| 62         | 30.00%              | 35.00%                     |
| 63         | 20.00%              | 20.00%                     |
| 64         | 20.00%              | 20.00%                     |
| 65         | 30.00%              | 25.00%                     |
| 66         | 25.00%              | 25.00%                     |
| 67         | 25.00%              | 25.00%                     |
| 68         | 25.00%              | 25.00%                     |
| 69         | 25.00%              | 25.00%                     |
| 70+        | 100.00%             | 100.00%                    |

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Table 3

**Termination Rates—RIP and Former PSP**

| <b>Age</b> | <b>Rate</b> | <b>Age</b> | <b>Rate</b> |
|------------|-------------|------------|-------------|
| 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%       |            |             |

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Table 4

**Disability Rates**

| <b>Age</b> | <b>Male</b> | <b>Female</b> | <b>Age</b> | <b>Male</b> | <b>Female</b> |
|------------|-------------|---------------|------------|-------------|---------------|
| 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)—2019 Plan Year  
NTESS Retirement Income Plan  
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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.

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.

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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<br>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)—2019 Plan Year  
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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 accrued at former company), not less than the accrued regular benefit under

Schedule SB Attachment (Form 5500)—2019 Plan Year  
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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 are dependent on the deceased's years of employment as follows:

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- a) Fifteen or more years of service pension eligible:  
90%<sup>1</sup> 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%<sup>1</sup> 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.

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%.

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<sup>1</sup> 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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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            |
|                | 5.00%               | 27 months after Sept. 30, 1982           |
| Jan. 1, 1985   |                     |                                          |
| Jan. 1, 1988   | 4.50%               | 36 months after Dec. 31, 1984            |
| July 1, 1991   | 5.00% <sup>2</sup>  | 42 months after Dec. 31, 1987            |
| July 1, 1991   | 6.50% <sup>3</sup>  | 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                       |
|                |                     | <b>Participants Eligible<sup>4</sup></b> |
| 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% <sup>5</sup> | N/A <sup>6</sup>                         |

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.

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

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

<sup>4</sup> 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.

<sup>5</sup> Plus an increase due to change in QJSA reductions.

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

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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 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.

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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.

Lines 11b(1) and 11b(2) do not match the value included on line 38(b) of the 2018 Schedule SB. Line 38(b) on the 2018 Schedule SB was inadvertently populated as \$0 whereas it should have been populated with the full amount of the excess contribution for 2018 as this was entirely due to the use of the prefunding balance. Since this omission has no impact on the 2018 Schedule SB and 5500, we are making this correction on the 2019 Schedule SB and do not intend to revise the 2018 filing.

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                          | Transaction   | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------------------|---------------|-------------|----------------------|--------------------------|
| C413875105 | #REORG HARRIS NAME CHANGE WITH CUSIP CHANGE L3HARRIS 2X1PA22 07-01-2019       | Acquisitions  | 2,400.00    | -454,876.38          |                          |
|            |                                                                               | Dispositions  | -5,800.00   |                      | 780,045.70               |
|            |                                                                               | Free Delivery | -2,400.00   |                      |                          |
| SB1JNGS6   | #REORG WELLS FARGO CAP MANDATORY EXCHANGE WELLS FARGO 4Q1PACJ 03-30-2020      | Acquisitions  | 425,000.00  | -450,614.75          |                          |
|            |                                                                               | Dispositions  | -190,000.00 |                      | 216,953.40               |
| C98919V105 | #REORG ZAYO GROUP HLDGS INC COM CASH MERGER 03-09-2020                        | Acquisitions  | 30,200.00   | -823,651.57          |                          |
|            |                                                                               | Dispositions  | -30,200.00  |                      | 972,854.68               |
| C054561105 | #REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020  | Acquisitions  | 134,443.00  | -2,907,370.60        |                          |
|            |                                                                               | Dispositions  | -1,340.00   |                      | 32,602.47                |
| C690768403 | #REORG/ OWENS NAME CHANGE WITH CUSIP CHANGE OWENS 2C13A53 12-27-2019          | Acquisitions  | 15,207.00   | -291,934.78          |                          |
|            |                                                                               | Dispositions  | -15,207.00  |                      | 165,428.96               |
| C03748R101 | #REORG/APARTMENT INVT REVERSE SPLIT APARTMENT INV 2W1RAL2 02-21-2019          | Acquisitions  | 4,200.00    | -207,138.61          |                          |
|            |                                                                               | Free Delivery | -7,125.00   |                      |                          |
| C151020104 | #REORG/CELGENE CORP CASH AND STOCK MERGER BRISTOL 2087237, 2A15AG3 11-20-2019 | Acquisitions  | 2,900.00    | -253,277.45          |                          |
|            |                                                                               | Dispositions  | -30,200.00  |                      | 2,717,901.85             |
| C36555P107 | #REORG/GARDNER NAME CHANGE WITH CUSIP CHANGE INGERSOLL 2D16AV3 03-02-2020     | Acquisitions  | 6,000.00    | -167,875.75          |                          |
|            |                                                                               | Dispositions  | -6,000.00   |                      | 163,913.21               |
| CG47791101 | #REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020  | Acquisitions  | 13,800.00   | -1,650,039.45        |                          |
|            |                                                                               | Dispositions  | -8,200.00   |                      | 1,009,794.63             |
| C755111507 | #REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020                      | Acquisitions  | 8,100.00    | -1,704,191.35        |                          |
|            |                                                                               | Dispositions  | -3,600.00   |                      | 614,140.70               |
| C867914103 | #REORG/SUNTRUST STOCK MERGER 12-09-2019                                       | Acquisitions  | 2,300.00    | -135,639.14          |                          |
|            |                                                                               | Dispositions  | -2,300.00   |                      | 148,756.21               |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                         | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------------------------|---------------|---------------|----------------------|--------------------------|
| C871503108 | #REORG/SYMANTEC NAME CHANGE WITH CUSIP CHANGE NOR TONLIFE 2A1ZA93 11/05/2019 | Acquisitions  | 82,700.00     | -1,747,552.52        |                          |
|            |                                                                              | Dispositions  | -195,600.00   |                      | 4,406,494.13             |
|            |                                                                              | Free Delivery | -8,700.00     |                      |                          |
| C913017109 | #REORG/UNITED MANDATORY EXCHANGE COM 2F1QAS3 04-03-2020                      | Acquisitions  | 17,600.00     | -2,248,597.12        |                          |
|            |                                                                              | Dispositions  | -6,700.00     |                      | 960,568.27               |
| C92553P201 | #REORG/VIACOM STOCK MERGER 12-05-2019                                        | Acquisitions  | 23,100.00     | -669,381.99          |                          |
|            |                                                                              | Dispositions  | -98,692.00    |                      | 2,838,483.63             |
| C984121608 | #REORG/XEROX PLAN OF REORG XEROX 2Z16AX208-01-2019                           | Acquisitions  | 36,700.00     | -1,123,613.80        |                          |
|            |                                                                              | Dispositions  | -21,500.00    |                      | 758,483.81               |
|            |                                                                              | Free Delivery | -15,200.00    |                      |                          |
| SBYNHPM2   | 1ST REP BK SAN 4.625% DUE 02-13-2047                                         | Acquisitions  | 765,000.00    | -859,148.85          |                          |
|            |                                                                              | Dispositions  | -335,000.00   |                      | 381,900.00               |
| SBK4H0D9   | 3M CO 3.25% DUE 08-26-2049                                                   | Acquisitions  | 1,710,000.00  | -1,682,136.35        |                          |
|            |                                                                              | Dispositions  | -1,300,000.00 |                      | 1,286,537.30             |
| SBDZ2YC1   | 3M CO 4.0% 09-14-2048                                                        | Acquisitions  | 1,510,000.00  | -1,614,909.75        |                          |
|            |                                                                              | Dispositions  | -1,510,000.00 |                      | 1,670,160.90             |
| C316773100 | 5TH 3RD BANCORP COM                                                          | Acquisitions  | 36,181.00     | -1,043,810.89        |                          |
|            |                                                                              | Dispositions  | -36,181.00    |                      | 1,020,330.89             |
| SBYQH58    | ABBOTT LABS 4.9% DUE 11-30-2046                                              | Acquisitions  | 2,004,000.00  | -2,525,551.04        |                          |
|            |                                                                              | Dispositions  | -2,860,000.00 |                      | 3,531,847.90             |
| SBYP8MR7   | ABBVIE INC 4.3% DUE 05-14-2036                                               | Acquisitions  | 180,000.00    | -188,796.60          |                          |
|            |                                                                              | Dispositions  | -400,000.00   |                      | 388,956.00               |
| SBCZM189   | ABBVIE INC 4.4% DUE 11-06-2042                                               | Acquisitions  | 655,000.00    | -679,870.40          |                          |
|            |                                                                              | Dispositions  | -910,000.00   |                      | 822,247.55               |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBYP8MQ6   | ABBVIE INC 4.45% DUE 05-14-2046      | Acquisitions | 390,000.00    | -415,732.20          |                          |
|            |                                      | Dispositions | -640,000.00   |                      | 589,964.80               |
| SBGQW2K5   | ABBVIE INC 4.875% DUE 11-14-2048     | Acquisitions | 1,120,000.00  | -1,076,919.30        |                          |
|            |                                      | Dispositions | -2,035,000.00 |                      | 1,965,711.40             |
| C00287Y109 | ABBVIE INC COM USD0.01               | Acquisitions | 51,100.00     | -4,006,355.88        |                          |
|            |                                      | Dispositions | -7,400.00     |                      | 610,379.89               |
| SBXDZFZ2   | ABBVIE INC FIXED 4.7% DUE 05-14-2045 | Acquisitions | 420,000.00    | -390,978.00          |                          |
|            |                                      | Dispositions | -560,000.00   |                      | 522,978.40               |
| C00507V109 | ACTIVISION BLIZZARD INC COM STK      | Acquisitions | 2,100.00      | -106,873.62          |                          |
|            |                                      | Dispositions | -2,100.00     |                      | 96,904.08                |
| C00724F101 | ADOBE SYS INC COM                    | Acquisitions | 11,030.00     | -2,955,527.87        |                          |
|            |                                      | Dispositions | -18,340.00    |                      | 4,836,507.97             |
| SBKBFWN0   | AEP TEX INC 3.45% DUE 01-15-2050     | Acquisitions | 1,140,000.00  | -1,134,664.80        |                          |
|            |                                      | Dispositions | -1,140,000.00 |                      | 1,145,803.20             |
| C00130H105 | AES CORP COM                         | Acquisitions | 61,530.00     | -1,003,067.46        |                          |
|            |                                      | Dispositions | -28,554.00    |                      | 529,082.68               |
| SBDF0M43   | AETNA INC NEW 3.875% DUE 08-15-2047  | Acquisitions | 315,000.00    | -304,712.10          |                          |
|            |                                      | Dispositions | -315,000.00   |                      | 318,597.30               |
| SBGYTGT5   | AFLAC INC 4.75% DUE 01-15-2049       | Acquisitions | 180,000.00    | -193,154.40          |                          |
|            |                                      | Dispositions | -155,000.00   |                      | 182,859.70               |
| C001055102 | AFLAC INC COM                        | Acquisitions | 15,726.00     | -789,356.86          |                          |
|            |                                      | Dispositions | -15,726.00    |                      | 798,052.96               |
| C001084102 | AGCO CORP COM                        |              |               |                      |                          |

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| Asset ID   | Security Description                  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                       | Acquisitions | 8,600.00      | -505,078.23          |                          |
|            |                                       | Dispositions | -4,100.00     |                      | 318,208.87               |
| C00846U101 | AGILENT TECHNOLOGIES INC COM          |              |               |                      |                          |
|            |                                       | Acquisitions | 6,335.00      | -458,062.73          |                          |
|            |                                       | Dispositions | -38,575.00    |                      | 2,797,417.61             |
| C00971T101 | AKAMAI TECHNOLOGIES INC COM STK       |              |               |                      |                          |
|            |                                       | Acquisitions | 5,500.00      | -387,649.33          |                          |
|            |                                       | Dispositions | -13,500.00    |                      | 1,214,661.64             |
| SBYZ5H95   | ALABAMA PWR CO 3.75% DUE 03-01-2045   |              |               |                      |                          |
|            |                                       | Acquisitions | 2,100,000.00  | -2,262,918.00        |                          |
|            |                                       | Dispositions | -1,025,000.00 |                      | 1,058,412.85             |
| SBJQV463   | ALEXANDRIA REAL 3.375% DUE 08-15-2031 |              |               |                      |                          |
|            |                                       | Acquisitions | 840,000.00    | -838,815.60          |                          |
|            |                                       | Dispositions | -260,000.00   |                      | 265,771.85               |
| C016255101 | ALIGN TECHNOLOGY INC COM              |              |               |                      |                          |
|            |                                       | Acquisitions | 5,180.00      | -1,477,624.72        |                          |
|            |                                       | Dispositions | -5,180.00     |                      | 1,043,727.16             |
| C017175100 | ALLEGHANY CORP DEL COM                |              |               |                      |                          |
|            |                                       | Acquisitions | 2,358.00      | -1,595,707.38        |                          |
|            |                                       | Dispositions | -420.00       |                      | 261,483.66               |
| CG0177J108 | ALLERGAN PLC. COM STK                 |              |               |                      |                          |
|            |                                       | Acquisitions | 4,800.00      | -675,609.72          |                          |
|            |                                       | Dispositions | -9,700.00     |                      | 1,588,040.45             |
| C01973R101 | ALLISON TRANSMISSION HOLDING          |              |               |                      |                          |
|            |                                       | Acquisitions | 43,279.00     | -1,976,786.04        |                          |
|            |                                       | Dispositions | -45,800.00    |                      | 2,083,403.73             |
| SBKKDHQ3   | ALLSTATE CORP 3.85% DUE 08-10-2049    |              |               |                      |                          |
|            |                                       | Acquisitions | 2,925,000.00  | -2,924,307.15        |                          |
|            |                                       | Dispositions | -275,000.00   |                      | 300,872.00               |
| SBDSFRM8   | ALLSTATE CORP 4.2% DUE 12-15-2046     |              |               |                      |                          |
|            |                                       | Acquisitions | 1,235,000.00  | -1,257,508.75        |                          |
|            |                                       | Dispositions | -1,705,000.00 |                      | 1,793,706.65             |
| C020002101 | ALLSTATE CORP COM                     |              |               |                      |                          |
|            |                                       | Acquisitions | 4,079.00      | -385,947.96          |                          |
|            |                                       | Dispositions | -53,794.00    |                      | 4,871,548.67             |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C02005N100 | ALLY FINL INC COM                                 | Acquisitions | 77,185.00     | -2,240,829.03        |                          |
|            |                                                   | Dispositions | -11,404.00    |                      | 372,381.68               |
| C02079K107 | ALPHABET INC CAP STK USD0.001 CL C                | Acquisitions | 4,133.00      | -4,813,952.85        |                          |
|            |                                                   | Dispositions | -655.00       |                      | 720,343.96               |
| C02079K305 | ALPHABET INC CAPITAL STOCK USD0.001 CL A          | Acquisitions | 5,241.00      | -6,234,614.93        |                          |
|            |                                                   | Dispositions | -1,908.00     |                      | 2,184,943.67             |
| C02156K103 | ALTICE USA INC CL A CL A                          | Acquisitions | 63,700.00     | -1,487,881.48        |                          |
|            |                                                   | Dispositions | -6,100.00     |                      | 165,855.56               |
| SB8K84P2   | ALTRIA GROUP INC 4.25% DUE 08-09-2042             | Acquisitions | 235,000.00    | -190,761.25          |                          |
|            |                                                   | Dispositions | -1,485,000.00 |                      | 1,279,222.35             |
| SB7ZKNH1   | ALTRIA GROUP INC 4.5% DUE 05-02-2043              | Acquisitions | 1,485,000.00  | -1,267,820.15        |                          |
|            |                                                   | Dispositions | -1,300,000.00 |                      | 1,188,700.90             |
| SBRJ2WM1   | ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 | Acquisitions | 3,300,000.00  | -3,502,852.20        |                          |
|            |                                                   | Dispositions | -4,595,000.00 |                      | 4,899,345.60             |
| SBFZ57Z8   | ALTRIA GROUP INC 5.8% DUE 02-14-2039              | Acquisitions | 3,050,000.00  | -3,154,948.55        |                          |
|            |                                                   | Dispositions | -636,000.00   |                      | 741,988.29               |
| SBFZ5800   | ALTRIA GROUP INC 5.95% DUE 02-14-2049             | Acquisitions | 12,493,000.00 | -12,781,352.30       |                          |
|            |                                                   | Dispositions | -8,213,000.00 |                      | 9,698,967.51             |
| C02209S103 | ALTRIA GROUP INC COM                              | Acquisitions | 58,813.00     | -2,955,595.44        |                          |
|            |                                                   | Dispositions | -70,504.00    |                      | 3,510,454.42             |
| C023135BJ4 | AMAZON COM INC 4.05% 08-22-2047                   | Acquisitions | 860,000.00    | -888,104.55          |                          |
|            |                                                   | Dispositions | -5,170,000.00 |                      | 5,969,439.30             |
| C023135106 | AMAZON COM INC COM                                |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                          | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                               | Acquisitions | 2,687.00      | -4,426,977.87        |                          |
|            |                                                               | Dispositions | -2,320.00     |                      | 4,173,174.07             |
| SBDGMR10   | AMAZON COM INC FIXED 4.25% DUE 08-22-2057                     |              |               |                      |                          |
|            |                                                               | Acquisitions | 1,480,000.00  | -1,824,599.35        |                          |
|            |                                                               | Dispositions | -4,500,000.00 |                      | 5,306,445.00             |
| CG02602103 | AMDOCS ORD GBP0.01                                            |              |               |                      |                          |
|            |                                                               | Acquisitions | 21,379.00     | -1,411,964.07        |                          |
|            |                                                               | Dispositions | -10,051.00    |                      | 676,388.04               |
| C025932104 | AMER FINL GROUP INC OH COM STK                                |              |               |                      |                          |
|            |                                                               | Acquisitions | 2,800.00      | -264,956.86          |                          |
|            |                                                               | Dispositions | -2,800.00     |                      | 266,214.37               |
| SBK7K1Y3   | AMER MOVIL SAB DE 3.625% DUE 04-22-2029                       |              |               |                      |                          |
|            |                                                               | Acquisitions | 1,870,000.00  | -1,979,177.95        |                          |
|            |                                                               | Dispositions | -455,000.00   |                      | 474,983.60               |
| SBK7K1Z4   | AMER MOVIL SAB DE 4.375% DUE 04-22-2049                       |              |               |                      |                          |
|            |                                                               | Acquisitions | 4,390,000.00  | -4,405,387.45        |                          |
|            |                                                               | Dispositions | -865,000.00   |                      | 996,637.15               |
| SB82VRK5   | AMER MOVIL SAB DE 4.375% DUE 07-16-2042                       |              |               |                      |                          |
|            |                                                               | Acquisitions | 480,000.00    | -554,256.00          |                          |
|            |                                                               | Dispositions | -670,000.00   |                      | 669,296.50               |
| SB8C3GC6   | AMER MOVIL SAB DE CV 6.125% 03-30-2040                        |              |               |                      |                          |
|            |                                                               | Acquisitions | 840,000.00    | -1,041,842.90        |                          |
|            |                                                               | Dispositions | -210,000.00   |                      | 288,504.30               |
| C023608102 | AMEREN CORP COM                                               |              |               |                      |                          |
|            |                                                               | Acquisitions | 14,400.00     | -1,077,124.80        |                          |
|            |                                                               | Dispositions | -3,400.00     |                      | 254,718.60               |
| C02665T306 | AMERICAN HOMES 4 RENT COMMON STOCK                            |              |               |                      |                          |
|            |                                                               | Acquisitions | 16,300.00     | -411,607.90          |                          |
|            |                                                               | Dispositions | -5,900.00     |                      | 156,109.29               |
| SBXSSDV8   | AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG |              |               |                      |                          |
|            |                                                               | Acquisitions | 1,035,000.00  | -1,116,923.70        |                          |
|            |                                                               | Dispositions | -495,000.00   |                      | 543,614.90               |
| SBJN1CJ5   | AMERICAN INTL GROUP INC 4.25% DUE 03-15-2029                  |              |               |                      |                          |
|            |                                                               | Acquisitions | 2,035,000.00  | -2,063,026.85        |                          |
|            |                                                               | Dispositions | -2,035,000.00 |                      | 2,232,020.60             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBJV8HJ3   | AMERICAN WTR CAP CORP 4.15% 06-01-2049  | Acquisitions | 1,915,000.00  | -1,904,689.85        |                          |
|            |                                         | Dispositions | -315,000.00   |                      | 326,203.80               |
| C03064D108 | AMERICOLD RLTY TR COM                   | Acquisitions | 27,800.00     | -856,726.70          |                          |
|            |                                         | Dispositions | -27,800.00    |                      | 1,089,890.94             |
| C03076C106 | AMERIPRISE FINL INC COM                 | Acquisitions | 13,500.00     | -1,898,036.08        |                          |
|            |                                         | Dispositions | -21,882.00    |                      | 2,767,570.90             |
| SBVCN939   | AMERN INTL GROUP 3.875% DUE 01-15-2035  | Acquisitions | 360,000.00    | -372,999.60          |                          |
|            |                                         | Dispositions | -250,000.00   |                      | 228,022.50               |
| SBVCJNG8   | AMERN INTL GROUP 4.375% DUE 01-15-2055  | Acquisitions | 240,000.00    | -255,266.40          |                          |
|            |                                         | Dispositions | -320,000.00   |                      | 296,137.60               |
| SBP8G1N4   | AMERN INTL GROUP 4.5% DUE 07-16-2044    | Acquisitions | 420,000.00    | -427,081.20          |                          |
|            |                                         | Dispositions | -2,370,000.00 |                      | 2,381,548.90             |
| SBFXCMM3   | AMERN INTL GROUP 4.75% DUE 04-01-2048   | Acquisitions | 705,000.00    | -701,564.95          |                          |
|            |                                         | Dispositions | -705,000.00   |                      | 754,312.50               |
| SBDCVX35   | AMERN TOWER CORP 3.125% DUE 01-15-2027  | Acquisitions | 14,000.00     | -13,633.06           |                          |
|            |                                         | Dispositions | -940,000.00   |                      | 963,349.60               |
| SBDF0M54   | AMERN WTR CAP CORP 3.75% DUE 09-01-2047 | Acquisitions | 325,000.00    | -338,172.25          |                          |
|            |                                         | Dispositions | -1,165,000.00 |                      | 1,139,173.60             |
| SBDRVZ12   | AMGEN INC 4.663% DUE 06-15-2051         | Acquisitions | 185,000.00    | -215,068.05          |                          |
|            |                                         | Dispositions | -3,278,000.00 |                      | 3,607,175.86             |
| C031162100 | AMGEN INC COM                           | Acquisitions | 16,300.00     | -3,053,722.28        |                          |
|            |                                         | Dispositions | -4,200.00     |                      | 928,719.91               |
| SBJDSY67   | AMPHENOL CORP NEW 2.8% DUE 02-15-2030   |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                  | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
|          |                                                       | Acquisitions | 340,000.00     | -339,728.00          |                          |
|          |                                                       | Dispositions | -340,000.00    |                      | 324,526.60               |
| SBNYJ9Z1 | ANADARKO PETE CORP 4.5% DUE 07-15-2044                |              |                |                      |                          |
|          |                                                       | Acquisitions | 1,285,000.00   | -1,299,995.74        |                          |
|          |                                                       | Dispositions | -1,730,000.00  |                      | 1,730.00                 |
| SBLJQ1X5 | ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047            |              |                |                      |                          |
|          |                                                       | Acquisitions | 625,000.00     | -641,004.75          |                          |
|          |                                                       | Dispositions | -1,565,000.00  |                      | 1,565.00                 |
| SBJMZ1V3 | ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG |              |                |                      |                          |
|          |                                                       | Acquisitions | 540,000.00     | -604,098.00          |                          |
|          |                                                       | Dispositions | -385,000.00    |                      | 445,262.35               |
| SBJ555R4 | ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049             |              |                |                      |                          |
|          |                                                       | Acquisitions | 3,488,000.00   | -3,520,354.76        |                          |
|          |                                                       | Dispositions | -2,215,000.00  |                      | 2,760,057.10             |
| SBJ555S5 | ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039   |              |                |                      |                          |
|          |                                                       | Acquisitions | 7,930,000.00   | -8,073,944.05        |                          |
|          |                                                       | Dispositions | -2,825,000.00  |                      | 3,275,627.05             |
| SBF7MH35 | ANHEUSER BUSCH INC 4.439% DUE 10-06-2048              |              |                |                      |                          |
|          |                                                       | Acquisitions | 5,730,000.00   | -5,227,970.14        |                          |
|          |                                                       | Dispositions | -16,221,000.00 |                      | 14,757,008.07            |
| SBDZ7GD1 | ANHEUSER-BUSCH 4.375% DUE 04-15-2038                  |              |                |                      |                          |
|          |                                                       | Acquisitions | 255,000.00     | -225,838.20          |                          |
|          |                                                       | Dispositions | -280,000.00    |                      | 265,224.40               |
| SBDZ78X5 | ANHEUSER-BUSCH 4.6% DUE 04-15-2048                    |              |                |                      |                          |
|          |                                                       | Acquisitions | 1,760,000.00   | -1,625,702.90        |                          |
|          |                                                       | Dispositions | -1,645,000.00  |                      | 1,564,137.35             |
| SBYMLCL3 | ANHEUSER-BUSCH 4.7% DUE 02-01-2036                    |              |                |                      |                          |
|          |                                                       | Acquisitions | 560,000.00     | -615,731.20          |                          |
|          |                                                       | Dispositions | -335,000.00    |                      | 339,164.05               |
| SBDZ78S0 | ANHEUSER-BUSCH 4.75% DUE 04-15-2058                   |              |                |                      |                          |
|          |                                                       | Acquisitions | 1,740,000.00   | -1,881,756.30        |                          |
|          |                                                       | Dispositions | -2,283,000.00  |                      | 1,979,840.43             |
| SBYMLGZ5 | ANHEUSER-BUSCH 4.9% DUE 02-01-2046                    |              |                |                      |                          |
|          |                                                       | Acquisitions | 425,000.00     | -492,879.90          |                          |
|          |                                                       | Dispositions | -5,000,000.00  |                      | 5,131,750.00             |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBK5XW52   | ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036                               | Acquisitions | 815,000.00    | -907,985.90          |                          |
|            |                                                                           | Dispositions | -1,550,000.00 |                      | 1,761,608.95             |
| SBJXS2M9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                               | Acquisitions | 3,675,000.00  | -4,364,647.25        |                          |
|            |                                                                           | Dispositions | -2,490,000.00 |                      | 2,808,528.55             |
| SBJ88GM2   | ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029                       | Acquisitions | 5,360,000.00  | -5,417,035.30        |                          |
|            |                                                                           | Dispositions | -5,360,000.00 |                      | 5,549,356.55             |
| C03523LSN6 | ANHEUSER-BUSCH INBEV WORLDWIDE INC DISC COML PAPER 4/2 YRS 3&4 05-22-2019 | Acquisitions | 2,400,000.00  | -2,394,818.67        |                          |
|            |                                                                           | Dispositions | -2,400,000.00 |                      | 2,400,000.00             |
| SBGB6FT2   | ANTHEM INC 4.375% 12-01-2047                                              | Acquisitions | 1,408,000.00  | -1,511,226.17        |                          |
|            |                                                                           | Dispositions | -1,765,000.00 |                      | 1,871,614.05             |
| SBLSP6D8   | ANTHEM INC 4.65% DUE 01-15-2043                                           | Acquisitions | 210,000.00    | -237,543.60          |                          |
|            |                                                                           | Dispositions | -620,000.00   |                      | 702,460.00               |
| SBR17WN5   | ANTHEM INC 4.65% DUE 08-15-2044                                           | Acquisitions | 420,000.00    | -481,315.80          |                          |
|            |                                                                           | Dispositions | -420,000.00   |                      | 469,211.40               |
| C036752103 | ANTHEM INC COM                                                            | Acquisitions | 7,270.00      | -2,089,281.24        |                          |
|            |                                                                           | Dispositions | -1,700.00     |                      | 510,096.41               |
| SBK6V1D6   | ANTHEM INC FIXED 3.7% 09-15-2049                                          | Acquisitions | 5,048,000.00  | -4,966,463.49        |                          |
|            |                                                                           | Dispositions | -1,250,000.00 |                      | 1,225,236.85             |
| SB87XCP6   | ANTHEM INC FIXED 4.625% DUE 05-15-2042                                    | Acquisitions | 220,000.00    | -244,789.60          |                          |
|            |                                                                           | Dispositions | -575,000.00   |                      | 617,803.00               |
| SBN40JL0   | AON PLC 4.6% DUE 06-14-2044                                               | Acquisitions | 1,005,000.00  | -1,042,594.65        |                          |
|            |                                                                           | Dispositions | -1,410,000.00 |                      | 1,551,965.75             |
| SBXS2QD3   | AON PLC 4.75% DUE 05-15-2045                                              |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                        | Acquisitions | 1,255,000.00  | -1,345,499.40        |                          |
|            |                                                                        | Dispositions | -1,765,000.00 |                      | 1,982,020.70             |
| C03748R754 | APARTMENT INVESTMENT & MANAGEMENT COM USD0.01 CLASS A (POST REV SPLIT) |              |               |                      |                          |
|            |                                                                        | Dispositions | -7,128.55     |                      | 354,353.08               |
|            |                                                                        | Free Receipt | 6,909.49      | 342,352.59           |                          |
| SBJR20Z6   | APPALACHIAN PWR CO FIXED 4.5% 03-01-2049                               |              |               |                      |                          |
|            |                                                                        | Acquisitions | 810,000.00    | -834,645.60          |                          |
|            |                                                                        | Dispositions | -250,000.00   |                      | 306,407.50               |
| SBF58H35   | APPLE INC 3.75% DUE 09-12-2047                                         |              |               |                      |                          |
|            |                                                                        | Acquisitions | 950,000.00    | -942,736.10          |                          |
|            |                                                                        | Dispositions | -665,000.00   |                      | 718,552.45               |
| C037833AL4 | APPLE INC 3.85% DUE 05-04-2043                                         |              |               |                      |                          |
|            |                                                                        | Acquisitions | 395,000.00    | -448,293.40          |                          |
|            |                                                                        | Dispositions | -1,165,000.00 |                      | 1,154,093.40             |
| SBXC5WP2   | APPLE INC 4.375% DUE 05-13-2045                                        |              |               |                      |                          |
|            |                                                                        | Acquisitions | 230,000.00    | -247,022.30          |                          |
|            |                                                                        | Dispositions | -360,000.00   |                      | 405,483.40               |
| C037833BX7 | APPLE INC 4.65% DUE 02-23-2046                                         |              |               |                      |                          |
|            |                                                                        | Acquisitions | 535,000.00    | -630,626.65          |                          |
|            |                                                                        | Dispositions | -3,115,000.00 |                      | 3,710,669.10             |
| C037833100 | APPLE INC COM STK                                                      |              |               |                      |                          |
|            |                                                                        | Acquisitions | 45,110.00     | -8,612,563.56        |                          |
|            |                                                                        | Dispositions | -24,090.00    |                      | 4,721,581.29             |
| C037833DQ0 | APPLE INC FIXED 2.95% 09-11-2049                                       |              |               |                      |                          |
|            |                                                                        | Acquisitions | 330,000.00    | -327,591.00          |                          |
|            |                                                                        | Dispositions | -310,000.00   |                      | 292,379.60               |
| SBK1WFG5   | AQUA AMER INC FIXED 4.276% 05-01-2049                                  |              |               |                      |                          |
|            |                                                                        | Acquisitions | 1,085,000.00  | -1,176,519.25        |                          |
|            |                                                                        | Dispositions | -445,000.00   |                      | 509,354.65               |
| SB95NZC3   | ARCHER-DANIELS 4.016% DUE 04-16-2043                                   |              |               |                      |                          |
|            |                                                                        | Acquisitions | 980,000.00    | -1,068,258.80        |                          |
|            |                                                                        | Dispositions | -980,000.00   |                      | 1,132,140.85             |
| SBH31WX5   | ARCHER-DANIELS 4.5% DUE 03-15-2049                                     |              |               |                      |                          |
|            |                                                                        | Acquisitions | 365,000.00    | -388,082.60          |                          |
|            |                                                                        | Dispositions | -810,000.00   |                      | 964,418.40               |



◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------|--------------|---------------|----------------------|--------------------------|
| C045487105 | ASSOCTD BANC-CORP COM                 | Acquisitions | 12,486.00     | -266,867.02          |                          |
|            |                                       | Dispositions | -12,486.00    |                      | 268,710.72               |
| SBYQNH9    | ASTRAZENECA PLC 4.375% DUE 11-16-2045 | Acquisitions | 1,530,000.00  | -1,652,892.00        |                          |
|            |                                       | Dispositions | -970,000.00   |                      | 1,045,896.10             |
| SB7FFL50   | ASTRAZENECA PLC 6.45% DUE 09-15-2037  | Acquisitions | 2,215,000.00  | -2,916,499.35        |                          |
|            |                                       | Dispositions | -1,015,000.00 |                      | 1,430,172.90             |
| SBGKCWJ0   | AT&T INC 4.35% DUE 03-01-2029         | Acquisitions | 3,510,000.00  | -3,492,730.80        |                          |
|            |                                       | Dispositions | -3,510,000.00 |                      | 3,608,132.70             |
| SBBNC4H4   | AT&T INC 4.35% DUE 06-15-2045         | Acquisitions | 1,445,000.00  | -1,503,889.25        |                          |
|            |                                       | Dispositions | -420,000.00   |                      | 368,810.40               |
| SBD3HCY6   | AT&T INC 4.5% DUE 03-09-2048          | Acquisitions | 1,980,000.00  | -1,947,584.60        |                          |
|            |                                       | Dispositions | -5,640,000.00 |                      | 5,768,451.70             |
| SBD3HCX5   | AT&T INC 4.55% DUE 03-09-2049         | Acquisitions | 560,000.00    | -604,968.00          |                          |
|            |                                       | Dispositions | -3,420,000.00 |                      | 3,627,088.20             |
| SBX2H2X6   | AT&T INC 4.75% DUE 05-15-2046         | Acquisitions | 3,235,000.00  | -3,291,974.50        |                          |
|            |                                       | Dispositions | -1,680,000.00 |                      | 1,742,222.90             |
| SBN8KPY1   | AT&T INC 4.8% DUE 06-15-2044          | Acquisitions | 490,000.00    | -516,749.10          |                          |
|            |                                       | Dispositions | -1,080,000.00 |                      | 1,007,716.05             |
| SBGKCWK1   | AT&T INC 4.85% DUE 03-01-2039         | Acquisitions | 6,170,000.00  | -5,954,821.20        |                          |
|            |                                       | Dispositions | -4,345,000.00 |                      | 4,354,107.35             |
| SBYY3Z96   | AT&T INC 5.15% DUE 03-15-2042         | Acquisitions | 235,000.00    | -232,269.30          |                          |
|            |                                       | Dispositions | -1,565,000.00 |                      | 1,774,026.45             |
| SBDCL4L0   | AT&T INC 5.25% DUE 03-01-2037         |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                     | Acquisitions | 260,000.00    | -277,186.00          |                          |
|            |                                     | Dispositions | -665,000.00   |                      | 682,095.50               |
| SB4WPQV3   | AT&T INC 5.35% DUE 09-01-2040       |              |               |                      |                          |
|            |                                     | Acquisitions | 1,040,000.00  | -1,040,218.40        |                          |
|            |                                     | Dispositions | -1,700,000.00 |                      | 1,964,064.40             |
| SBDC4K9    | AT&T INC 5.45% DUE 03-01-2047       |              |               |                      |                          |
|            |                                     | Acquisitions | 2,440,000.00  | -2,931,546.95        |                          |
|            |                                     | Dispositions | -545,000.00   |                      | 553,338.50               |
| SBDC4M1    | AT&T INC 5.7% DUE 03-01-2057        |              |               |                      |                          |
|            |                                     | Acquisitions | 460,000.00    | -470,980.20          |                          |
|            |                                     | Dispositions | -460,000.00   |                      | 594,579.90               |
| SBD20MH9   | AT&T INC 6% DUE 08-15-2040          |              |               |                      |                          |
|            |                                     | Acquisitions | 425,000.00    | -502,520.00          |                          |
|            |                                     | Dispositions | -280,000.00   |                      | 301,688.80               |
| SBK1MHG9   | AT&T INC 6.25% DUE 03-29-2041       |              |               |                      |                          |
|            |                                     | Dispositions | -350,000.00   |                      | 444,416.00               |
|            |                                     | Free Receipt | 940,000.00    | 1,086,832.25         |                          |
| SB08P278   | AT&T INC 6.375% DUE 03-01-2041      |              |               |                      |                          |
|            |                                     | Acquisitions | 580,000.00    | -726,353.80          |                          |
|            |                                     | Dispositions | -190,000.00   |                      | 252,739.90               |
| C00206R102 | AT&T INC COM                        |              |               |                      |                          |
|            |                                     | Acquisitions | 113,169.00    | -3,927,458.28        |                          |
|            |                                     | Dispositions | -192,373.00   |                      | 6,268,932.66             |
| SBK1MHJ2   | AT&T INC CORP 3.8% 02-15-2027       |              |               |                      |                          |
|            |                                     | Dispositions | -660,000.00   |                      | 679,582.20               |
|            |                                     | Free Receipt | 660,000.00    | 656,815.22           |                          |
| SBG6F4D1   | AT&T INC FIXED 4.3% 02-15-2030      |              |               |                      |                          |
|            |                                     | Acquisitions | 390,000.00    | -417,721.20          |                          |
|            |                                     | Dispositions | -390,000.00   |                      | 429,085.80               |
| SBHQHNC6   | AT&T INC FIXED 4.9% DUE 08-15-2037  |              |               |                      |                          |
|            |                                     | Acquisitions | 475,000.00    | -472,054.35          |                          |
|            |                                     | Dispositions | -925,000.00   |                      | 1,032,751.45             |
| SBH4NZW0   | AT&T INC FIXED 5.15% DUE 02-15-2050 |              |               |                      |                          |
|            |                                     | Acquisitions | 545,000.00    | -524,409.90          |                          |
|            |                                     | Dispositions | -2,780,000.00 |                      | 3,032,095.85             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                            | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBGKF2T9   | AT&T INC FIXED 5.15% DUE 11-15-2046             | Acquisitions | 2,030,000.00  | -2,193,252.60        |                          |
|            |                                                 | Dispositions | -1,060,000.00 |                      | 1,233,406.10             |
| SBGPNK83   | AT&T INC FIXED 5.3% DUE 08-15-2058              | Acquisitions | 170,000.00    | -164,408.70          |                          |
|            |                                                 | Dispositions | -545,000.00   |                      | 652,241.30               |
| SBJN3QH7   | ATMOS ENERGY CORP 3.375% DUE 09-15-2049         | Acquisitions | 1,080,000.00  | -1,085,800.80        |                          |
|            |                                                 | Dispositions | -200,000.00   |                      | 206,250.00               |
| SBJBCC67   | ATMOS ENERGY CORP 4.125% DUE 03-15-2049         | Acquisitions | 815,000.00    | -811,788.90          |                          |
|            |                                                 | Dispositions | -815,000.00   |                      | 914,232.69               |
| C053332102 | AUTOZONE INC COM                                | Acquisitions | 1,552.00      | -1,716,314.84        |                          |
|            |                                                 | Dispositions | -958.00       |                      | 1,147,522.19             |
| SBFY9751   | AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG  | Acquisitions | 775,000.00    | -814,630.35          |                          |
|            |                                                 | Dispositions | -405,000.00   |                      | 429,279.75               |
| C05351W103 | AVANGRID INC COM                                | Acquisitions | 2,085.00      | -103,236.69          |                          |
|            |                                                 | Dispositions | -2,085.00     |                      | 106,713.30               |
| C054561AM7 | AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO | Acquisitions | 1,395,000.00  | -1,457,324.95        |                          |
|            |                                                 | Dispositions | -580,000.00   |                      | 609,076.40               |
| CG0692U109 | AXIS CAPITAL HOLDINGS LTD COM USD0.0125         | Acquisitions | 6,572.00      | -425,244.48          |                          |
|            |                                                 | Dispositions | -9,772.00     |                      | 588,579.39               |
| SBLR99P4   | B A T CAP CORP 4.39% 08-15-2037                 | Acquisitions | 3,245,000.00  | -3,061,290.03        |                          |
|            |                                                 | Dispositions | -1,535,000.00 |                      | 1,428,438.20             |
| SBLR9BY7   | B A T CAP CORP 4.54% 08-15-2047                 | Acquisitions | 1,865,000.00  | -1,633,266.30        |                          |
|            |                                                 | Dispositions | -5,335,000.00 |                      | 4,724,370.93             |
| SBJSFMZ8   | B A T CAP CORP 4.758% DUE 09-06-2049            |              |               |                      |                          |

# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

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 | 1,945,000.00  | -1,938,281.15        |                          |
|            |                                                           | Dispositions | -715,000.00   |                      | 713,812.85               |
| C05531NS31 | B A T INTL FIN PLC DISC COML PAPER 4/2 YRS 3&4 05-03-2019 | Acquisitions | 900,000.00    | -899,325.00          |                          |
|            |                                                           | Dispositions | -900,000.00   |                      | 900,000.00               |
| SBK70MM8   | BALT GAS & ELEC CO 3.2% DUE 09-15-2049                    | Acquisitions | 2,690,000.00  | -2,646,465.60        |                          |
|            |                                                           | Dispositions | -255,000.00   |                      | 249,596.55               |
| SBD49X71   | BANK AMER CORP 3.946% DUE 01-23-2049                      | Acquisitions | 790,000.00    | -752,862.10          |                          |
|            |                                                           | Dispositions | -790,000.00   |                      | 748,779.00               |
| SBJ9NHM3   | BANK AMER CORP 3.974% 02-07-2030                          | Acquisitions | 16,155,000.00 | -16,167,884.10       |                          |
|            |                                                           | Dispositions | -3,150,000.00 |                      | 3,265,313.35             |
| C06051GHS1 | BANK AMER CORP 4.33% 03-15-2050                           | Acquisitions | 13,085,000.00 | -13,632,436.40       |                          |
|            |                                                           | Dispositions | -3,650,000.00 |                      | 4,131,357.40             |
| SBWX8CG4   | BANK AMER CORP 4.75% DUE 04-21-2045                       | Acquisitions | 220,000.00    | -228,830.80          |                          |
|            |                                                           | Dispositions | -2,230,000.00 |                      | 2,561,519.80             |
| SBJ7B592   | BANK AMER CORP 5% DUE 01-21-2044                          | Acquisitions | 365,000.00    | -399,149.40          |                          |
|            |                                                           | Dispositions | -1,085,000.00 |                      | 1,288,482.60             |
| SBYMX8C2   | BANK AMER CORP BNDS 4.443% 01-20-2048                     | Acquisitions | 845,000.00    | -899,153.55          |                          |
|            |                                                           | Dispositions | -645,000.00   |                      | 777,128.25               |
| SBK6XZC9   | BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030              | Acquisitions | 3,160,000.00  | -3,160,000.00        |                          |
|            |                                                           | Dispositions | -1,050,000.00 |                      | 1,043,553.00             |
| SBYWC0C3   | BANK AMER CORP FLTG RT 4.244% DUE 04-24-2038              | Acquisitions | 525,000.00    | -593,213.25          |                          |
|            |                                                           | Dispositions | -2,430,000.00 |                      | 2,722,355.20             |
| C060505104 | BANK OF AMERICA CORP                                      | Acquisitions | 16,800.00     | -494,448.80          |                          |
|            |                                                           | Dispositions | -180,880.00   |                      | 5,259,901.33             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C06652K103 | BANKUNITED INC                                      | Acquisitions | 12,454.00     | -420,388.00          |                          |
|            |                                                     | Dispositions | -6,067.00     |                      | 208,281.86               |
| SBD72S38   | BARCLAYS PLC 4.95% DUE 01-10-2047                   | Acquisitions | 1,075,000.00  | -1,098,614.05        |                          |
|            |                                                     | Dispositions | -655,000.00   |                      | 626,856.40               |
| SBDCL2Z0   | BARCLAYS PLC 4.972% 05-16-2029                      | Acquisitions | 2,810,000.00  | -2,896,829.00        |                          |
|            |                                                     | Dispositions | -3,975,000.00 |                      | 4,124,243.45             |
| SBYWR2D3   | BARCLAYS PLC 5.25% DUE 08-17-2045                   | Acquisitions | 1,640,000.00  | -1,808,214.15        |                          |
|            |                                                     | Dispositions | -2,855,000.00 |                      | 3,102,964.35             |
| SBCRWZ96   | BARRICK N AMER FIN 5.75% DUE 05-01-2043             | Acquisitions | 285,000.00    | -328,553.70          |                          |
|            |                                                     | Dispositions | -1,365,000.00 |                      | 1,741,012.40             |
| SBYZMHK7   | BAYER US FIN II 4.375% DUE 12-15-2028               | Acquisitions | 2,450,000.00  | -2,479,749.25        |                          |
|            |                                                     | Dispositions | -1,530,000.00 |                      | 1,528,366.80             |
| SBD103H7   | BAYER US FIN II 4.875% DUE 06-25-2048               | Acquisitions | 1,275,000.00  | -1,196,434.50        |                          |
|            |                                                     | Dispositions | -3,510,000.00 |                      | 3,677,244.00             |
| C0778FPAA7 | BELL CANADA 4.464% 04-01-2048                       | Acquisitions | 300,000.00    | -343,194.00          |                          |
|            |                                                     | Dispositions | -995,000.00   |                      | 1,064,086.90             |
| SB630666   | BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042              | Acquisitions | 385,000.00    | -406,228.90          |                          |
|            |                                                     | Dispositions | -440,000.00   |                      | 449,825.20               |
| SBYW5431   | BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG | Acquisitions | 695,000.00    | -767,204.15          |                          |
|            |                                                     | Dispositions | -1,020,000.00 |                      | 1,007,315.20             |
| SBJ00PK7   | BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049    | Acquisitions | 6,740,000.00  | -6,701,222.15        |                          |
|            |                                                     | Dispositions | -1,975,000.00 |                      | 2,224,695.90             |
| C08579W103 | BERRY GLOBAL GROUP INC                              | COM USD0.01  |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                        | Acquisitions | 66,500.00     | -2,996,571.41        |                          |
|            |                                        | Dispositions | -76,500.00    |                      | 3,142,920.02             |
| C086516101 | BEST BUY INC COM STK                   |              |               |                      |                          |
|            |                                        | Acquisitions | 9,500.00      | -661,958.21          |                          |
|            |                                        | Dispositions | -10,932.00    |                      | 741,709.59               |
| SBFD3PF0   | BHP BILLITON FIN 5% DUE 09-30-2043     |              |               |                      |                          |
|            |                                        | Acquisitions | 210,000.00    | -234,303.30          |                          |
|            |                                        | Dispositions | -3,688,000.00 |                      | 4,313,337.28             |
| C09062X103 | BIOGEN INC COMMON STOCK                |              |               |                      |                          |
|            |                                        | Acquisitions | 9,730.00      | -2,501,472.00        |                          |
|            |                                        | Dispositions | -7,050.00     |                      | 2,314,888.60             |
| SBJV1DQ1   | BLACK HILLS CORP 3.875% DUE 10-15-2049 |              |               |                      |                          |
|            |                                        | Acquisitions | 2,440,000.00  | -2,435,242.00        |                          |
|            |                                        | Dispositions | -220,000.00   |                      | 225,673.80               |
| C093671105 | BLOCK H & R INC COM                    |              |               |                      |                          |
|            |                                        | Acquisitions | 14,157.00     | -348,296.76          |                          |
|            |                                        | Dispositions | -96,657.00    |                      | 2,503,369.66             |
| SBKPHQH4   | BOEING CO 3.25% DUE 02-01-2035         |              |               |                      |                          |
|            |                                        | Acquisitions | 1,650,000.00  | -1,697,536.30        |                          |
|            |                                        | Dispositions | -680,000.00   |                      | 701,029.40               |
| SBZBZQ11   | BOEING CO 3.65% DUE 03-01-2047         |              |               |                      |                          |
|            |                                        | Acquisitions | 195,000.00    | -187,036.20          |                          |
|            |                                        | Dispositions | -330,000.00   |                      | 308,451.00               |
| SBJGV2H0   | BOEING CO 3.75% DUE 02-01-2050         |              |               |                      |                          |
|            |                                        | Acquisitions | 4,330,000.00  | -4,293,411.50        |                          |
|            |                                        | Dispositions | -2,815,000.00 |                      | 3,005,272.61             |
| SBGYTGR3   | BOEING CO 3.85% DUE 11-01-2048         |              |               |                      |                          |
|            |                                        | Acquisitions | 800,000.00    | -786,309.84          |                          |
|            |                                        | Dispositions | -470,000.00   |                      | 460,699.40               |
| SBK1WFJ8   | BOEING CO 3.9% 05-01-2049              |              |               |                      |                          |
|            |                                        | Acquisitions | 725,000.00    | -711,664.80          |                          |
|            |                                        | Dispositions | -440,000.00   |                      | 451,482.80               |
| C097023105 | BOEING CO COM                          |              |               |                      |                          |
|            |                                        | Acquisitions | 6,150.00      | -2,220,063.29        |                          |
|            |                                        | Dispositions | -27,010.00    |                      | 9,775,387.78             |

# ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                       | Transaction  | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------|--------------|--------------|----------------------|--------------------------|
| SBJBC2K1   | BOEING CO FIXED 3.5% DUE 03-01-2039        | Acquisitions | 385,000.00   | -368,017.65          |                          |
|            |                                            | Dispositions | -385,000.00  |                      | 367,105.20               |
| SBKPHQD0   | BOEING CO FIXED 3.95% DUE 08-01-2059       | Acquisitions | 6,070,000.00 | -6,013,245.50        |                          |
|            |                                            | Dispositions | -670,000.00  |                      | 718,285.80               |
| C09857L108 | BOOKING HLDGS INC COM                      | Acquisitions | 713.00       | -1,371,018.02        |                          |
|            |                                            | Dispositions | -2,496.00    |                      | 4,603,661.73             |
| C099502106 | BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK | Acquisitions | 7,084.00     | -486,957.67          |                          |
|            |                                            | Dispositions | -5,228.00    |                      | 384,236.05               |
| SBWC4XV5   | BORGWARNER INC 4.375% DUE 03-15-2045       | Acquisitions | 340,000.00   | -327,018.80          |                          |
|            |                                            | Dispositions | -915,000.00  |                      | 892,388.30               |
| SBK6YK83   | BOSTON GAS CO 3.001% DUE 08-01-2029        | Acquisitions | 820,000.00   | -820,000.00          |                          |
|            |                                            | Dispositions | -290,000.00  |                      | 292,525.90               |
| C101137107 | BOSTON SCIENTIFIC CORP COM                 | Acquisitions | 13,100.00    | -520,187.53          |                          |
|            |                                            | Dispositions | -22,700.00   |                      | 869,593.04               |
| C109194100 | BRIGHT HORIZONS FA COM USD0.001            | Acquisitions | 3,810.00     | -447,914.61          |                          |
|            |                                            | Dispositions | -3,810.00    |                      | 498,528.23               |
| C110122108 | BRISTOL MYERS SQUIBB CO COM                | Acquisitions | 55,600.00    | -3,175,877.06        |                          |
|            |                                            | Dispositions | -100,428.00  |                      | 4,718,561.67             |
| SBDRTBT6   | BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027  | Acquisitions | 1,205,000.00 | -1,196,222.15        |                          |
|            |                                            | Dispositions | -755,000.00  |                      | 689,810.05               |
| C11135F101 | BROADCOM INC COM                           | Acquisitions | 18,050.00    | -5,356,486.34        |                          |
|            |                                            | Dispositions | -11,990.00   |                      | 3,489,478.03             |
| C101137AU1 | BSTN SCIENTIFIC 4.7% DUE 03-01-2049        |              |              |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                  | Acquisitions | 4,445,000.00  | -4,444,320.05        |                          |
|            |                                                                  | Dispositions | -745,000.00   |                      | 868,756.25               |
| SB787QZ8   | BURL NORTHN 4.4 DUE 03-15-2042                                   |              |               |                      |                          |
|            |                                                                  | Acquisitions | 225,000.00    | -240,556.50          |                          |
|            |                                                                  | Dispositions | -225,000.00   |                      | 267,347.25               |
| SBD04808   | BURL NORTHN SANTA 4.15% DUE 04-01-2045                           |              |               |                      |                          |
|            |                                                                  | Acquisitions | 445,000.00    | -460,535.95          |                          |
|            |                                                                  | Dispositions | -445,000.00   |                      | 513,627.90               |
| SB4PXK12   | BURL NORTHN SANTA 5.75% DUE 05-01-2040                           |              |               |                      |                          |
|            |                                                                  | Acquisitions | 480,000.00    | -652,632.00          |                          |
|            |                                                                  | Dispositions | -160,000.00   |                      | 217,844.80               |
| SBJQV485   | BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050                     |              |               |                      |                          |
|            |                                                                  | Acquisitions | 1,130,000.00  | -1,128,628.35        |                          |
|            |                                                                  | Dispositions | -805,000.00   |                      | 873,414.75               |
| SBFMN5B7   | BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048                     |              |               |                      |                          |
|            |                                                                  | Acquisitions | 220,000.00    | -218,792.20          |                          |
|            |                                                                  | Dispositions | -890,000.00   |                      | 899,699.15               |
| SBG7PB06   | BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048                |              |               |                      |                          |
|            |                                                                  | Acquisitions | 215,000.00    | -208,466.15          |                          |
|            |                                                                  | Dispositions | -365,000.00   |                      | 387,834.10               |
| SBQ26P46   | BURLINGTON NORTHN SANTA 4.55 09-01-2044                          |              |               |                      |                          |
|            |                                                                  | Acquisitions | 205,000.00    | -250,061.05          |                          |
|            |                                                                  | Dispositions | -1,220,000.00 |                      | 1,257,915.95             |
| C77799MAY0 | BUY TO OPEN REPO W/CITIGROUP 2.53% FROM 05-15-2019 TO 05-16-2019 |              |               |                      |                          |
|            |                                                                  | Acquisitions | 2,300,000.00  | -2,300,000.00        |                          |
|            |                                                                  | Dispositions | -2,300,000.00 |                      | 2,300,000.00             |
| C77799NOV9 | BUY TO OPEN REPO W/DEUTSCHE 1.57% FROM 11-18-2019 TO 11-19-2019  |              |               |                      |                          |
|            |                                                                  | Acquisitions | 3,600,000.00  | -3,600,000.00        |                          |
|            |                                                                  | Dispositions | -3,600,000.00 |                      | 3,600,000.00             |
| C77799OCT5 | BUY TO OPEN REPO W/DEUTSCHE 1.89% FROM 10-02-2019 TO 10-03-2019  |              |               |                      |                          |
|            |                                                                  | Acquisitions | 3,100,000.00  | -3,100,000.00        |                          |
|            |                                                                  | Dispositions | -3,100,000.00 |                      | 3,100,000.00             |
| C77799OCT5 | BUY TO OPEN REPO W/DEUTSCHE 1.9% FROM 10-22-2019 TO 10-23-2019   |              |               |                      |                          |
|            |                                                                  | Acquisitions | 3,400,000.00  | -3,400,000.00        |                          |
|            |                                                                  | Dispositions | -3,400,000.00 |                      | 3,400,000.00             |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C77799OCT5 | BUY TO OPEN REPO W/DEUTSCHE 1.93% FROM 10-01-2019 TO 10-02-2019         | Acquisitions | 3,100,000.00  | -3,100,000.00        |                          |
|            |                                                                         | Dispositions | -3,100,000.00 |                      | 3,100,000.00             |
| C77799SEP2 | BUY TO OPEN REPO W/DEUTSCHE 2.23% FROM 09-06-2019 TO 09-09-2019         | Acquisitions | 2,700,000.00  | -2,700,000.00        |                          |
|            |                                                                         | Dispositions | -2,700,000.00 |                      | 2,700,000.00             |
| C77799MAR5 | BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 03-12-2019 TO 03-13-2019         | Acquisitions | 3,600,000.00  | -3,600,000.00        |                          |
|            |                                                                         | Dispositions | -3,600,000.00 |                      | 3,600,000.00             |
| C77799MAR5 | BUY TO OPEN REPO W/DEUTSCHE 2.43% FROM 03-18-2019 TO 03-19-2019         | Acquisitions | 3,400,000.00  | -3,400,000.00        |                          |
|            |                                                                         | Dispositions | -3,400,000.00 |                      | 3,400,000.00             |
| C77799MAR5 | BUY TO OPEN REPO W/DEUTSCHE 2.46% FROM 03-19-2019 TO 03-20-2019         | Acquisitions | 2,300,000.00  | -2,300,000.00        |                          |
|            |                                                                         | Dispositions | -2,300,000.00 |                      | 2,300,000.00             |
| C77799MAR5 | BUY TO OPEN REPO W/DEUTSCHE 2.49% FROM 03-15-2019 TO 03-18-2019         | Acquisitions | 3,400,000.00  | -3,400,000.00        |                          |
|            |                                                                         | Dispositions | -3,400,000.00 |                      | 3,400,000.00             |
| C127097103 | CABOT OIL & GAS CORP COM                                                | Acquisitions | 10,300.00     | -241,216.76          |                          |
|            |                                                                         | Dispositions | -10,300.00    |                      | 237,511.62               |
| C127387108 | CADENCE DESIGN SYS INC COM                                              | Acquisitions | 34,617.00     | -1,859,165.45        |                          |
|            |                                                                         | Dispositions | -62,400.00    |                      | 4,011,997.04             |
| S9JZPFEU   | CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U439U7 12/04/2019 | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|            |                                                                         | Dispositions | -2,200,000.00 |                      | 2,563.00                 |
| S9J76Y0U   | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.22% European 317U450S6 05/02/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|            |                                                                         | Dispositions | -2,700,000.00 |                      | 3,645.00                 |
| S9J66R5U   | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.4% European 317U289S3 04/12/2019  | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|            |                                                                         | Dispositions | -2,300,000.00 |                      | 2,668.00                 |
| S9J62V6U   | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.41% European 317U267S9 04/09/2019 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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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 |                      | 2,300.00                 |
| S9J4VMGU | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.5% European 317U039S6 03/05/2019   | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 2,660.00                 |
| S9J5BBTU | CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.54% European 317U979R0 02/26/2019  | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 3,360.00                 |
| S9JZHU2U | CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.4% European 317U329U0 11/25/2019   | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,900,000.00 |                      | 4,350.00                 |
| S9JZMF8U | CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.4% European 317U392U2 11/29/2019   | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,200,000.00 |                      | 4,160.00                 |
| S9JZ9U2U | CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.405% European 317U182U6 11/12/2019 | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 6,510.00                 |
| S9J52YMU | CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.44% European 317U063S5 03/08/2019  | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,600,000.00 |                      | 2,795.00                 |
| S9J54DKU | CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.462% European 317U066S2 03/11/2019 | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 2,968.00                 |
| S9J49V6U | CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.58% European 317U949R7 02/19/2019  | Acquisitions | 9,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -9,000,000.00 |                      | 10,710.00                |
| S9J5X98U | CALL SWO USD CHASUS33 P 3MLIBOR / R 2.435% European 317U262S4 04/08/2019 | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,100,000.00 |                      | 3,410.00                 |
| S9J5E18U | CALL SWO USD CHASUS33 P 3MLIBOR / R 2.475% European 317U157S2 03/21/2019 | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,000,000.00 |                      | 3,000.00                 |
| S9J8NVLU | CALL SWO USD CITIUS33 P 3MLIBOR / R 2.08% European 317U745S1 06/18/2019  | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,300,000.00 |                      | 3,105.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|--------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J7AN0U | CALL SWO USD CITIUS33 P 3MLIBOR / R 2.23% European 317U468S6 05/07/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 2,718.75                 |
| S9J7KK3U | CALL SWO USD CITIUS33 P 3MLIBOR / R 2.3% European 317U520S2 05/15/2019   | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,200,000.00 |                      | 2,310.00                 |
| S9JXDF1U | CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.66% European 317U242T7 08/19/2019  | Acquisitions | 3,900,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,900,000.00 |                      | 6,045.00                 |
| S9JX9GLU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.685% European 317U208T9 08/15/2019 | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 3,600.00                 |
| S9JX4Y2U | CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.87% European 317U137T5 08/09/2019  | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -1,200,000.00 |                      | 3,135.00                 |
| S9J8B73U | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.19% European 317U661S1 06/07/2019  | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 3,000.00                 |
| S9J7DRTU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.23% European 317U477S5 05/09/2019  | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,700,000.00 |                      | 3,064.50                 |
| S9J7GQTU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.23% European 317U501S5 05/13/2019  | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,100,000.00 |                      | 2,126.25                 |
| S9J79MXU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.24% European 317U466S8 05/06/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 3,062.50                 |
| S9J7VZQU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.24% European 317U577S4 05/24/2019  | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,100,000.00 |                      | 2,593.50                 |
| S9J7CDWU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.26% European 317U472S0 05/08/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 2,500.00                 |
| S9J88MRU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.27% European 317U650S4 06/04/2019  |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|--------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                          | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,000,000.00 |                      | 2,020.00                 |
| S9J87PZU | CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.29% European 317U643S4 06/03/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,100,000.00 |                      | 2,121.00                 |
| S9JZ2X3U | CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.265% European 317U061U2 11/01/2019 |              |               |                      |                          |
|          |                                                                          | Acquisitions | 3,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,500,000.00 |                      | 7,350.00                 |
| S9JZBXQU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.395% European 317U213U9 11/15/2019 |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 4,900.00                 |
| S9K14WYU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.415% European 317U607U3 12/27/2019 |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,700,000.00 |                      | 3,915.00                 |
| S9JZFMUU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.42% European 317U268U3 11/21/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 4,392.00                 |
| S9JZKJQU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.49% European 317U354U8 11/29/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 3,825.00                 |
| S9JZQY3U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.5% European 317U472U5 12/06/2019   |              |               |                      |                          |
|          |                                                                          | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,200,000.00 |                      | 4,368.00                 |
| S9JZVRRU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.555% European 317U519U0 12/12/2019 |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 3,120.00                 |
| S9J9FHU  | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.79% European 317U931S5 07/11/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 4,200.00                 |
| S9J93ZKU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.88% European 317U824S5 06/28/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 4,250.00                 |
| S9JX7LKU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.96% European 317U172T1 08/12/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -1,200,000.00 |                      | 3,156.00                 |

◆ **Schedule of Acquisitions and Dispositions**

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| Asset ID | Security Description                                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J8VY0U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.98% European 317U788S9 06/25/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 4,567.50                 |
| S9J9GGUJ | CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.99% European 317U943S1 07/12/2019 | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -1,200,000.00 |                      | 3,066.00                 |
| S9J8LM0U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.05% European 317U738S0 06/17/2019 | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 3,599.50                 |
| S9J8QEMU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.06% European 317U751S2 06/19/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 4,350.00                 |
| S9J8UWUJ | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.08% European 317U778S1 06/24/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 4,234.00                 |
| S9J8RZVU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.09% European 317U755S8 06/20/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 3,996.00                 |
| S9J8KFZU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.1% European 317U723S7 06/14/2019  | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 3,600.00                 |
| S9J8TCJU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.11% European 317U763S8 06/21/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 3,874.50                 |
| S9J7E67U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.2% European 317U492S6 05/10/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 2,781.25                 |
| S9J85RDU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.2% European 317U622S9 06/03/2019  | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,100,000.00 |                      | 2,583.00                 |
| S9J84PVU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.21% European 317U616S7 05/31/2019 | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 2,640.00                 |
| S9J8DFPU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.21% European 317U677S3 06/10/2019 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|--------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 3,200.00                 |
| S9J8186U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.22% European 317U597S0 05/28/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,300,000.00 |                      | 2,990.00                 |
| S9J7XSXU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.25% European 317U592S5 05/28/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,300,000.00 |                      | 2,783.00                 |
| S9J6CF4U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.38% European 317U324S0 04/15/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,300,000.00 |                      | 2,415.00                 |
| S9J6BMKU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.39% European 317U309S9 04/15/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,200,000.00 |                      | 2,392.50                 |
| S9J5GPYU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.43% European 317U171S4 03/22/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 2,775.00                 |
| S9J5HP5U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.45% European 317U176S9 03/25/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 2,328.00                 |
| S9J5NTZU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.48% European 317U219S8 03/29/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,500,000.00 |                      | 2,750.00                 |
| S9J3V27U | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.505% European 317U918R4 02/14/2019 |              |               |                      |                          |
|          |                                                                          | Acquisitions | 4,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -4,000,000.00 |                      | 5,400.00                 |
| S9J5UKDU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.51% European 317U232S1 04/05/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,700,000.00 |                      | 2,868.75                 |
| S9J46WDU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.53% European 317U946R0 02/19/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,400,000.00 |                      | 3,030.00                 |
| S9J4KDQU | CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.55% European 317U983R4 02/28/2019  |              |               |                      |                          |
|          |                                                                          | Acquisitions | 9,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -9,000,000.00 |                      | 10,350.00                |

◆ **Schedule of Acquisitions and Dispositions**

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| Asset ID | Security Description                                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|--------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9JZ7RSU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.16% European 317U129U2 11/08/2019  | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,700,000.00 |                      | 4,792.50                 |
| S9JZ9GMU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.265% European 317U164U8 11/12/2019 | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 5,320.00                 |
| S9JZSSRU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.56% European 317U497U6 12/09/2019  | Acquisitions | 3,400,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,400,000.00 |                      | 4,760.00                 |
| S9JXEP8U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.86% European 317U254T2 08/19/2019  | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,900,000.00 |                      | 7,105.00                 |
| S9J95CUU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.88% European 317U845S0 07/01/2019  | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,200,000.00 |                      | 4,960.00                 |
| S9JXAX9U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.94% European 317U215T0 08/16/2019  | Acquisitions | 1,300,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -1,300,000.00 |                      | 3,666.00                 |
| S9J92QNU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.94% European 317U816S5 06/28/2019  | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,000,000.00 |                      | 5,550.00                 |
| S9J8XQQU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.98% European 317U806S7 06/26/2019  | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -3,200,000.00 |                      | 4,832.00                 |
| S9J74QTU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.16% European 317U433S8 04/30/2019  | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,200,000.00 |                      | 2,860.00                 |
| S9J8F74U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.16% European 317U702S2 06/10/2019  | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 3,920.00                 |
| S9J6QPZU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.18% European 317U367S8 04/24/2019  | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                          | Dispositions | -2,800,000.00 |                      | 3,360.00                 |
| S9J75ZHU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.24% European 317U438S3 05/01/2019  |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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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 |                      | 3,591.00                 |
| S9J79D8U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.25% European 317U461S3 05/03/2019 | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 4,016.00                 |
| S9J7QH3U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.3% European 317U563S0 05/20/2019  | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,000,000.00 |                      | 3,225.00                 |
| S9J7PSYU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.32% European 317U550S5 05/17/2019 | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,600,000.00 |                      | 3,029.00                 |
| S9J7MR7U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.33% European 317U527S5 05/16/2019 | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,600,000.00 |                      | 2,860.00                 |
| S9J6AP0U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.4% European 317U319S7 04/15/2019  | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 2,835.00                 |
| S9J5KQCU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.41% European 317U193S8 03/26/2019 | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 2,242.50                 |
| S9J5LZ7U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.44% European 317U210S7 03/27/2019 | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 2,500.00                 |
| S9J5B83U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.45% European 317U135S9 03/19/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 2,697.00                 |
| S9J51CWU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.46% European 317U060S8 03/07/2019 | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 3,400.00                 |
| S9J59TSU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.48% European 317U125S1 03/15/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 2,470.50                 |
| S9J4SPUU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.5% European 317U022S5 03/04/2019  | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 2,940.00                 |



◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                        | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-----------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J3LQ7U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.5% European 317U872R8 02/08/2019      | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -1,800,000.00 |                      | 2,520.00                 |
| S9J5SRZU | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.51% European 317U226S9 04/04/2019     | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,900,000.00 |                      | 3,480.00                 |
| S9J4TB4U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.52% European 317U025S2 03/04/2019     | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -1,800,000.00 |                      | 1,719.00                 |
| S9J4N20U | CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.53% European 317U001S0 03/01/2019     | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -3,100,000.00 |                      | 3,410.00                 |
| S9J7JEBU | CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.29% European 317U514S0 05/13/2019     | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,400,000.00 |                      | 2,520.00                 |
| S9J7UKVU | CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.29% European 317U572S9 05/23/2019     | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,500,000.00 |                      | 2,950.00                 |
| S9J6MPVU | CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.3% European 317U361S4 04/24/2019      | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,800,000.00 |                      | 3,080.00                 |
| S9J7S99U | CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.31% European 317U565S8 05/22/2019     | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,500,000.00 |                      | 2,750.00                 |
| S9J7261U | CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.125% European 317U423S0 04/29/2019 | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,200,000.00 |                      | 3,190.00                 |
| S9J8AREU | CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.22% European 317U653S1 06/06/2019  | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,200,000.00 |                      | 2,860.00                 |
| S9J83M6U | CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.24% European 317U607S8 05/29/2019  | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                             | Dispositions | -2,300,000.00 |                      | 2,530.00                 |
| S9J6J09U | CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.31% European 317U352S5 04/23/2019  |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|----------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                            | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,200,000.00 |                      | 2,200.00                 |
| S9J6EF3U | CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.38% European 317U329S5 04/18/2019  |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,900,000.00 |                      | 3,059.50                 |
| S9J64H7U | CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.425% European 317U276S8 04/11/2019 |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,400,000.00 |                      | 2,412.00                 |
| S9J58BPU | CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.46% European 317U118S0 03/14/2019  |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,700,000.00 |                      | 2,801.25                 |
| S9J4FHUU | CALL SWO USD PNBPU33CHA P 3MLIBOR / R 2.52% European 317U969R2 02/25/2019  |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,700,000.00 |                      | 3,267.00                 |
| S9J6HHTU | CALL SWO USD RBOSGB2RTCM P 3MLIBOR / R 2.39% European 317U337S5 04/23/2019 |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,900,000.00 |                      | 3,016.00                 |
| S9J5V44U | CALL SWO USD UBSWUS33 P 3MLIBOR / R 2.475% European 317U249S2 04/08/2019   |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,400,000.00 |                      | 2,880.00                 |
| S9J5QY5U | CALL SWO USD UBSWUS33 P 3MLIBOR / R 2.49% European 317U221S4 04/01/2019    |              |               |                      |                          |
|          |                                                                            | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -3,200,000.00 |                      | 3,520.00                 |
| S9J56K8U | CALL SWO USD UBSWUS33 P 3MLIBOR / R 2.51% European 317U110S8 03/13/2019    |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,800,000.00 |                      | 2,828.00                 |
| S9J4DYSU | CALL SWO USD UBSWUS33 P 3MLIBOR / R 2.57% European 317U959R4 02/25/2019    |              |               |                      |                          |
|          |                                                                            | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -2,900,000.00 |                      | 3,770.00                 |
| S9J8DBXU | CALL SWO_CD X BARCGB33 09/18/2019 CDX.NA.IG.32 3175AZ611                   |              |               |                      |                          |
|          |                                                                            | Acquisitions | 400,000.00    | 0.00                 |                          |
|          |                                                                            | Dispositions | -1,800,000.00 |                      | 2,088.00                 |
| S9JXXFEU | CALL SWO_CD X BARCGB33 11/20/2019 CDX.NA.IG.32 3175SE825                   |              |               |                      |                          |
|          |                                                                            | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                            | Dispositions | -1,500,000.00 |                      | 1,860.00                 |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9JXSYCU | CALL SWO_CDX BARCGB33 16/10/2019 ITRAXX EUROPE SERIES 3 3175478A8 | Acquisitions | 3,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,700,000.00 |                      | 3,931.53                 |
| S9J8HY6U | CALL SWO_CDX BARCGB33 18/09/2019 ITRAXX EUROPE SERIES 3 317514545 | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,100,000.00 |                      | 6,082.44                 |
| S9J8XSVU | CALL SWO_CDX BARCGB33 18/09/2019 ITRAXX EUROPE SERIES 3 317514545 | Acquisitions | 1,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,400,000.00 |                      | 2,083.94                 |
| S9JYN49U | CALL SWO_CDX BARCGB33 18/12/2019 ITRAXX EUROPE SERIES 3 317545440 | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,800,000.00 |                      | 1,920.16                 |
| S9JXVQ9U | CALL SWO_CDX BARCGB33 20/11/2019 ITRAXX EUROPE SERIES 3 317548766 | Acquisitions | 9,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -9,400,000.00 |                      | 13,634.37                |
| S9J4FFGU | CALL SWO_CDX BNPAFRPP 04/17/2019 CDX.NA.IG.31 317584852           | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,600,000.00 |                      | 2,730.00                 |
| S9J51FKU | CALL SWO_CDX BNPAFRPP 05/15/2019 CDX.NA.IG.31 317584944           | Acquisitions | 4,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,500,000.00 |                      | 4,612.50                 |
| S9J5WBGU | CALL SWO_CDX BNPAFRPP 05/15/2019 CDX.NA.IG.31 317586113           | Acquisitions | 3,300,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,300,000.00 |                      | 1,617.00                 |
| S9J6Q76U | CALL SWO_CDX BNPAFRPP 06/19/2019 CDX.NA.IG.32 317586766           | Acquisitions | 1,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,700,000.00 |                      | 1,381.25                 |
| S9J6QL1U | CALL SWO_CDX BNPAFRPP 06/19/2019 CDX.NA.IG.32 317586766           | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,700,000.00 |                      | 2,565.00                 |
| S9J6QUQU | CALL SWO_CDX BNPAFRPP 06/19/2019 CDX.NA.IG.32 317586766           | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,800,000.00 |                      | 1,530.00                 |
| S9J8AQGU | CALL SWO_CDX BNPAFRPP 08/21/2019 CDX.NA.IG.32 3175AZ595           |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                   | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,100,000.00 |                      | 1,806.00                 |
| S9J8HL9U | CALL SWO_CDX BNPAFRPP 08/21/2019 CDX.NA.IG.32 3175T1129           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,600,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,600,000.00 |                      | 1,440.00                 |
| S9J8BW8U | CALL SWO_CDX BNPAFRPP 09/18/2019 CDX.NA.IG.32 3175K6812           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,000,000.00 |                      | 2,100.00                 |
| S9JXRMLU | CALL SWO_CDX BNPAFRPP 11/20/2019 CDX.NA.IG.32 317587624           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,100,000.00 |                      | 1,408.00                 |
| S9J8RK2U | CALL SWO_CDX BNPAFRPP 17/07/2019 ITRAXX EUROPE SERIES 3 317555AC4 |              |               |                      |                          |
|          |                                                                   | Acquisitions | 4,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,100,000.00 |                      | 4,978.03                 |
| S9JYHYXU | CALL SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175439J7 |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,400,000.00 |                      | 2,919.05                 |
| S9JYJF2U | CALL SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175439J7 |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,200,000.00 |                      | 2,429.02                 |
| S9J8V75U | CALL SWO_CDX BNPAFRPP 21/08/2019 ITRAXX EUROPE SERIES 3 3175564A3 |              |               |                      |                          |
|          |                                                                   | Acquisitions | 3,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,400,000.00 |                      | 3,792.36                 |
| S9J3BVTU | CALL SWO_CDX BOFAUS6S 03/20/2019 CDX.NA.IG.31 317584472           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,700,000.00 |                      | 2,159.00                 |
| S9J3TXSU | CALL SWO_CDX BOFAUS6S 04/17/2019 CDX.NA.IG.31 317584738           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,000,000.00 |                      | 3,075.00                 |
| S9J46UPU | CALL SWO_CDX BOFAUS6S 05/15/2019 CDX.NA.IG.31 3175SC878           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,200,000.00 |                      | 2,200.00                 |
| S9J6TBQU | CALL SWO_CDX BOFAUS6S 06/19/2019 CDX.NA.IG.32 3175JC829           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,000,000.00 |                      | 1,980.00                 |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J8HUNU | CALL SWO_CDX BOFAUS6S 07/17/2019 CDX.NA.IG.32 3175T1137           | Acquisitions | 1,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,700,000.00 |                      | 1,615.00                 |
| S9J8LZCU | CALL SWO_CDX BOFAUS6S 08/21/2019 CDX.NA.IG.32 3175AZ728           | Acquisitions | 1,300,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,300,000.00 |                      | 1,560.00                 |
| S9J8H06U | CALL SWO_CDX BOFAUS6S 09/18/2019 CDX.NA.IG.32 3175AZ603           | Acquisitions | 400,000.00    | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,900,000.00 |                      | 1,786.00                 |
| S9JXTQAU | CALL SWO_CDX BOFAUS6S 10/16/2019 CDX.NA.IG.32 317587673           | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,500,000.00 |                      | 1,800.00                 |
| S9JXSWTU | CALL SWO_CDX BOFAUS6S 11/20/2019 CDX.NA.IG.32 317587632           | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,500,000.00 |                      | 2,143.50                 |
| S9J8WAZU | CALL SWO_CDX CHASGB2L 18/09/2019 ITRAXX EUROPE SERIES 3 31751A2D4 | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,100,000.00 |                      | 3,349.55                 |
| S9JXRKAU | CALL SWO_CDX CHASGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175489J6 | Acquisitions | 4,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,700,000.00 |                      | 7,513.83                 |
| S9JXTSWU | CALL SWO_CDX CHASGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175489J6 | Acquisitions | 700,000.00    | 0.00                 |                          |
|          |                                                                   | Dispositions | -700,000.00   |                      | 1,057.12                 |
| S9JXTSYU | CALL SWO_CDX CHASGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175489J6 | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,400,000.00 |                      | 3,457.97                 |
| S9J96UKU | CALL SWO_CDX CHASUS33 18/09/2019 ITRAXX EUROPE SERIES 3 31751AFD0 | Acquisitions | 1,700,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,700,000.00 |                      | 2,886.44                 |
| S9J8UYFU | CALL SWO_CDX CITIGB2L 17/07/2019 ITRAXX EUROPE SERIES 3 317554A52 | Acquisitions | 4,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,400,000.00 |                      | 5,903.83                 |
| S9J97SPU | CALL SWO_CDX CITIGB2L 18/09/2019 ITRAXX EUROPE SERIES 3 3175459A1 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                   | Acquisitions | 1,600,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,600,000.00 |                      | 2,513.97                 |
| S9JYFSGU | CALL SWO_CDX CITIGB2L 18/12/2019 ITRAXX EUROPE SERIES 3 3175669T6 | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,100,000.00 |                      | 2,029.24                 |
| S9JYCTWU | CALL SWO_CDX CITIGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175659C5 | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,100,000.00 |                      | 2,107.41                 |
| S9JYDPCU | CALL SWO_CDX CITIGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175659C5 | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,000,000.00 |                      | 1,863.63                 |
| S9J49S5U | CALL SWO_CDX CITIUS33 04/17/2019 CDX.NA.IG.31 317584811           | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,200,000.00 |                      | 2,134.00                 |
| S9J4BC5U | CALL SWO_CDX CITIUS33 04/17/2019 CDX.NA.IG.31 3175RT799           | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,900,000.00 |                      | 2,755.00                 |
| S9J3TZVU | CALL SWO_CDX CITIUS33 04/17/2019 CDX.NA.IG.31 3175SC803           | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,000,000.00 |                      | 3,187.50                 |
| S9J4KDRU | CALL SWO_CDX CITIUS33 05/15/2019 CDX.NA.IG.31 3175K1003           | Acquisitions | 9,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -9,000,000.00 |                      | 8,820.00                 |
| S9J52VQU | CALL SWO_CDX CITIUS33 05/15/2019 CDX.NA.IG.31 3175K1011           | Acquisitions | 3,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,500,000.00 |                      | 3,150.00                 |
| S9J8KFEU | CALL SWO_CDX CITIUS33 08/21/2019 CDX.NA.IG.32 3175AZ702           | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,500,000.00 |                      | 1,515.00                 |
| S9J87UFU | CALL SWO_CDX CITIUS33 08/21/2019 CDX.NA.IG.32 3175SD835           | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,000,000.00 |                      | 1,860.00                 |
| S9J8BS7U | CALL SWO_CDX CITIUS33 08/21/2019 CDX.NA.IG.32 3175SD835           | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,200,000.00 |                      | 2,200.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|---------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9JXMW5U | CALL SWO_CDX CITIUS33 10/16/2019 CDX.NA.IG.32 3175JA898 | Acquisitions | 3,800,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,800,000.00 |                      | 5,434.00                 |
| S9JXMX1U | CALL SWO_CDX CITIUS33 10/16/2019 CDX.NA.IG.32 3175JA898 | Acquisitions | 3,800,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,800,000.00 |                      | 4,978.00                 |
| S9JXRFRU | CALL SWO_CDX CITIUS33 11/20/2019 CDX.NA.IG.32 3175SE775 | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,000,000.00 |                      | 3,765.00                 |
| S9JYSKLU | CALL SWO_CDX CITIUS33 12/18/2019 CDX.NA.IG.33 3175JD298 | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -2,300,000.00 |                      | 2,392.00                 |
| S9JYXPHU | CALL SWO_CDX CITIUS33 12/18/2019 CDX.NA.IG.33 3175JD298 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -2,900,000.00 |                      | 3,625.00                 |
| S9J8GCVU | CALL SWO_CDX CSFPGB2L 08/21/2019 CDX.NA.IG.32 3175JA146 | Acquisitions | 1,600,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -1,600,000.00 |                      | 1,872.00                 |
| S9JXVL3U | CALL SWO_CDX CSFPGB2L 09/18/2019 CDX.NA.IG.32 3175FL278 | Acquisitions | 6,000,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -6,000,000.00 |                      | 7,860.00                 |
| S9JXGZ9U | CALL SWO_CDX CSFPGB2L 09/18/2019 CDX.NA.IG.32 3175JA815 | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,100,000.00 |                      | 2,511.00                 |
| S9J96SUU | CALL SWO_CDX CSFPGB2L 09/18/2019 CDX.NA.IG.32 3175JC886 | Acquisitions | 600,000.00    | 0.00                 |                          |
|          |                                                         | Dispositions | -600,000.00   |                      | 660.00                   |
| S9JXN85U | CALL SWO_CDX CSFPGB2L 10/16/2019 CDX.NA.IG.32 317587582 | Acquisitions | 3,300,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,300,000.00 |                      | 3,300.00                 |
| S9JXNZ7U | CALL SWO_CDX CSFPGB2L 11/20/2019 CDX.NA.IG.32 3175JA963 | Acquisitions | 3,300,000.00  | 0.00                 |                          |
|          |                                                         | Dispositions | -3,300,000.00 |                      | 5,032.50                 |
| S9JY8AQU | CALL SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.32 3175FL450 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                   | Acquisitions | 4,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,000,000.00 |                      | 3,800.00                 |
| S9JZVR5U | CALL SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.33 3175FC534           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 3,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,500,000.00 |                      | 1,225.00                 |
| S9J8ET8U | CALL SWO_CDX DEUTGB2L 09/18/2019 CDX.NA.IG.32 3175K6838           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,900,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,900,000.00 |                      | 2,850.00                 |
| S9J8QAAU | CALL SWO_CDX DEUTGB2L 09/18/2019 CDX.NA.IG.32 3175SE015           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,500,000.00 |                      | 1,650.00                 |
| S9JXTUUU | CALL SWO_CDX DEUTGB2L 11/20/2019 CDX.NA.IG.32 3175SE429           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 200,000.00    | 0.00                 |                          |
|          |                                                                   | Dispositions | -200,000.00   |                      | 249.40                   |
| S9JZUGGU | CALL SWO_CDX DEUTGB2L 12/18/2019 CDX.NA.IG.33 3175JD579           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,800,000.00 |                      | 855.00                   |
| S9JYKR5U | CALL SWO_CDX DEUTGB2L 18/12/2019 ITRAXX EUROPE SERIES 3 3175419K8 |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,900,000.00 |                      | 2,072.93                 |
| S9J44CQU | CALL SWO_CDX GSILGB2X 04/17/2019 CDX.NA.IG.31 3175JST13           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,100,000.00 |                      | 2,759.00                 |
| S9J45QHU | CALL SWO_CDX GSILGB2X 04/17/2019 CDX.NA.IG.31 3175JST13           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,100,000.00 |                      | 3,456.50                 |
| S9J3V09U | CALL SWO_CDX GSILGB2X 04/17/2019 CDX.NA.IG.31 3175SC811           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,800,000.00 |                      | 3,122.00                 |
| S9J4XLAU | CALL SWO_CDX GSILGB2X 05/15/2019 CDX.NA.IG.31 317584910           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,900,000.00 |                      | 3,262.50                 |
| S9J62R2U | CALL SWO_CDX GSILGB2X 06/19/2019 CDX.NA.IG.31 317586659           |              |               |                      |                          |
|          |                                                                   | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,800,000.00 |                      | 1,665.00                 |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J95WYU | CALL SWO_CDX GSILGB2X 07/17/2019 CDX.NA.IG.32 3175JC449           | Acquisitions | 4,600,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -4,600,000.00 |                      | 4,255.00                 |
| S9J8KCVU | CALL SWO_CDX GSILGB2X 08/21/2019 CDX.NA.IG.32 3175JC001           | Acquisitions | 1,400,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,400,000.00 |                      | 1,428.00                 |
| S9J8LE2U | CALL SWO_CDX GSILGB2X 08/21/2019 CDX.NA.IG.32 3175JC001           | Acquisitions | 1,300,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,300,000.00 |                      | 1,261.00                 |
| S9J8QCHU | CALL SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.32 317587046           | Acquisitions | 800,000.00    | 0.00                 |                          |
|          |                                                                   | Dispositions | -800,000.00   |                      | 912.00                   |
| S9J8RXKU | CALL SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.32 317587046           | Acquisitions | 1,300,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,300,000.00 |                      | 1,540.50                 |
| S9JXLGMU | CALL SWO_CDX GSILGB2X 10/16/2019 CDX.NA.IG.32 3175JA856           | Acquisitions | 3,800,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,800,000.00 |                      | 3,990.00                 |
| S9JXTQLU | CALL SWO_CDX GSILGB2X 11/20/2019 CDX.NA.IG.32 317587327           | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -3,000,000.00 |                      | 3,840.00                 |
| S9JXQNNU | CALL SWO_CDX GSILGB2X 11/20/2019 CDX.NA.IG.32 3175FL187           | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -2,600,000.00 |                      | 2,782.00                 |
| S9JY1MZU | CALL SWO_CDX GSILGB2X 11/20/2019 CDX.NA.IG.32 3175FL187           | Acquisitions | 1,100,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,100,000.00 |                      | 1,629.10                 |
| S9J8XUJU | CALL SWO_CDX GSILGB2X 18/09/2019 ITRAXX EUROPE SERIES 3 3175469P6 | Acquisitions | 1,500,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,500,000.00 |                      | 2,316.41                 |
| S9J92XDU | CALL SWO_CDX GSILGB2X 18/09/2019 ITRAXX EUROPE SERIES 3 3175469P6 | Acquisitions | 1,900,000.00  | 0.00                 |                          |
|          |                                                                   | Dispositions | -1,900,000.00 |                      | 2,923.91                 |
| S9J93J2U | CALL SWO_CDX GSILGB2X 18/09/2019 ITRAXX EUROPE SERIES 3 3175469P6 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                               | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
|            |                                                                    | Acquisitions | 1,700,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -1,700,000.00  |                      | 3,020.33                 |
| S9J95GMU   | CALL SWO_CD_X GSILGB2X 18/09/2019 ITRAXX EUROPE SERIES 3 3175469P6 | Acquisitions | 1,900,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -1,900,000.00  |                      | 2,815.71                 |
| S9J8L01U   | CALL SWO_CD_X MSCSUS33 08/21/2019 CDX.NA.IG.32 317587020           | Acquisitions | 1,600,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -1,600,000.00  |                      | 1,600.00                 |
| S9JXU08U   | CALL SWO_CD_X MSCSUS33 09/18/2019 CDX.NA.IG.32 3175FL260           | Acquisitions | 10,600,000.00  | 0.00                 |                          |
|            |                                                                    | Dispositions | -10,600,000.00 |                      | 11,448.00                |
| S9JXL0U    | CALL SWO_CD_X MSCSUS33 10/16/2019 CDX.NA.IG.32 317587566           | Acquisitions | 3,900,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -3,900,000.00  |                      | 3,783.00                 |
| S9JY7HSU   | CALL SWO_CD_X MSCSUS33 11/20/2019 CDX.NA.IG.32 3175JB375           | Acquisitions | 3,500,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -3,500,000.00  |                      | 3,850.00                 |
| S9JY7HVU   | CALL SWO_CD_X MSCSUS33 11/20/2019 CDX.NA.IG.32 3175JB375           | Acquisitions | 3,500,000.00   | 0.00                 |                          |
|            |                                                                    | Dispositions | -3,500,000.00  |                      | 4,200.00                 |
| SBGPMC28   | CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049                         | Acquisitions | 1,180,000.00   | -1,307,352.95        |                          |
|            |                                                                    | Dispositions | -445,000.00    |                      | 519,134.05               |
| C136375CP5 | CANADIAN NATL RY CO 3.65% 02-03-2048                               | Acquisitions | 220,000.00     | -241,672.20          |                          |
|            |                                                                    | Dispositions | -335,000.00    |                      | 314,303.70               |
| SBDFC7T9   | CAP 1 FINL CORP 3.75% DUE 03-09-2027                               | Acquisitions | 280,000.00     | -269,687.60          |                          |
|            |                                                                    | Dispositions | -1,290,000.00  |                      | 1,255,108.10             |
| SBFXCN64   | CAP 1 FINL CORP 3.8% DUE 01-31-2028                                | Acquisitions | 1,235,000.00   | -1,199,355.20        |                          |
|            |                                                                    | Dispositions | -3,345,000.00  |                      | 3,236,942.50             |
| C14040H105 | CAPITAL ONE FINL CORP COM                                          | Acquisitions | 18,424.00      | -1,773,284.00        |                          |
|            |                                                                    | Dispositions | -55,001.00     |                      | 4,523,600.01             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                              | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
| CG1890L107 | CAPRI HOLDINGS LTD COM NPV                                        | Acquisitions | 10,300.00      | -414,761.44          |                          |
|            |                                                                   | Dispositions | -14,300.00     |                      | 599,047.34               |
|            |                                                                   | Free Receipt | 4,000.00       | 150,524.40           |                          |
| C14149Y108 | CARDINAL HLTH INC                                                 | Acquisitions | 16,442.00      | -851,354.88          |                          |
|            |                                                                   | Dispositions | -6,842.00      |                      | 320,799.41               |
| C142339100 | CARLISLE COMPANIES INC COM                                        | Acquisitions | 20,239.00      | -2,623,848.06        |                          |
|            |                                                                   | Dispositions | -8,274.00      |                      | 1,203,906.79             |
| SB88N0G2   | CAROLINA PWR & LT 4.1 DUE 05-15-2042                              | Acquisitions | 575,000.00     | -576,834.25          |                          |
|            |                                                                   | Dispositions | -315,000.00    |                      | 336,898.80               |
| C149123101 | CATERPILLAR INC COM                                               | Acquisitions | 17,500.00      | -2,388,380.56        |                          |
|            |                                                                   | Dispositions | -17,500.00     |                      | 2,258,700.37             |
| SBKY86V2   | CATERPILLAR INC FIXED 3.25% DUE 09-19-2049                        | Acquisitions | 3,200,000.00   | -3,170,880.00        |                          |
|            |                                                                   | Dispositions | -490,000.00    |                      | 499,069.90               |
| C12504L109 | CBRE GROUP INC CL A CL A                                          | Acquisitions | 21,995.00      | -1,223,922.52        |                          |
|            |                                                                   | Dispositions | -17,174.00     |                      | 865,342.80               |
| SBD5JWW8   | CBS CORP NEW 4.6% DUE 01-15-2045                                  | Acquisitions | 355,000.00     | -380,652.30          |                          |
|            |                                                                   | Dispositions | -551,000.00    |                      | 625,456.63               |
| S9B8BM3U   | CCP DUE FROM CITIGROUP GLOBAL MARKETS INC                         | Acquisitions | 2,422,000.00   | -2,422,000.00        |                          |
|            |                                                                   | Dispositions | -16,131,000.00 |                      | 16,131,000.00            |
| S9AZUZ5U   | CCP DUE RECEIVABLE FROM CITIBANK                                  | Acquisitions | 1,117,000.00   | -1,117,000.00        |                          |
|            |                                                                   | Dispositions | -1,024,000.00  |                      | 1,024,000.00             |
| S9D6H81U   | CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS | Acquisitions | 155,000.00     | -155,000.00          |                          |
|            |                                                                   | Dispositions | -39,000.00     |                      | 39,000.00                |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C12508E101 | CDK GLOBAL INC COM                                   | Acquisitions | 5,200.00      | -288,022.19          |                          |
|            |                                                      | Dispositions | -5,200.00     |                      | 251,152.72               |
| SBF47XX5   | CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047           | Acquisitions | 715,000.00    | -836,399.65          |                          |
|            |                                                      | Dispositions | -2,020,000.00 |                      | 2,203,283.90             |
| C150870103 | CELANESE CORP DEL COM SER A STK                      | Acquisitions | 1,300.00      | -130,531.96          |                          |
|            |                                                      | Dispositions | -12,200.00    |                      | 1,152,629.00             |
| SBCZYKC2   | CENOVUS ENERGY INC 5.2% DUE 09-15-2043               | Acquisitions | 340,000.00    | -307,720.40          |                          |
|            |                                                      | Dispositions | -1,304,000.00 |                      | 1,302,109.20             |
| C15135B101 | CENTENE CORP DEL COM                                 | Acquisitions | 11,800.00     | -628,239.82          |                          |
|            |                                                      | Dispositions | -87,900.00    |                      | 5,060,566.94             |
|            |                                                      | Free Receipt | 36,600.00     |                      |                          |
| SBFYS3F0   | CENTERPOINT ENERGY 3.95% 03-01-2048                  | Acquisitions | 265,000.00    | -263,953.25          |                          |
|            |                                                      | Dispositions | -640,000.00   |                      | 742,074.20               |
| SBJ52166   | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 | Acquisitions | 1,180,000.00  | -1,172,837.40        |                          |
|            |                                                      | Dispositions | -255,000.00   |                      | 266,709.60               |
| C15189T107 | CENTERPOINT ENERGY INC COM                           | Acquisitions | 17,877.00     | -511,446.30          |                          |
|            |                                                      | Dispositions | -160,877.00   |                      | 4,696,443.11             |
| C156700106 | CENTURYLINK INC COM                                  | Acquisitions | 104,300.00    | -1,286,518.32        |                          |
|            |                                                      | Dispositions | -11,000.00    |                      | 145,356.71               |
| C156782104 | CERNER CORP COM                                      | Acquisitions | 10,400.00     | -589,316.12          |                          |
|            |                                                      | Dispositions | -10,400.00    |                      | 675,443.56               |
| C125269100 | CF INDS HLDGS INC COM                                | Acquisitions | 27,700.00     | -1,366,079.79        |                          |
|            |                                                      | Dispositions | -27,700.00    |                      | 1,279,382.17             |

◆ **Schedule of Acquisitions and Dispositions**

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| Asset ID   | Security Description                                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBF0CDS9   | CH & DWIGHT INC 3.95% DUE 08-01-2047                           | Acquisitions | 335,000.00    | -308,916.90          |                          |
|            |                                                                | Dispositions | -335,000.00   |                      | 316,601.80               |
| C159864107 | CHARLES RIV LABORATORIES INTL INC COM                          | Acquisitions | 3,000.00      | -391,282.61          |                          |
|            |                                                                | Dispositions | -7,800.00     |                      | 1,038,337.60             |
| SBFF9P78   | CHARTER 5.375% 05-01-2047                                      | Acquisitions | 1,330,000.00  | -1,295,871.60        |                          |
|            |                                                                | Dispositions | -515,000.00   |                      | 527,442.40               |
| C161175BM5 | CHARTER 5.375% DUE 04-01-2038                                  | Acquisitions | 1,315,000.00  | -1,325,526.50        |                          |
|            |                                                                | Dispositions | -930,000.00   |                      | 907,775.55               |
| SBYQ7R23   | CHARTER 6.484% DUE 10-23-2045                                  | Acquisitions | 780,000.00    | -900,041.75          |                          |
|            |                                                                | Dispositions | -1,840,000.00 |                      | 2,119,433.25             |
| SBH420W2   | CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029             | Acquisitions | 855,000.00    | -951,443.05          |                          |
|            |                                                                | Dispositions | -855,000.00   |                      | 954,590.40               |
| SBJHNYB3   | CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO  | Acquisitions | 5,530,000.00  | -5,664,414.05        |                          |
|            |                                                                | Dispositions | -2,845,000.00 |                      | 3,007,849.00             |
| SBFFFBV2   | CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO | Acquisitions | 435,000.00    | -456,210.60          |                          |
|            |                                                                | Dispositions | -1,795,000.00 |                      | 1,858,152.50             |
| SBKSVYZ7   | CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050     | Acquisitions | 8,035,000.00  | -8,143,822.75        |                          |
|            |                                                                | Dispositions | -3,570,000.00 |                      | 3,627,949.05             |
| C161175BN3 | CHARTER FIXED 5.75% DUE 04-01-2048                             | Acquisitions | 6,310,000.00  | -6,552,035.67        |                          |
|            |                                                                | Dispositions | -2,795,000.00 |                      | 2,939,600.85             |
| C16359R103 | CHEMED CORP NEW COM                                            | Acquisitions | 1,262.00      | -411,398.98          |                          |
|            |                                                                | Dispositions | -1,262.00     |                      | 419,290.17               |
| C163851108 | CHEMOURS CO COM                                                |              |               |                      |                          |

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| Asset ID   | Security Description                | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                     | Acquisitions | 5,800.00      | -121,736.51          |                          |
|            |                                     | Dispositions | -5,800.00     |                      | 81,117.70                |
| C166764100 | CHEVRON CORP COM                    |              |               |                      |                          |
|            |                                     | Acquisitions | 44,188.00     | -5,301,280.85        |                          |
|            |                                     | Dispositions | -56,184.00    |                      | 6,676,680.91             |
| SB87C800   | CHUBB CORP 6.5% DUE 05-15-2038      |              |               |                      |                          |
|            |                                     | Acquisitions | 295,000.00    | -413,220.60          |                          |
|            |                                     | Dispositions | -1,664,000.00 |                      | 2,377,700.33             |
| SBF58H57   | CIGNA CORP 3.875% 10-15-2047        |              |               |                      |                          |
|            |                                     | Acquisitions | 1,290,000.00  | -1,161,020.45        |                          |
|            |                                     | Dispositions | -6,215,000.00 |                      | 554,309.60               |
| C125523100 | CIGNA CORP NEW COM                  |              |               |                      |                          |
|            |                                     | Acquisitions | 2,500.00      | -393,029.36          |                          |
|            |                                     | Dispositions | -12,100.00    |                      | 2,238,564.23             |
| SBKPHS34   | CIGNA CORP NEW CORP 4.9% 12-15-2048 |              |               |                      |                          |
|            |                                     | Acquisitions | 60,000.00     | -71,927.40           |                          |
|            |                                     | Dispositions | -850,000.00   |                      | 954,839.00               |
| SBHRT2V3   | CIMAREX ENERGY CO 4.375% 03-15-2029 |              |               |                      |                          |
|            |                                     | Acquisitions | 1,035,000.00  | -1,033,571.70        |                          |
|            |                                     | Dispositions | -1,035,000.00 |                      | 1,080,752.14             |
| C171798101 | CIMAREX ENERGY CO COM               |              |               |                      |                          |
|            |                                     | Acquisitions | 5,900.00      | -409,580.00          |                          |
|            |                                     | Dispositions | -16,500.00    |                      | 1,186,874.85             |
| C17275RAF9 | CISCO SYS INC 5.5% DUE 01-15-2040   |              |               |                      |                          |
|            |                                     | Acquisitions | 630,000.00    | -876,525.30          |                          |
|            |                                     | Dispositions | -750,000.00   |                      | 1,021,732.50             |
| C17275R102 | CISCO SYSTEMS INC                   |              |               |                      |                          |
|            |                                     | Acquisitions | 40,500.00     | -2,247,332.41        |                          |
|            |                                     | Dispositions | -144,246.00   |                      | 7,640,056.76             |
| C125581801 | CIT GROUP INC NEW COM NEW COM NEW   |              |               |                      |                          |
|            |                                     | Acquisitions | 12,677.00     | -556,119.14          |                          |
|            |                                     | Dispositions | -2,677.00     |                      | 123,577.12               |
| SBD366H4   | CITIGROUP INC 4.65% DUE 07-23-2048  |              |               |                      |                          |
|            |                                     | Acquisitions | 2,600,000.00  | -3,001,602.80        |                          |
|            |                                     | Dispositions | -7,960,000.00 |                      | 8,705,662.95             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBDGLCL2   | CITIGROUP INC 4.75% DUE 05-18-2046       | Acquisitions | 315,000.00    | -371,545.65          |                          |
|            |                                          | Dispositions | -1,120,000.00 |                      | 1,310,779.20             |
| SB8WTN90   | CITIGROUP INC 5.875 DUE 01-30-2042       | Acquisitions | 185,000.00    | -250,712.00          |                          |
|            |                                          | Dispositions | -205,000.00   |                      | 253,915.05               |
| SB8G0DX3   | CITIGROUP INC 8.125% DUE 07-15-2039      | Acquisitions | 760,000.00    | -1,171,177.15        |                          |
|            |                                          | Dispositions | -345,000.00   |                      | 527,643.00               |
| C172967424 | CITIGROUP INC COM NEW COM NEW            | Acquisitions | 87,181.00     | -5,814,764.28        |                          |
|            |                                          | Dispositions | -14,877.00    |                      | 946,816.73               |
| C172967ME8 | CITIGROUP INC FIXED 3.98% 03-20-2030     | Acquisitions | 2,480,000.00  | -2,543,610.95        |                          |
|            |                                          | Dispositions | -2,480,000.00 |                      | 2,643,109.60             |
| SBK82405   | CITIGROUP INC NEW 2.976% DUE 11-05-2030  | Acquisitions | 1,185,000.00  | -1,185,000.00        |                          |
|            |                                          | Dispositions | -400,000.00   |                      | 405,248.00               |
| C174610105 | CITIZENS FINL GROUP INC COM              | Acquisitions | 38,898.00     | -1,261,393.38        |                          |
|            |                                          | Dispositions | -94,688.00    |                      | 3,461,268.52             |
| C177376100 | CITRIX SYS INC COM                       | Acquisitions | 11,904.00     | -1,188,016.38        |                          |
|            |                                          | Dispositions | -56,690.00    |                      | 5,823,899.89             |
| C185899101 | CLEVELAND CLIFFS USD0.125                | Acquisitions | 16,905.00     | -172,245.05          |                          |
|            |                                          | Dispositions | -16,905.00    |                      | 117,860.90               |
| C125896100 | CMS ENERGY CORP COM                      | Acquisitions | 2,300.00      | -146,484.01          |                          |
|            |                                          | Dispositions | -2,300.00     |                      | 144,279.84               |
| C191216100 | COCA COLA CO COM                         | Acquisitions | 131,236.00    | -6,639,199.52        |                          |
|            |                                          | Dispositions | -95,936.00    |                      | 5,034,457.08             |
| SBJBXY53   | COCA COLA CO FIXED 2.125% DUE 09-06-2029 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                        | Acquisitions | 310,000.00    | -309,888.40          |                          |
|            |                                        | Dispositions | -310,000.00   |                      | 302,073.30               |
| C192446102 | COGNIZANT TECH SOLUTIONS CORP CL A     |              |               |                      |                          |
|            |                                        | Acquisitions | 8,442.00      | -607,422.73          |                          |
|            |                                        | Dispositions | -71,842.00    |                      | 4,710,145.79             |
| C194162103 | COLGATE-PALMOLIVE CO COM               |              |               |                      |                          |
|            |                                        | Acquisitions | 27,372.00     | -1,974,260.22        |                          |
|            |                                        | Dispositions | -24,306.00    |                      | 1,638,741.37             |
| SBGV15K8   | COMCAST CORP 4.7% 10-15-2048           |              |               |                      |                          |
|            |                                        | Acquisitions | 5,590,000.00  | -6,450,781.30        |                          |
|            |                                        | Dispositions | -6,090,000.00 |                      | 7,124,282.70             |
| C20030NDA6 | COMCAST CORP NEW 2.65% DUE 02-01-2030  |              |               |                      |                          |
|            |                                        | Acquisitions | 1,955,000.00  | -1,961,705.05        |                          |
|            |                                        | Dispositions | -1,745,000.00 |                      | 1,753,561.55             |
| SBF22PP8   | COMCAST CORP NEW 3.15% DUE 02-15-2028  |              |               |                      |                          |
|            |                                        | Acquisitions | 375,000.00    | -368,422.50          |                          |
|            |                                        | Dispositions | -375,000.00   |                      | 392,805.00               |
| C20030NBT7 | COMCAST CORP NEW 3.2% DUE 07-15-2036   |              |               |                      |                          |
|            |                                        | Acquisitions | 260,000.00    | -228,228.00          |                          |
|            |                                        | Dispositions | -630,000.00   |                      | 617,611.15               |
| C20030NBU4 | COMCAST CORP NEW 3.4% DUE 07-15-2046   |              |               |                      |                          |
|            |                                        | Acquisitions | 500,000.00    | -444,370.00          |                          |
|            |                                        | Dispositions | -500,000.00   |                      | 521,920.00               |
| SBF22PR0   | COMCAST CORP NEW 4% DUE 08-15-2047     |              |               |                      |                          |
|            |                                        | Acquisitions | 590,000.00    | -598,846.20          |                          |
|            |                                        | Dispositions | -280,000.00   |                      | 266,464.80               |
| SBFWQ3S9   | COMCAST CORP NEW 4.049% DUE 11-01-2052 |              |               |                      |                          |
|            |                                        | Acquisitions | 815,000.00    | -863,156.65          |                          |
|            |                                        | Dispositions | -840,000.00   |                      | 807,462.10               |
| C20030NCL3 | COMCAST CORP NEW 4.6% 10-15-2038       |              |               |                      |                          |
|            |                                        | Acquisitions | 1,040,000.00  | -1,210,348.70        |                          |
|            |                                        | Dispositions | -2,195,000.00 |                      | 2,408,272.70             |
| C20030NBQ3 | COMCAST CORP NEW 4.6% DUE 08-15-2045   |              |               |                      |                          |
|            |                                        | Acquisitions | 645,000.00    | -762,615.75          |                          |
|            |                                        | Dispositions | -535,000.00   |                      | 638,014.25               |



◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C20030NCN9 | COMCAST CORP NEW 4.95% DUE 10-15-2058          | Acquisitions | 1,730,000.00  | -2,013,666.00        |                          |
|            |                                                | Dispositions | -2,135,000.00 |                      | 2,347,254.90             |
| SBFWQ3V2   | COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047   | Acquisitions | 1,300,000.00  | -1,383,243.40        |                          |
|            |                                                | Dispositions | -235,000.00   |                      | 229,073.30               |
| SBFW31L9   | COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049   | Acquisitions | 2,735,000.00  | -2,761,812.30        |                          |
|            |                                                | Dispositions | -2,802,000.00 |                      | 2,874,895.86             |
| C20030N101 | COMCAST CORP NEW-CL A                          | Acquisitions | 72,900.00     | -2,907,502.62        |                          |
|            |                                                | Dispositions | -22,400.00    |                      | 997,419.50               |
| C200340107 | COMERICA INC COM                               | Acquisitions | 65,039.00     | -5,213,510.20        |                          |
|            |                                                | Dispositions | -60,904.00    |                      | 4,540,506.14             |
| SBHQ3TB5   | COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO    | Acquisitions | 7,410,000.00  | -7,540,413.85        |                          |
|            |                                                | Dispositions | -195,000.00   |                      | 197,316.60               |
| SBJVBFZ4   | COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049     | Acquisitions | 1,043,000.00  | -1,036,189.91        |                          |
|            |                                                | Dispositions | -193,000.00   |                      | 188,447.13               |
| SBFYRPY0   | COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG | Acquisitions | 5,222,000.00  | -5,736,784.76        |                          |
|            |                                                | Dispositions | -555,000.00   |                      | 602,281.65               |
| C20337X109 | COMMSCOPE HLDG CO INC COM                      | Acquisitions | 21,600.00     | -559,019.63          |                          |
|            |                                                | Dispositions | -21,600.00    |                      | 363,913.87               |
| C20337EAQ4 | COMMSCOPE INC. TLB DUE 04-06-2026 BEO          | Acquisitions | 400,000.00    | -396,000.00          |                          |
|            |                                                | Dispositions | -1,000.00     |                      | 1,000.00                 |
| SBF2SVM5   | CONAGRA BRANDS INC FIXED 5.3% 11-01-2038       | Acquisitions | 650,000.00    | -641,056.00          |                          |
|            |                                                | Dispositions | -935,000.00   |                      | 1,014,386.45             |
| C20605PAL5 | CONCHO RES INC 4.85% DUE 08-15-2048            |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                      | Acquisitions | 420,000.00    | -478,784.40          |                          |
|            |                                                      | Dispositions | -795,000.00   |                      | 836,023.30               |
| SBFB5MG8   | CONCHO RES INC 4.875% DUE 10-01-2047                 |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,454,000.00  | -1,635,532.71        |                          |
|            |                                                      | Dispositions | -855,000.00   |                      | 967,078.25               |
| C20605PAK7 | CONCHO RESOURCES INC 4.3% 06-18-2028                 |              |               |                      |                          |
|            |                                                      | Acquisitions | 710,000.00    | -763,065.40          |                          |
|            |                                                      | Dispositions | -1,170,000.00 |                      | 1,185,024.60             |
| C207597EL5 | CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048         |              |               |                      |                          |
|            |                                                      | Acquisitions | 475,000.00    | -487,597.00          |                          |
|            |                                                      | Dispositions | -475,000.00   |                      | 548,606.00               |
| SBG48SD0   | CONOCOPHILLIPS 5.9% DUE 05-15-2038                   |              |               |                      |                          |
|            |                                                      | Acquisitions | 886,000.00    | -1,085,881.60        |                          |
|            |                                                      | Dispositions | -886,000.00   |                      | 1,177,024.42             |
| C20825C104 | CONOCOPHILLIPS COM                                   |              |               |                      |                          |
|            |                                                      | Acquisitions | 58,997.00     | -3,903,582.81        |                          |
|            |                                                      | Dispositions | -70,090.00    |                      | 4,141,620.22             |
| SB4T4431   | CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG          |              |               |                      |                          |
|            |                                                      | Acquisitions | 855,000.00    | -1,097,386.30        |                          |
|            |                                                      | Dispositions | -2,765,000.00 |                      | 3,906,632.60             |
| SBD03ZS2   | CONS EDISON CO N Y 3.85% DUE 06-15-2046              |              |               |                      |                          |
|            |                                                      | Acquisitions | 3,700,000.00  | -3,846,890.00        |                          |
|            |                                                      | Dispositions | -419,000.00   |                      | 452,285.36               |
| SBSQC9Q4   | CONS EDISON CO N Y 4.625% DUE 12-01-2054             |              |               |                      |                          |
|            |                                                      | Acquisitions | 400,000.00    | -406,136.00          |                          |
|            |                                                      | Dispositions | -290,000.00   |                      | 312,216.90               |
| SBGPVD33   | CONS EDISON CO N Y 4.65% DUE 12-01-2048              |              |               |                      |                          |
|            |                                                      | Acquisitions | 2,500,000.00  | -2,940,900.00        |                          |
|            |                                                      | Dispositions | -935,000.00   |                      | 1,004,872.30             |
| SB2QQX95   | CONS EDISON CO N Y 6.75% DUE 04-01-2038              |              |               |                      |                          |
|            |                                                      | Acquisitions | 630,000.00    | -808,239.60          |                          |
|            |                                                      | Dispositions | -630,000.00   |                      | 846,291.60               |
| SBJMGLG1   | CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,950,000.00  | -1,953,563.00        |                          |
|            |                                                      | Dispositions | -350,000.00   |                      | 387,730.00               |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                               | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C21036PAZ1 | CONSTELLATION 4.1% 02-15-2048                      | Acquisitions | 270,000.00    | -250,128.00          |                          |
|            |                                                    | Dispositions | -270,000.00   |                      | 284,931.00               |
| SBGHWB74   | CONSTELLATION 5.25% DUE 11-15-2048                 | Acquisitions | 250,000.00    | -306,885.00          |                          |
|            |                                                    | Dispositions | -1,050,000.00 |                      | 1,090,678.00             |
| SBK96N10   | CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO      | Acquisitions | 720,000.00    | -725,201.60          |                          |
|            |                                                    | Dispositions | -305,000.00   |                      | 305,051.85               |
| SBK92VB4   | CONSUMERS ENERGY FIXED 3.75% 02-15-2050            | Acquisitions | 1,520,000.00  | -1,502,276.80        |                          |
|            |                                                    | Dispositions | -295,000.00   |                      | 311,337.10               |
| SBF19CF9   | CONTL RES INC 4.375% DUE 01-15-2028                | Acquisitions | 795,000.00    | -823,532.55          |                          |
|            |                                                    | Dispositions | -870,000.00   |                      | 900,964.85               |
| SBYN68H5   | CONTL RES INC 4.9% DUE 06-01-2044                  | Acquisitions | 1,330,000.00  | -1,304,973.10        |                          |
|            |                                                    | Dispositions | -3,716,000.00 |                      | 3,803,566.74             |
| C216648402 | COOPER COS INC COM NEW COM NEW                     | Acquisitions | 2,240.00      | -657,414.41          |                          |
|            |                                                    | Dispositions | -2,240.00     |                      | 665,683.78               |
| SBF8QCP3   | CORNING INC 4.375% 11-15-2057                      | Acquisitions | 635,000.00    | -599,454.35          |                          |
|            |                                                    | Dispositions | -685,000.00   |                      | 682,794.60               |
| SB4YKP3    | CORNING INC 5.75% DUE 08-15-2040                   | Acquisitions | 260,000.00    | -272,864.80          |                          |
|            |                                                    | Dispositions | -260,000.00   |                      | 298,961.00               |
| C22160K105 | COSTCO WHOLESALE CORP NEW COM                      | Acquisitions | 870.00        | -255,169.20          |                          |
|            |                                                    | Dispositions | -870.00       |                      | 254,503.08               |
| C222795502 | COUSINS PPTYS INC                                  | Acquisitions | 4,100.00      | -146,002.62          |                          |
|            |                                                    | Dispositions | -4,100.00     |                      | 142,748.16               |
| SBY4K810   | CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045 |              |               |                      |                          |

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| Asset ID   | Security Description                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                      | Acquisitions | 290,000.00    | -296,177.00          |                          |
|            |                                      | Dispositions | -290,000.00   |                      | 304,720.40               |
| C224399105 | CRANE CO COM                         |              |               |                      |                          |
|            |                                      | Acquisitions | 16,107.00     | -1,266,545.31        |                          |
|            |                                      | Dispositions | -5,600.00     |                      | 433,077.09               |
| SBK9Z6Q3   | CROWN CASTLE INTL 4% DUE 11-15-2049  |              |               |                      |                          |
|            |                                      | Acquisitions | 1,665,000.00  | -1,691,563.05        |                          |
|            |                                      | Dispositions | -350,000.00   |                      | 357,931.00               |
| C126408HR7 | CSX CORP 3.35% 09-15-2049            |              |               |                      |                          |
|            |                                      | Acquisitions | 3,030,000.00  | -3,008,971.80        |                          |
|            |                                      | Dispositions | -230,000.00   |                      | 220,238.80               |
| C126408HM8 | CSX CORP 4.25% DUE 03-15-2029        |              |               |                      |                          |
|            |                                      | Acquisitions | 675,000.00    | -694,602.00          |                          |
|            |                                      | Dispositions | -675,000.00   |                      | 720,048.65               |
| C126408HP1 | CSX CORP 4.5% DUE 03-15-2049         |              |               |                      |                          |
|            |                                      | Acquisitions | 1,450,000.00  | -1,506,146.45        |                          |
|            |                                      | Dispositions | -1,230,000.00 |                      | 1,333,368.10             |
| C126408HN6 | CSX CORP 4.75% DUE 11-15-2048        |              |               |                      |                          |
|            |                                      | Acquisitions | 570,000.00    | -640,893.80          |                          |
|            |                                      | Dispositions | -1,230,000.00 |                      | 1,402,959.30             |
| C126408HK2 | CSX CORP FIXED 4.3% DUE 03-01-2048   |              |               |                      |                          |
|            |                                      | Acquisitions | 260,000.00    | -289,530.80          |                          |
|            |                                      | Dispositions | -1,090,000.00 |                      | 1,212,285.70             |
| C231021106 | CUMMINS INC                          |              |               |                      |                          |
|            |                                      | Acquisitions | 17,881.00     | -2,784,117.27        |                          |
|            |                                      | Dispositions | -17,881.00    |                      | 2,782,087.16             |
| SBK5KKM6   | CVS HEALTH CORP 3.25% DUE 08-15-2029 |              |               |                      |                          |
|            |                                      | Acquisitions | 5,850,000.00  | -5,814,994.65        |                          |
|            |                                      | Dispositions | -5,050,000.00 |                      | 5,084,023.90             |
| SBF3V2P3   | CVS HEALTH CORP 4.3% DUE 03-25-2028  |              |               |                      |                          |
|            |                                      | Acquisitions | 5,465,000.00  | -5,604,358.95        |                          |
|            |                                      | Dispositions | -5,245,000.00 |                      | 5,582,792.25             |
| SBF4JK96   | CVS HEALTH CORP 4.78% DUE 03-25-2038 |              |               |                      |                          |
|            |                                      | Acquisitions | 2,900,000.00  | -3,064,542.40        |                          |
|            |                                      | Dispositions | -2,940,000.00 |                      | 3,070,718.55             |

# ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                   | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
| SBF4JKH4   | CVS HEALTH CORP 5.05% DUE 03-25-2048                   | Acquisitions | 12,585,000.00  | -12,985,703.25       |                          |
|            |                                                        | Dispositions | -12,210,000.00 |                      | 13,151,890.00            |
| C126650100 | CVS HEALTH CORP COM                                    | Acquisitions | 2,100.00       | -136,008.60          |                          |
|            |                                                        | Dispositions | -11,400.00     |                      | 746,246.47               |
| C23283R100 | CYRUSONE INC COM                                       | Acquisitions | 6,300.00       | -321,258.52          |                          |
|            |                                                        | Dispositions | -6,300.00      |                      | 325,479.09               |
| C23331A109 | D R HORTON INC COM                                     | Acquisitions | 13,949.00      | -762,920.04          |                          |
|            |                                                        | Dispositions | -2,800.00      |                      | 154,583.03               |
| C235851102 | DANAHER CORP COM                                       | Acquisitions | 5,100.00       | -725,040.00          |                          |
|            |                                                        | Dispositions | -5,100.00      |                      | 700,194.48               |
| C237194AM7 | DARDEN RESTAURANTS INC 4.55% 02-15-2048                | Acquisitions | 200,000.00     | -189,678.00          |                          |
|            |                                                        | Dispositions | -290,000.00    |                      | 277,213.90               |
| C237194105 | DARDEN RESTAURANTS INC COM                             | Acquisitions | 6,300.00       | -744,020.07          |                          |
|            |                                                        | Dispositions | -6,300.00      |                      | 777,276.00               |
| C243537107 | DECKERS OUTDOOR CORP COM                               | Acquisitions | 10,928.00      | -1,593,744.03        |                          |
|            |                                                        | Dispositions | -10,845.00     |                      | 1,752,891.74             |
| SBKLMSK0   | DEERE & CO 2.875% DUE 09-07-2049                       | Acquisitions | 1,269,000.00   | -1,268,492.40        |                          |
|            |                                                        | Dispositions | -240,000.00    |                      | 233,980.80               |
| SBJNXWX5   | DELL INTL L L C / 5.3% DUE 10-01-2029                  | Acquisitions | 1,865,000.00   | -1,852,187.45        |                          |
|            |                                                        | Dispositions | -1,625,000.00  |                      | 1,676,878.70             |
| C24703L202 | DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK | Acquisitions | 53,900.00      | -2,617,922.64        |                          |
|            |                                                        | Dispositions | -53,900.00     |                      | 3,168,760.76             |
| SBK8VSG6   | DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029           |              |                |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                        | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                             | Acquisitions | 335,000.00    | -333,643.25          |                          |
|            |                                                             | Dispositions | -335,000.00   |                      | 332,427.20               |
| C247361702 | DELTA AIR LINES INC DEL COM NEW COM NEW                     |              |               |                      |                          |
|            |                                                             | Acquisitions | 12,421.00     | -698,535.11          |                          |
|            |                                                             | Dispositions | -82,553.00    |                      | 4,232,844.04             |
| C24906P109 | DENTSPLY SIRONA INC COM                                     |              |               |                      |                          |
|            |                                                             | Acquisitions | 30,800.00     | -1,529,811.02        |                          |
|            |                                                             | Dispositions | -21,400.00    |                      | 1,178,443.74             |
| SB3Q7W10   | DEVON ENERGY CORP 5.6 DUE 07-15-2041                        |              |               |                      |                          |
|            |                                                             | Acquisitions | 1,494,000.00  | -1,772,698.49        |                          |
|            |                                                             | Dispositions | -175,000.00   |                      | 182,171.50               |
| SBYNCYY2   | DEVON ENERGY CORP FIXED 5% DUE 06-15-2045                   |              |               |                      |                          |
|            |                                                             | Acquisitions | 375,000.00    | -418,477.50          |                          |
|            |                                                             | Dispositions | -3,007,000.00 |                      | 3,400,564.88             |
| C25179M103 | DEVON ENERGY CORP NEW COM                                   |              |               |                      |                          |
|            |                                                             | Acquisitions | 56,300.00     | -1,507,389.72        |                          |
|            |                                                             | Dispositions | -28,000.00    |                      | 741,376.96               |
| SBG0WNG4   | DH EUROPE FIN II S 3.4% DUE 11-15-2049                      |              |               |                      |                          |
|            |                                                             | Acquisitions | 120,000.00    | -119,707.20          |                          |
|            |                                                             | Dispositions | -120,000.00   |                      | 121,603.20               |
| C25277BAB4 | DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026       |              |               |                      |                          |
|            |                                                             | Acquisitions | 100,000.00    | -99,750.00           |                          |
|            |                                                             | Dispositions | -250.00       |                      | 250.00                   |
| C254709108 | DISCOVER FINL SVCS COM STK                                  |              |               |                      |                          |
|            |                                                             | Acquisitions | 9,137.00      | -713,307.24          |                          |
|            |                                                             | Dispositions | -9,137.00     |                      | 783,701.91               |
| SB7VJ231   | DISCOVERY 4.875% DUE 04-01-2043                             |              |               |                      |                          |
|            |                                                             | Acquisitions | 950,000.00    | -904,842.00          |                          |
|            |                                                             | Dispositions | -1,515,000.00 |                      | 1,605,172.80             |
| C25470DAS8 | DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017 |              |               |                      |                          |
|            |                                                             | Acquisitions | 315,000.00    | -334,007.10          |                          |
|            |                                                             | Dispositions | -1,020,000.00 |                      | 1,104,858.35             |
| C25470F302 | DISCOVERY INC COM USD0.01 SERIES C                          |              |               |                      |                          |
|            |                                                             | Acquisitions | 52,600.00     | -1,393,498.02        |                          |
|            |                                                             | Dispositions | -46,300.00    |                      | 1,250,384.86             |

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| Asset ID   | Security Description                                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBJJJT81   | DISNEY WALT CO 2% DUE 09-01-2029                             | Acquisitions | 7,645,000.00  | -7,509,455.60        |                          |
|            |                                                              | Dispositions | -1,130,000.00 |                      | 1,107,106.20             |
| SBJJTB4    | DISNEY WALT CO 2.75% DUE 09-01-2049                          | Acquisitions | 11,960,000.00 | -11,433,720.75       |                          |
|            |                                                              | Dispositions | -2,240,000.00 |                      | 2,153,219.85             |
| S9A3XW7L   | DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS       | Acquisitions | 256,000.00    | -256,000.00          |                          |
|            |                                                              | Dispositions | -256,000.00   |                      | 256,000.00               |
| S9A3XY4L   | DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY | Acquisitions | 4,360,000.00  | -4,360,000.00        |                          |
|            |                                                              | Dispositions | -4,800,000.00 |                      | 4,800,000.00             |
| S9B7GP6U   | DOMESTIC MASTER RECEIVABLE FROM TD                           | Acquisitions | 350,000.00    | -350,000.00          |                          |
|            |                                                              | Dispositions | -350,000.00   |                      | 350,000.00               |
| SBT9Z2H9   | DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044            | Acquisitions | 700,000.00    | -773,185.00          |                          |
|            |                                                              | Dispositions | -890,000.00   |                      | 989,815.10               |
| SBKMKKW9   | DOMINION ENERGY GAS HLDGS LLC FORMERLY 3.9% DUE 11-15-2049   | Acquisitions | 350,000.00    | -349,818.00          |                          |
|            |                                                              | Dispositions | -350,000.00   |                      | 351,242.50               |
| C25746U109 | DOMINION ENERGY INC COM STK NPV                              | Acquisitions | 5,400.00      | -411,933.44          |                          |
|            |                                                              | Dispositions | -5,400.00     |                      | 406,359.69               |
| C260003108 | DOVER CORP COM USD1.00                                       | Acquisitions | 3,800.00      | -356,678.25          |                          |
|            |                                                              | Dispositions | -3,800.00     |                      | 344,193.35               |
| SBH31XC1   | DOW CHEM CO 5.55% DUE 11-30-2048                             | Acquisitions | 585,000.00    | -724,481.55          |                          |
|            |                                                              | Dispositions | -1,135,000.00 |                      | 1,287,895.55             |
| SBFZDDH6   | DOW CHEMICAL CO 4.375% DUE 11-15-2042                        | Acquisitions | 480,000.00    | -456,721.80          |                          |
|            |                                                              | Dispositions | -790,000.00   |                      | 839,493.05               |
| SBGL9DP3   | DOWDUPONT INC 5.319% DUE 11-15-2038                          |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                            | Acquisitions | 1,235,000.00  | -1,475,152.65        |                          |
|            |                                                                            | Dispositions | -1,405,000.00 |                      | 1,634,118.80             |
| SBJ68680   | DTE ELECTRIC CO 3.95% 03-01-2049                                           |              |               |                      |                          |
|            |                                                                            | Acquisitions | 4,695,000.00  | -5,054,373.90        |                          |
|            |                                                                            | Dispositions | -645,000.00   |                      | 735,505.95               |
| SBK9V9W2   | DUKE ENERGY 3.2% DUE 08-15-2049                                            |              |               |                      |                          |
|            |                                                                            | Acquisitions | 1,235,000.00  | -1,231,690.20        |                          |
|            |                                                                            | Dispositions | -840,000.00   |                      | 818,596.80               |
| SBFYS3G1   | DUKE ENERGY 3.95% 03-15-2048                                               |              |               |                      |                          |
|            |                                                                            | Acquisitions | 185,000.00    | -194,386.90          |                          |
|            |                                                                            | Dispositions | -185,000.00   |                      | 211,643.70               |
| SBKDP7D3   | DUKE ENERGY IND LLC 3.25% DUE 10-01-2049                                   |              |               |                      |                          |
|            |                                                                            | Acquisitions | 890,000.00    | -885,386.00          |                          |
|            |                                                                            | Dispositions | -680,000.00   |                      | 679,857.60               |
| SBJLV5M1   | DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029                                  |              |               |                      |                          |
|            |                                                                            | Acquisitions | 2,300,000.00  | -2,290,524.00        |                          |
|            |                                                                            | Dispositions | -2,300,000.00 |                      | 2,348,852.00             |
| C269246401 | E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW |              |               |                      |                          |
|            |                                                                            | Acquisitions | 60,700.00     | -2,814,628.16        |                          |
|            |                                                                            | Dispositions | -41,100.00    |                      | 1,981,771.21             |
| C26969P108 | EAGLE MATLS INC COM                                                        |              |               |                      |                          |
|            |                                                                            | Acquisitions | 2,900.00      | -252,422.76          |                          |
|            |                                                                            | Dispositions | -2,900.00     |                      | 236,304.34               |
| C277432100 | EASTMAN CHEM CO COM                                                        |              |               |                      |                          |
|            |                                                                            | Acquisitions | 8,900.00      | -637,680.89          |                          |
|            |                                                                            | Dispositions | -8,900.00     |                      | 688,128.41               |
| C278642103 | EBAY INC COM USD0.001                                                      |              |               |                      |                          |
|            |                                                                            | Acquisitions | 97,445.00     | -3,640,013.62        |                          |
|            |                                                                            | Dispositions | -206,236.00   |                      | 6,988,829.97             |
| SB82B6J7   | EL PASO PIPELN 4.7% DUE 11-01-2042                                         |              |               |                      |                          |
|            |                                                                            | Acquisitions | 230,000.00    | -235,382.00          |                          |
|            |                                                                            | Dispositions | -235,000.00   |                      | 242,075.85               |
| SBDVJY26   | ELI LILLY & CO 3.95% 05-15-2047                                            |              |               |                      |                          |
|            |                                                                            | Acquisitions | 430,000.00    | -453,985.40          |                          |
|            |                                                                            | Dispositions | -3,115,000.00 |                      | 3,551,882.50             |



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| Asset ID   | Security Description                        | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C532457108 | ELI LILLY & CO COM                          | Acquisitions | 22,649.00     | -2,581,601.54        |                          |
|            |                                             | Dispositions | -17,771.00    |                      | 2,247,940.36             |
| C29084Q100 | EMCOR GROUP INC COM                         | Acquisitions | 9,989.00      | -776,144.61          |                          |
|            |                                             | Dispositions | -7,000.00     |                      | 458,118.15               |
| C291011104 | EMERSON ELECTRIC CO COM                     | Acquisitions | 12,701.00     | -841,627.25          |                          |
|            |                                             | Dispositions | -12,701.00    |                      | 798,195.55               |
| SBJCYMH3   | ENERGY TRANSFER 5.25% DUE 04-15-2029        | Acquisitions | 620,000.00    | -618,691.80          |                          |
|            |                                             | Dispositions | -620,000.00   |                      | 641,693.80               |
| SBFXCN75   | ENERGY TRANSFER 6% DUE 06-15-2048           | Acquisitions | 1,230,000.00  | -1,228,782.80        |                          |
|            |                                             | Dispositions | -1,230,000.00 |                      | 1,287,842.25             |
| SBJCYMJ5   | ENERGY TRANSFER 6.25% DUE 04-15-2049        | Acquisitions | 11,295,000.00 | -12,035,410.70       |                          |
|            |                                             | Dispositions | -5,865,000.00 |                      | 6,737,947.90             |
| SBYQ24Q1   | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 | Acquisitions | 1,620,000.00  | -1,784,929.15        |                          |
|            |                                             | Dispositions | -1,170,000.00 |                      | 1,317,883.50             |
| C29275Y102 | ENERSYS COM                                 | Acquisitions | 4,080.00      | -326,642.90          |                          |
|            |                                             | Dispositions | -11,171.00    |                      | 736,646.85               |
| SBJYNX64   | ENTERGY MISS LLC 3.85% DUE 06-01-2049       | Acquisitions | 415,000.00    | -409,617.45          |                          |
|            |                                             | Dispositions | -160,000.00   |                      | 164,107.20               |
| SBJ2NY41   | ENTERGY TEX INC 4.5% 03-30-2039             | Acquisitions | 1,180,000.00  | -1,230,347.90        |                          |
|            |                                             | Dispositions | -260,000.00   |                      | 304,558.80               |
| SBKB02C4   | ENTERPRISE PRODS 4.2% DUE 01-31-2050        | Acquisitions | 2,255,000.00  | -2,301,220.25        |                          |
|            |                                             | Dispositions | -830,000.00   |                      | 874,030.55               |
| SB9M5X40   | ENTERPRISE PRODS 4.85% DUE 03-15-2044       |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                               | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                    | Acquisitions | 285,000.00    | -307,267.05          |                          |
|            |                                                    | Dispositions | -405,000.00   |                      | 469,613.70               |
| SBY25J66   | ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046         |              |               |                      |                          |
|            |                                                    | Acquisitions | 345,000.00    | -382,636.05          |                          |
|            |                                                    | Dispositions | -2,600,000.00 |                      | 2,824,796.00             |
| SBFY1ZL9   | ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048         |              |               |                      |                          |
|            |                                                    | Acquisitions | 1,120,000.00  | -1,163,148.15        |                          |
|            |                                                    | Dispositions | -330,000.00   |                      | 338,867.10               |
| SBF39VN8   | ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049          |              |               |                      |                          |
|            |                                                    | Acquisitions | 881,000.00    | -935,751.44          |                          |
|            |                                                    | Dispositions | -1,065,000.00 |                      | 1,171,492.50             |
| SBKB02B3   | ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 |              |               |                      |                          |
|            |                                                    | Acquisitions | 2,855,000.00  | -2,853,715.25        |                          |
|            |                                                    | Dispositions | -2,855,000.00 |                      | 2,897,610.55             |
| SBHQZFR9   | EPR PPTYS 3.75% DUE 08-15-2029                     |              |               |                      |                          |
|            |                                                    | Acquisitions | 240,000.00    | -238,003.20          |                          |
|            |                                                    | Dispositions | -240,000.00   |                      | 239,820.00               |
| C29530P102 | ERIE INDY CO CL A                                  |              |               |                      |                          |
|            |                                                    | Acquisitions | 564.00        | -75,623.61           |                          |
|            |                                                    | Dispositions | -564.00       |                      | 113,256.84               |
| SBKSV3Z0   | ERP OPER LTD 2.5% DUE 02-15-2030                   |              |               |                      |                          |
|            |                                                    | Acquisitions | 2,560,000.00  | -2,547,148.80        |                          |
|            |                                                    | Dispositions | -360,000.00   |                      | 357,656.40               |
| CG3198U102 | ESSENT GROUP LTD COM STK                           |              |               |                      |                          |
|            |                                                    | Acquisitions | 7,634.00      | -276,171.48          |                          |
|            |                                                    | Dispositions | -8,734.00     |                      | 408,034.77               |
| SBFMWWB3   | ESSEX PORTFOLIO L P 4.0% 03-01-2029                |              |               |                      |                          |
|            |                                                    | Acquisitions | 2,020,000.00  | -2,007,398.55        |                          |
|            |                                                    | Dispositions | -1,120,000.00 |                      | 1,179,216.90             |
| SBKT4KF7   | ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049       |              |               |                      |                          |
|            |                                                    | Acquisitions | 2,845,000.00  | -2,809,978.05        |                          |
|            |                                                    | Dispositions | -175,000.00   |                      | 175,899.50               |
| C29977A105 | EVERCORE INC                                       |              |               |                      |                          |
|            |                                                    | Acquisitions | 15,688.00     | -1,421,622.61        |                          |
|            |                                                    | Dispositions | -15,688.00    |                      | 1,279,001.61             |

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| Asset ID   | Security Description                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------|--------------|---------------|----------------------|--------------------------|
| CG3223R108 | EVEREST RE GROUP COM                   | Acquisitions | 4,400.00      | -938,705.85          |                          |
|            |                                        | Dispositions | -20,200.00    |                      | 4,573,931.81             |
| SBK5W958   | EVERGY INC 2.9% DUE 09-15-2029         | Acquisitions | 1,245,000.00  | -1,242,846.15        |                          |
|            |                                        | Dispositions | -320,000.00   |                      | 316,528.00               |
| SBD073T1   | EXELON CORP 4.45% DUE 04-15-2046       | Acquisitions | 306,000.00    | -350,498.52          |                          |
|            |                                        | Dispositions | -1,515,000.00 |                      | 1,760,225.73             |
| SBYVF9K4   | EXELON CORP 5.1% DUE 06-15-2045        | Acquisitions | 245,000.00    | -298,632.95          |                          |
|            |                                        | Dispositions | -1,575,000.00 |                      | 1,969,676.82             |
| C30161N101 | EXELON CORP COM                        | Acquisitions | 47,194.00     | -2,232,259.72        |                          |
|            |                                        | Dispositions | -5,299.00     |                      | 243,331.00               |
| C30212P303 | EXPEDIA GROUP INC COM USD0.001         | Acquisitions | 17,709.00     | -2,246,347.28        |                          |
|            |                                        | Dispositions | -38,509.00    |                      | 4,348,253.81             |
| SBGPYWT1   | EXPRESS SCRIPTS 4.8% DUE 07-15-2046    | Acquisitions | 506,000.00    | -588,771.48          |                          |
|            |                                        | Dispositions | -2,056,000.00 |                      | 2,056.00                 |
| SBJP2G49   | EXXON MOBIL CORP 2.44% DUE 08-16-2029  | Acquisitions | 335,000.00    | -335,000.00          |                          |
|            |                                        | Dispositions | -335,000.00   |                      | 339,348.30               |
| SBJP4010   | EXXON MOBIL CORP 3.095% DUE 08-16-2049 | Acquisitions | 2,733,000.00  | -2,771,671.84        |                          |
|            |                                        | Dispositions | -1,348,000.00 |                      | 1,360,604.97             |
| C30231G102 | EXXON MOBIL CORP COM                   | Acquisitions | 9,781.00      | -763,729.09          |                          |
|            |                                        | Dispositions | -18,544.00    |                      | 1,272,557.85             |
| C30231G102 | EXXON MOBIL CORP COM                   | Acquisitions | 8,300.00      | -671,943.35          |                          |
|            |                                        | Dispositions | -20,100.00    |                      | 1,524,299.08             |
| C30303M102 | FACEBOOK INC COM USD0.000006 CL 'A'    |              |               |                      |                          |

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| Asset ID   | Security Description                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                          | Acquisitions | 39,911.00     | -6,749,526.98        |                          |
|            |                                                          | Dispositions | -30,822.00    |                      | 5,697,147.76             |
| SBJN4K12   | FED RLTY INVT TR 3.2% DUE 06-15-2029                     |              |               |                      |                          |
|            |                                                          | Acquisitions | 760,000.00    | -769,508.00          |                          |
|            |                                                          | Dispositions | -760,000.00   |                      | 793,719.20               |
| SBF42ZD4   | FEDEX CORP 4.05% DUE 02-15-2048                          |              |               |                      |                          |
|            |                                                          | Acquisitions | 1,110,000.00  | -1,078,190.15        |                          |
|            |                                                          | Dispositions | -4,580,000.00 |                      | 4,462,383.85             |
| SBV9HFG9   | FEDEX CORP 4.1% DUE 02-01-2045                           |              |               |                      |                          |
|            |                                                          | Acquisitions | 217,000.00    | -212,916.06          |                          |
|            |                                                          | Dispositions | -700,000.00   |                      | 694,610.00               |
| SBYYPG0    | FEDEX CORP 4.4% DUE 01-15-2047                           |              |               |                      |                          |
|            |                                                          | Acquisitions | 1,050,000.00  | -1,021,000.05        |                          |
|            |                                                          | Dispositions | -2,579,000.00 |                      | 2,551,853.89             |
| SBD9Y0B4   | FEDEX CORP 4.55% DUE 04-01-2046                          |              |               |                      |                          |
|            |                                                          | Acquisitions | 500,000.00    | -500,321.75          |                          |
|            |                                                          | Dispositions | -2,960,000.00 |                      | 3,025,081.96             |
| SBYPJYG3   | FEDEX CORP 4.75% DUE 11-15-2045                          |              |               |                      |                          |
|            |                                                          | Acquisitions | 230,000.00    | -228,817.80          |                          |
|            |                                                          | Dispositions | -230,000.00   |                      | 246,088.50               |
| SBHZN9N3   | FHLB DISC NT 03-15-2019 0% DISC NTS 15/03/2019 USD       |              |               |                      |                          |
|            |                                                          | Acquisitions | 2,100,000.00  | -2,099,868.17        |                          |
|            |                                                          | Dispositions | -2,100,000.00 |                      | 2,100,000.00             |
| C31620M106 | FIDELITY NATL INFORMATION SVCS INC COM STK               |              |               |                      |                          |
|            |                                                          | Acquisitions | 11,100.00     | -1,195,000.00        |                          |
|            |                                                          | Dispositions | -11,100.00    |                      | 1,308,047.77             |
| C32051X108 | FIRST HAWAIIAN INC COM                                   |              |               |                      |                          |
|            |                                                          | Acquisitions | 68,042.00     | -1,783,489.52        |                          |
|            |                                                          | Dispositions | -4,055.00     |                      | 113,651.88               |
| SBDC3P80   | FIRSTENERGY CORP 4.85% 07-15-2047                        |              |               |                      |                          |
|            |                                                          | Acquisitions | 2,210,000.00  | -2,639,822.90        |                          |
|            |                                                          | Dispositions | -365,000.00   |                      | 379,457.65               |
| SBH3W5T5   | FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 |              |               |                      |                          |
|            |                                                          | Acquisitions | 1,330,000.00  | -1,340,437.30        |                          |
|            |                                                          | Dispositions | -830,000.00   |                      | 950,773.30               |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                          | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBGBN0F4   | FISERV INC 4.4% DUE 07-01-2049                | Acquisitions | 3,890,000.00  | -3,941,947.45        |                          |
|            |                                               | Dispositions | -405,000.00   |                      | 447,784.20               |
| SBKTC8V3   | FL PWR & LT CO 3.15% DUE 10-01-2049           | Acquisitions | 225,000.00    | -223,566.75          |                          |
|            |                                               | Dispositions | -225,000.00   |                      | 225,684.00               |
| SBD6R027   | FL PWR & LT CO 4.125% DUE 06-01-2048          | Acquisitions | 935,000.00    | -1,040,140.80        |                          |
|            |                                               | Dispositions | -715,000.00   |                      | 819,802.30               |
| SBGC1MZ1   | FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049    | Acquisitions | 1,800,000.00  | -1,799,046.00        |                          |
|            |                                               | Dispositions | -700,000.00   |                      | 712,897.55               |
| SBJYGS5    | FMC CORP 4.5% DUE 10-01-2049                  | Acquisitions | 465,000.00    | -464,762.85          |                          |
|            |                                               | Dispositions | -260,000.00   |                      | 284,346.40               |
| C344849104 | FOOT LOCKER INC COM                           | Acquisitions | 32,283.00     | -1,884,281.21        |                          |
|            |                                               | Dispositions | -56,657.00    |                      | 2,540,072.20             |
| SBYPL1V3   | FORD MTR CO DEL 5.291% DUE 12-08-2046         | Acquisitions | 765,000.00    | -694,494.95          |                          |
|            |                                               | Dispositions | -3,185,000.00 |                      | 2,633,377.19             |
| C345370860 | FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 | Acquisitions | 56,300.00     | -563,263.70          |                          |
|            |                                               | Dispositions | -56,300.00    |                      | 497,537.38               |
| SB94Q0Z1   | FORD MTR CO DEL NT 4.75 01-15-2043            | Acquisitions | 4,095,000.00  | -3,272,751.10        |                          |
|            |                                               | Dispositions | -5,431,000.00 |                      | 4,436,485.94             |
| SBKPHQ30   | FORD MTR CR CO LLC 4.542% DUE 08-01-2026      | Acquisitions | 565,000.00    | -565,000.00          |                          |
|            |                                               | Dispositions | -565,000.00   |                      | 569,666.90               |
| SBJYMJ29   | FORD MTR CR CO LLC FIXED 5.113% 05-03-2029    | Acquisitions | 1,270,000.00  | -1,267,568.70        |                          |
|            |                                               | Dispositions | -650,000.00   |                      | 659,016.55               |
| C34959E109 | FORTINET INC COM                              |              |               |                      |                          |

# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

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  | 19,500.00      | -1,568,076.84        |                          |
|            |                                                                | Dispositions  | -5,800.00      |                      | 455,632.37               |
| S9E3RHSL   | FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ      | Acquisitions  | 12,270,000.00  | -12,270,000.00       |                          |
|            |                                                                | Dispositions  | -12,270,000.00 |                      | 12,270,000.00            |
| S9E3RHSU   | FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ | Acquisitions  | 25,930,000.00  | -25,930,000.00       |                          |
|            |                                                                | Dispositions  | -25,930,000.00 |                      | 25,930,000.00            |
| C35671D857 | FREEPORT-MCMORAN INC                                           | Acquisitions  | 11,100.00      | -127,141.62          |                          |
|            |                                                                | Dispositions  | -11,100.00     |                      | 124,506.44               |
| C999599GH0 | FUT DEC 19 10 YR T-NOTES                                       | Free Delivery | -215.00        |                      |                          |
|            |                                                                | Free Receipt  | 694.00         | -90,086,082.35       |                          |
| C999599GH0 | FUT DEC 19 10 YR T-NOTES                                       | Free Delivery | -694.00        |                      |                          |
|            |                                                                | Free Receipt  | 215.00         | -28,000,681.92       |                          |
| C999599GH0 | FUT DEC 19 CBT 5Y T-NOTE                                       | Free Delivery | -26.00         |                      |                          |
|            |                                                                | Free Receipt  | 677.00         | -80,624,815.04       |                          |
| C999599GH0 | FUT DEC 19 CBT 5Y T-NOTE                                       | Free Delivery | -677.00        |                      |                          |
|            |                                                                | Free Receipt  | 26.00          | -3,095,590.00        |                          |
| C999599GH0 | FUT DEC 19 CBT UL T-BONDS                                      | Free Delivery | -327.00        |                      |                          |
|            |                                                                | Free Receipt  | 67.00          | -13,104,962.34       |                          |
| C999599GH0 | FUT DEC 19 CBT UL T-BONDS                                      | Free Delivery | -67.00         |                      |                          |
|            |                                                                | Free Receipt  | 327.00         | -62,629,440.76       |                          |
| C999599GH0 | FUT DEC 19 CBT ULT TNOTE                                       | Free Delivery | -67.00         |                      |                          |
|            |                                                                | Free Receipt  | 70.00          | -9,905,336.86        |                          |
| C999599GH0 | FUT DEC 19 CBT ULT TNOTE                                       | Free Delivery | -70.00         |                      |                          |
|            |                                                                | Free Receipt  | 67.00          | -9,652,562.51        |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description      | Transaction   | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------|---------------|------------|----------------------|--------------------------|
| C999599GH0 | FUT DEC 19 US 2YR T-NOTE  | Free Delivery | -715.00    |                      |                          |
|            |                           | Free Receipt  | 22.00      | -4,750,750.00        |                          |
| C999599GH0 | FUT DEC 19 US 2YR T-NOTE  | Free Delivery | -22.00     |                      |                          |
|            |                           | Free Receipt  | 715.00     | -153,916,671.00      |                          |
| C999599GH0 | FUT JUN 19 10 YR T-NOTES  | Free Delivery | -313.00    |                      |                          |
|            |                           | Free Receipt  | 707.00     | -87,437,164.28       |                          |
| C999599GH0 | FUT JUN 19 10 YR T-NOTES  | Free Delivery | -707.00    |                      |                          |
|            |                           | Free Receipt  | 313.00     | -38,734,232.94       |                          |
| C999599GH0 | FUT JUN 19 CBT 5Y T-NOTE  | Free Delivery | -243.00    |                      |                          |
|            |                           | Free Receipt  | 107.00     | -12,376,351.57       |                          |
| C999599GH0 | FUT JUN 19 CBT 5Y T-NOTE  | Free Delivery | -107.00    |                      |                          |
|            |                           | Free Receipt  | 243.00     | -28,036,009.56       |                          |
| C999599GH0 | FUT JUN 19 CBT UL T-BONDS | Free Delivery | -34.00     |                      |                          |
|            |                           | Free Receipt  | 306.00     | -50,130,522.92       |                          |
| C999599GH0 | FUT JUN 19 CBT UL T-BONDS | Free Delivery | -306.00    |                      |                          |
|            |                           | Free Receipt  | 34.00      | -5,487,641.14        |                          |
| C999599GH0 | FUT JUN 19 CBT UL T-NOTE  | Free Delivery | -41.00     |                      |                          |
|            |                           | Free Receipt  | 119.00     | -15,491,848.50       |                          |
| C999599GH0 | FUT JUN 19 CBT UL T-NOTE  | Free Delivery | -119.00    |                      |                          |
|            |                           | Free Receipt  | 41.00      | -5,327,117.19        |                          |
| C999599GH0 | FUT JUN 19 US 2YR T-NOTE  | Free Delivery | -20.00     |                      |                          |
|            |                           | Free Receipt  | 76.00      | -16,153,920.13       |                          |
| C999599GH0 | FUT JUN 19 US 2YR T-NOTE  |               |            |                      |                          |

# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

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 |
|------------|---------------------------|---------------|------------|----------------------|--------------------------|
|            |                           | Free Delivery | -76.00     |                      |                          |
|            |                           | Free Receipt  | 20.00      | -4,264,457.62        |                          |
| C999599GH0 | FUT MAR 19 10 YR T-NOTES  | Free Delivery | -378.00    |                      |                          |
|            |                           | Free Receipt  | 111.00     | -13,462,137.07       |                          |
| C999599GH0 | FUT MAR 19 10 YR T-NOTES  | Free Delivery | -111.00    |                      |                          |
|            |                           | Free Receipt  | 378.00     | -46,108,029.65       |                          |
| C999599GH0 | FUT MAR 19 CBT UL T-BONDS | Free Delivery | -53.00     |                      |                          |
|            |                           | Free Receipt  | 121.00     | -19,477,937.16       |                          |
| C999599GH0 | FUT MAR 19 CBT UL T-BONDS | Free Delivery | -121.00    |                      |                          |
|            |                           | Free Receipt  | 53.00      | -8,558,239.15        |                          |
| C999599GH0 | FUT MAR 19 US 2YR T-NOTE  | Free Delivery | -16.00     |                      |                          |
|            |                           | Free Receipt  | 5.00       | -1,060,000.00        |                          |
| C999599GH0 | FUT MAR 19 US 2YR T-NOTE  | Free Delivery | -5.00      |                      |                          |
|            |                           | Free Receipt  | 16.00      | -3,394,492.19        |                          |
| C999599GH0 | FUT MAR 20 10 YR T-NOTES  | Free Delivery | -27.00     |                      |                          |
|            |                           | Free Receipt  | 274.00     | -35,507,447.60       |                          |
| C999599GH0 | FUT MAR 20 10 YR T-NOTES  | Free Delivery | -274.00    |                      |                          |
|            |                           | Free Receipt  | 27.00      | -3,497,998.97        |                          |
| C999599GH0 | FUT MAR 20 CBT UL T-BONDS | Free Delivery | -20.00     |                      |                          |
|            |                           | Free Receipt  | 260.00     | -48,654,014.48       |                          |
| C999599GH0 | FUT MAR 20 CBT UL T-BONDS | Free Delivery | -260.00    |                      |                          |
|            |                           | Free Receipt  | 20.00      | -3,747,070.32        |                          |
| C999599GH0 | FUT SEP 19 10 YR T-NOTES  | Free Delivery | -126.00    |                      |                          |
|            |                           | Free Receipt  | 725.00     | -92,051,586.39       |                          |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                         | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------|---------------|---------------|----------------------|--------------------------|
| C999599GH0 | FUT SEP 19 10 YR T-NOTES                     | Free Delivery | -725.00       |                      |                          |
|            |                                              | Free Receipt  | 126.00        | -16,118,688.19       |                          |
| C999599GH0 | FUT SEP 19 CBT 5Y T-NOTE                     | Free Delivery | -10.00        |                      |                          |
|            |                                              | Free Receipt  | 277.00        | -32,579,450.58       |                          |
| C999599GH0 | FUT SEP 19 CBT 5Y T-NOTE                     | Free Delivery | -277.00       |                      |                          |
|            |                                              | Free Receipt  | 10.00         | -1,172,907.51        |                          |
| C999599GH0 | FUT SEP 19 CBT UL T-BONDS                    | Free Delivery | -302.00       |                      |                          |
|            |                                              | Free Receipt  | 71.00         | -12,202,828.76       |                          |
| C999599GH0 | FUT SEP 19 CBT UL T-BONDS                    | Free Delivery | -71.00        |                      |                          |
|            |                                              | Free Receipt  | 302.00        | -53,500,775.44       |                          |
| C999599GH0 | FUT SEP 19 US 2YR T-NOTE                     | Free Delivery | -83.00        |                      |                          |
|            |                                              | Free Receipt  | 3.00          | -644,367.00          |                          |
| C999599GH0 | FUT SEP 19 US 2YR T-NOTE                     | Free Delivery | -3.00         |                      |                          |
|            |                                              | Free Receipt  | 83.00         | -17,837,576.74       |                          |
| SB78K6L3   | GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 | Acquisitions  | 410,000.00    | -448,330.90          |                          |
|            |                                              | Dispositions  | -225,000.00   |                      | 223,209.00               |
| SBYNWXZ6   | GE CAP INTL FDG CO 4.418% DUE 11-15-2035     | Acquisitions  | 8,755,000.00  | -8,360,461.35        |                          |
|            |                                              | Dispositions  | -9,270,000.00 |                      | 8,754,314.95             |
| SB7T4807   | GENERAL ELEC CO 4.125% DUE 10-09-2042        | Acquisitions  | 1,140,000.00  | -996,432.40          |                          |
|            |                                              | Dispositions  | -4,005,000.00 |                      | 4,076,809.65             |
| SBKRVHN7   | GENERAL ELEC CO 4.5% DUE 03-11-2044          | Acquisitions  | 3,070,000.00  | -2,688,805.95        |                          |
|            |                                              | Dispositions  | -4,635,000.00 |                      | 4,688,054.90             |
| C370334104 | GENERAL MILLS INC COM                        |               |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                | Acquisitions | 25,095.00     | -1,340,022.05        |                          |
|            |                                                | Dispositions | -20,978.00    |                      | 1,107,079.28             |
| SBFY3D33   | GENERAL MLS INC FIXED 4.55% DUE 04-17-2038     |              |               |                      |                          |
|            |                                                | Acquisitions | 200,000.00    | -189,174.00          |                          |
|            |                                                | Dispositions | -1,010,000.00 |                      | 988,615.60               |
| SBH420S8   | GENERAL MOTORS FIN CO 5.65% DUE 01-17-2029 BEO |              |               |                      |                          |
|            |                                                | Acquisitions | 1,325,000.00  | -1,354,135.35        |                          |
|            |                                                | Dispositions | -1,325,000.00 |                      | 1,400,488.75             |
| SBTN21T1   | GENERAL MTRS CO 5% DUE 04-01-2035              |              |               |                      |                          |
|            |                                                | Acquisitions | 525,000.00    | -471,778.95          |                          |
|            |                                                | Dispositions | -1,025,000.00 |                      | 1,011,480.85             |
| SBD93QC4   | GENERAL MTRS CO 5.15% DUE 04-01-2038           |              |               |                      |                          |
|            |                                                | Acquisitions | 690,000.00    | -606,872.20          |                          |
|            |                                                | Dispositions | -70,000.00    |                      | 62,869.80                |
| SBV54K36   | GENERAL MTRS CO 5.2% DUE 04-01-2045            |              |               |                      |                          |
|            |                                                | Acquisitions | 1,585,000.00  | -1,393,541.20        |                          |
|            |                                                | Dispositions | -1,275,000.00 |                      | 1,233,108.30             |
| SBD93Q91   | GENERAL MTRS CO 5.4% 04-01-2048                |              |               |                      |                          |
|            |                                                | Acquisitions | 1,640,000.00  | -1,515,209.10        |                          |
|            |                                                | Dispositions | -1,160,000.00 |                      | 1,067,674.20             |
| SBGLRQ81   | GENERAL MTRS CO 5.95% DUE 04-01-2049           |              |               |                      |                          |
|            |                                                | Acquisitions | 2,580,000.00  | -2,608,056.80        |                          |
|            |                                                | Dispositions | -7,175,000.00 |                      | 7,319,945.20             |
| SBP8Y7Q3   | GENERAL MTRS CO 6.25% DUE 10-02-2043           |              |               |                      |                          |
|            |                                                | Acquisitions | 655,000.00    | -681,339.85          |                          |
|            |                                                | Dispositions | -1,345,000.00 |                      | 1,343,671.50             |
| SBYXXG0    | GENERAL MTRS CO 6.6% DUE 04-01-2036            |              |               |                      |                          |
|            |                                                | Acquisitions | 965,000.00    | -1,079,608.60        |                          |
|            |                                                | Dispositions | -3,005,000.00 |                      | 3,290,826.35             |
| C371901109 | GENTEX CORP COM                                |              |               |                      |                          |
|            |                                                | Acquisitions | 32,900.00     | -906,155.36          |                          |
|            |                                                | Dispositions | -32,900.00    |                      | 943,605.71               |
| C375558BK8 | GILEAD SCIENCES 4.15% DUE 03-01-2047           |              |               |                      |                          |
|            |                                                | Acquisitions | 510,000.00    | -529,374.90          |                          |
|            |                                                | Dispositions | -4,520,000.00 |                      | 4,787,139.92             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBSNBW0    | GILEAD SCIENCES 4.5% DUE 02-01-2045        | Acquisitions | 810,000.00    | -792,139.50          |                          |
|            |                                            | Dispositions | -520,000.00   |                      | 565,115.20               |
| C375558103 | GILEAD SCIENCES INC                        | Acquisitions | 12,422.00     | -830,887.99          |                          |
|            |                                            | Dispositions | -50,900.00    |                      | 3,366,200.48             |
| SB88GFC2   | GLAXOSMITHKLINE 6.375% DUE 05-15-2038      | Acquisitions | 850,000.00    | -1,148,427.05        |                          |
|            |                                            | Dispositions | -3,440,000.00 |                      | 4,683,820.51             |
| SBFXTLH2   | GOLDMAN SACHS 4.411% DUE 04-23-2039        | Acquisitions | 485,000.00    | -550,940.75          |                          |
|            |                                            | Dispositions | -5,125,000.00 |                      | 5,260,388.95             |
| SBY58YT3   | GOLDMAN SACHS 5.15% DUE 05-22-2045         | Acquisitions | 515,000.00    | -561,248.75          |                          |
|            |                                            | Dispositions | -243,000.00   |                      | 294,863.49               |
| SB920YP3   | GOLDMAN SACHS 6.25% DUE 02-01-2041         | Acquisitions | 325,000.00    | -378,095.25          |                          |
|            |                                            | Dispositions | -805,000.00   |                      | 957,515.30               |
| SB9CMD63   | GOLDMAN SACHS 6.75% DUE 10-01-2037         | Acquisitions | 605,000.00    | -728,757.15          |                          |
|            |                                            | Dispositions | -3,605,000.00 |                      | 4,887,086.70             |
| C38141GWZ3 | GOLDMAN SACHS GROUP INC 4.223% 05-01-2029  | Acquisitions | 5,220,000.00  | -5,248,353.00        |                          |
|            |                                            | Dispositions | -220,000.00   |                      | 228,100.40               |
| C38141G104 | GOLDMAN SACHS GROUP INC COM                | Acquisitions | 1,700.00      | -342,422.89          |                          |
|            |                                            | Dispositions | -5,740.00     |                      | 1,136,338.41             |
| C382550101 | GOODYEAR TIRE & RUBBER CO COM              | Acquisitions | 32,023.00     | -659,417.03          |                          |
|            |                                            | Dispositions | -32,023.00    |                      | 608,457.93               |
| SBYZWY62   | GRAINGER W W INC FIXED 4.6% DUE 06-15-2045 | Acquisitions | 925,000.00    | -1,041,214.00        |                          |
|            |                                            | Dispositions | -660,000.00   |                      | 789,463.50               |
| SBMJ71M4   | GRUPO TELEvisa S A 5% DUE 05-13-2045       |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                          | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                               | Acquisitions | 875,000.00    | -919,532.75          |                          |
|            |                                               | Dispositions | -466,000.00   |                      | 483,102.20               |
| SBJYJF88   | GRUPO TELEvisa S A FIXAED 5.25% 05-24-2049    | Acquisitions | 1,590,000.00  | -1,617,399.70        |                          |
|            |                                               | Dispositions | -795,000.00   |                      | 862,767.90               |
| C405024100 | HAEMONETICS CORP MASS COM                     | Acquisitions | 10,300.00     | -967,463.04          |                          |
|            |                                               | Dispositions | -16,100.00    |                      | 1,370,691.86             |
| SBCR5XW4   | HALLIBURTON CO 4.75% DUE 08-01-2043           | Acquisitions | 255,000.00    | -247,296.45          |                          |
|            |                                               | Dispositions | -1,255,000.00 |                      | 1,333,359.45             |
| SBYNR4N6   | HALLIBURTON CO 5% DUE 11-15-2045              | Acquisitions | 3,415,000.00  | -3,583,710.05        |                          |
|            |                                               | Dispositions | -5,450,000.00 |                      | 5,812,115.85             |
| C416515104 | HARTFORD FINL SVCS GROUP INC COM              | Acquisitions | 28,718.00     | -1,391,244.79        |                          |
|            |                                               | Dispositions | -49,123.00    |                      | 2,669,706.09             |
| C40412C101 | HCA HEALTHCARE INC COM                        | Acquisitions | 1,700.00      | -229,167.66          |                          |
|            |                                               | Dispositions | -14,000.00    |                      | 1,864,398.13             |
| SBJD6M6    | HCA INC 5.25% DUE 06-15-2049                  | Acquisitions | 4,945,000.00  | -4,973,613.76        |                          |
|            |                                               | Dispositions | -1,440,000.00 |                      | 1,563,436.80             |
| CG4412G101 | HERBALIFE NUTRITION LTD COM STK               | Acquisitions | 3,205.00      | -181,432.65          |                          |
|            |                                               | Dispositions | -15,775.00    |                      | 804,084.32               |
| SB4TV238   | HESS CORP 5.6% DUE 02-15-2041                 | Acquisitions | 169,000.00    | -190,953.10          |                          |
|            |                                               | Dispositions | -1,980,000.00 |                      | 2,034,686.00             |
| C42824C109 | HEWLETT PACKARD ENTERPRISE CO COM             | Acquisitions | 113,127.00    | -1,784,873.48        |                          |
|            |                                               | Dispositions | -138,866.00   |                      | 1,958,462.05             |
| SBDCT8F6   | HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 | Acquisitions | 730,000.00    | -779,441.00          |                          |
|            |                                               | Dispositions | -730,000.00   |                      | 854,935.45               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------|--------------|---------------|----------------------|--------------------------|
| C431475102 | HILL-ROM HLDGS INC COM STK          | Acquisitions | 8,346.00      | -849,014.45          |                          |
|            |                                     | Dispositions | -8,346.00     |                      | 877,591.10               |
| C436106108 | HOLLYFRONTIER CORP COM              | Acquisitions | 55,902.00     | -2,695,732.78        |                          |
|            |                                     | Dispositions | -15,996.00    |                      | 771,812.79               |
| C436440101 | HOLOGIC INC COM                     | Acquisitions | 74,054.00     | -3,495,766.34        |                          |
|            |                                     | Dispositions | -6,609.00     |                      | 348,244.91               |
| SBJJR1L2   | HOME DEPOT INC 2.95% DUE 06-15-2029 | Acquisitions | 600,000.00    | -618,732.00          |                          |
|            |                                     | Dispositions | -600,000.00   |                      | 636,894.00               |
| SBDGLXQ4   | HOME DEPOT INC 3.9% DUE 06-15-2047  | Acquisitions | 6,455,000.00  | -6,947,986.40        |                          |
|            |                                     | Dispositions | -410,000.00   |                      | 463,513.20               |
| SB9N1J94   | HOME DEPOT INC 4.2% DUE 04-01-2043  | Acquisitions | 465,000.00    | -510,863.60          |                          |
|            |                                     | Dispositions | -220,000.00   |                      | 258,315.20               |
| SBHQFF46   | HOME DEPOT INC 4.5% DUE 12-06-2048  | Acquisitions | 1,255,000.00  | -1,305,262.75        |                          |
|            |                                     | Dispositions | -6,235,000.00 |                      | 7,030,510.60             |
| C438516106 | HONEYWELL INTL INC COM STK          | Acquisitions | 13,000.00     | -2,027,925.88        |                          |
|            |                                     | Dispositions | -13,000.00    |                      | 2,242,550.91             |
| C44107P104 | HOST HOTELS & RESORTS INC REIT      | Acquisitions | 91,900.00     | -1,589,620.27        |                          |
|            |                                     | Dispositions | -188,700.00   |                      | 3,453,865.57             |
| C40434L105 | HP INC COM                          | Acquisitions | 210,144.00    | -4,255,398.78        |                          |
|            |                                     | Dispositions | -65,786.00    |                      | 1,296,946.71             |
| SB9KBXK6   | HSBC HLDGS PLC 6.5% DUE 05-02-2036  | Acquisitions | 395,000.00    | -529,351.35          |                          |
|            |                                     | Dispositions | -670,000.00   |                      | 889,796.20               |
| SBFN0JF9   | HSBC HLDGS PLC 6.5% DUE 09-15-2037  |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                          | Acquisitions | 363,000.00    | -490,296.84          |                          |
|            |                                          | Dispositions | -1,923,000.00 |                      | 2,465,688.44             |
| SB39GHK8   | HSBC HLDGS PLC 6.8% DUE 06-01-2038       |              |               |                      |                          |
|            |                                          | Acquisitions | 1,105,000.00  | -1,536,773.50        |                          |
|            |                                          | Dispositions | -5,215,000.00 |                      | 6,598,280.95             |
| SBJLD4R5   | HSBC HLDGS PLC FIXED 3.973% 05-22-2030   |              |               |                      |                          |
|            |                                          | Acquisitions | 4,645,000.00  | -4,642,644.30        |                          |
|            |                                          | Dispositions | -2,235,000.00 |                      | 2,366,095.70             |
| SBQZJCM9   | HUMANA INC 4.95% DUE 10-01-2044          |              |               |                      |                          |
|            |                                          | Acquisitions | 455,000.00    | -482,400.10          |                          |
|            |                                          | Dispositions | -455,000.00   |                      | 530,197.85               |
| C444859102 | HUMANA INC COM                           |              |               |                      |                          |
|            |                                          | Acquisitions | 11,177.00     | -3,379,937.57        |                          |
|            |                                          | Dispositions | -14,799.00    |                      | 4,012,891.90             |
| SBK59KT0   | HUMANA INC FIXED 3.95% DUE 08-15-2049    |              |               |                      |                          |
|            |                                          | Acquisitions | 1,575,000.00  | -1,580,850.80        |                          |
|            |                                          | Dispositions | -1,245,000.00 |                      | 1,291,091.25             |
| C446413106 | HUNTINGTON INGALLS INDS INC COM          |              |               |                      |                          |
|            |                                          | Acquisitions | 10,180.00     | -2,332,484.50        |                          |
|            |                                          | Dispositions | -5,300.00     |                      | 1,131,032.83             |
| C447011107 | HUNTSMAN CORP COM STK                    |              |               |                      |                          |
|            |                                          | Acquisitions | 122,239.00    | -2,576,916.65        |                          |
|            |                                          | Dispositions | -66,493.00    |                      | 1,453,513.31             |
| C44919P508 | IAC / INTERACTIVECORP COM PAR \$.001 STK |              |               |                      |                          |
|            |                                          | Acquisitions | 1,300.00      | -291,834.21          |                          |
|            |                                          | Dispositions | -4,296.00     |                      | 971,080.99               |
| C450828108 | IBERIABANK CORP COM                      |              |               |                      |                          |
|            |                                          | Acquisitions | 6,751.00      | -500,747.37          |                          |
|            |                                          | Dispositions | -10,617.00    |                      | 792,128.55               |
| C45168D104 | IDEXX LABS INC COM                       |              |               |                      |                          |
|            |                                          | Acquisitions | 5,008.00      | -1,001,496.84        |                          |
|            |                                          | Dispositions | -5,008.00     |                      | 1,200,939.80             |
| CG47567105 | IHS MARKIT LTD COM                       |              |               |                      |                          |
|            |                                          | Acquisitions | 8,800.00      | -562,014.20          |                          |
|            |                                          | Dispositions | -2,200.00     |                      | 153,829.36               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBYPJ106   | IN MICH PWR CO 4.55% DUE 03-15-2046                            | Acquisitions | 5,675,000.00  | -6,426,637.75        |                          |
|            |                                                                | Dispositions | -2,022,000.00 |                      | 2,393,360.52             |
| C45337C102 | INCYTE CORP COM                                                | Acquisitions | 8,500.00      | -649,243.20          |                          |
|            |                                                                | Dispositions | -8,500.00     |                      | 676,277.23               |
| SBHPRH47   | INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049              | Acquisitions | 505,000.00    | -517,912.85          |                          |
|            |                                                                | Dispositions | -505,000.00   |                      | 569,614.75               |
| C457187102 | INGREDION INC COM                                              | Acquisitions | 11,368.00     | -982,484.72          |                          |
|            |                                                                | Dispositions | -1,700.00     |                      | 159,695.24               |
| C45778Q107 | INSPERITY INC COM                                              | Acquisitions | 2,800.00      | -318,410.87          |                          |
|            |                                                                | Dispositions | -4,200.00     |                      | 345,140.52               |
| C458140BJ8 | INTEL CORP 3.25% DUE 11-15-2049                                | Acquisitions | 5,560,000.00  | -5,612,076.50        |                          |
|            |                                                                | Dispositions | -420,000.00   |                      | 424,011.00               |
| SBFMFJQ6   | INTEL CORP 3.734% 12-08-2047 BEO                               | Acquisitions | 275,000.00    | -272,648.75          |                          |
|            |                                                                | Dispositions | -2,445,000.00 |                      | 2,540,906.55             |
| SBF3W9R7   | INTEL CORP 4.1% DUE 05-11-2047                                 | Acquisitions | 1,210,000.00  | -1,280,095.05        |                          |
|            |                                                                | Dispositions | -275,000.00   |                      | 316,937.50               |
| SBDDQWX2   | INTEL CORP 4.1% DUE 05-19-2046                                 | Acquisitions | 505,000.00    | -522,658.85          |                          |
|            |                                                                | Dispositions | -260,000.00   |                      | 304,592.60               |
| C458140100 | INTEL CORP COM                                                 | Acquisitions | 198,842.00    | -9,776,170.44        |                          |
|            |                                                                | Dispositions | -115,022.00   |                      | 5,681,315.81             |
| SB8J5PR3   | INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 | Acquisitions | 1,540,000.00  | -1,512,626.95        |                          |
|            |                                                                | Dispositions | -1,205,000.00 |                      | 1,300,126.05             |
| SBK5CT25   | INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039         |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                            | Acquisitions | 4,670,000.00  | -4,697,098.25        |                          |
|            |                                                            | Dispositions | -1,155,000.00 |                      | 1,316,530.95             |
| C459200KC4 | INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG |              |               |                      |                          |
|            |                                                            | Acquisitions | 12,670,000.00 | -12,994,950.15       |                          |
|            |                                                            | Dispositions | -275,000.00   |                      | 313,450.50               |
| C459200101 | INTERNATIONAL BUSINESS MACHS CORP COM                      |              |               |                      |                          |
|            |                                                            | Acquisitions | 5,127.00      | -747,059.81          |                          |
|            |                                                            | Dispositions | -7,227.00     |                      | 940,251.26               |
| SBF037N5   | INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048                |              |               |                      |                          |
|            |                                                            | Acquisitions | 285,000.00    | -258,503.55          |                          |
|            |                                                            | Dispositions | -285,000.00   |                      | 291,204.45               |
| C461202103 | INTUIT COM                                                 |              |               |                      |                          |
|            |                                                            | Acquisitions | 16,740.00     | -4,322,831.70        |                          |
|            |                                                            | Dispositions | -21,980.00    |                      | 5,717,841.46             |
| C46266C105 | IQVIA HLDGS INC COM USD0.01                                |              |               |                      |                          |
|            |                                                            | Acquisitions | 13,100.00     | -1,863,173.51        |                          |
|            |                                                            | Dispositions | -4,700.00     |                      | 652,736.77               |
| C45073V108 | ITT INC COM                                                |              |               |                      |                          |
|            |                                                            | Acquisitions | 2,000.00      | -127,494.95          |                          |
|            |                                                            | Dispositions | -2,000.00     |                      | 115,443.70               |
| C48123V102 | J2 GLOBAL INC COM                                          |              |               |                      |                          |
|            |                                                            | Acquisitions | 2,600.00      | -228,831.77          |                          |
|            |                                                            | Dispositions | -10,227.00    |                      | 931,592.51               |
| C466313103 | JABIL INC                                                  |              |               |                      |                          |
|            |                                                            | Acquisitions | 15,359.00     | -646,528.63          |                          |
|            |                                                            | Dispositions | -16,409.00    |                      | 504,070.49               |
| CG50871105 | JAZZ PHARMACEUTICALS PLC COM USD0.0001                     |              |               |                      |                          |
|            |                                                            | Acquisitions | 3,387.00      | -474,988.88          |                          |
|            |                                                            | Dispositions | -580.00       |                      | 77,561.79                |
| C477143101 | JETBLUE AWYS CORP COM                                      |              |               |                      |                          |
|            |                                                            | Acquisitions | 111,864.00    | -2,075,278.45        |                          |
|            |                                                            | Dispositions | -141,888.00   |                      | 2,324,222.84             |
| SBD31B74   | JOHNSON & JOHNSON 3.55% DUE 03-01-2036                     |              |               |                      |                          |
|            |                                                            | Acquisitions | 315,000.00    | -305,238.15          |                          |
|            |                                                            | Dispositions | -855,000.00   |                      | 869,658.30               |



◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                          | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBD319Y7   | JOHNSON & JOHNSON 3.7% DUE 03-01-2046         | Acquisitions | 440,000.00    | -441,980.00          |                          |
|            |                                               | Dispositions | -1,115,000.00 |                      | 1,149,100.45             |
| SBQY7CZ7   | JOHNSON & JOHNSON 4.375 DUE 12-05-2033        | Acquisitions | 775,000.00    | -847,981.75          |                          |
|            |                                               | Dispositions | -595,000.00   |                      | 669,488.05               |
| C478160104 | JOHNSON & JOHNSON COM USD1                    | Acquisitions | 65,563.00     | -8,820,299.81        |                          |
|            |                                               | Dispositions | -10,812.00    |                      | 1,416,390.03             |
| C48020Q107 | JONES LANG LASALLE INC COM STK                | Acquisitions | 1,911.00      | -267,335.36          |                          |
|            |                                               | Dispositions | -11,068.00    |                      | 1,652,226.82             |
| SBF348B0   | JPMORGAN CHASE & 3.882% DUE 07-24-2038        | Acquisitions | 2,115,000.00  | -2,032,991.25        |                          |
|            |                                               | Dispositions | -4,860,000.00 |                      | 4,938,083.55             |
| SBK5W969   | JPMORGAN CHASE & CO 2.739% DUE 10-15-2030     | Acquisitions | 545,000.00    | -538,312.85          |                          |
|            |                                               | Dispositions | -545,000.00   |                      | 542,062.45               |
| SBD0G1Q1   | JPMORGAN CHASE & CO 3.964% DUE 11-15-2048     | Acquisitions | 7,525,000.00  | -7,538,730.35        |                          |
|            |                                               | Dispositions | -3,890,000.00 |                      | 3,920,392.15             |
| SBLSP4R8   | JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044 | Acquisitions | 500,000.00    | -617,665.00          |                          |
|            |                                               | Dispositions | -780,000.00   |                      | 931,891.60               |
| SB9L4NM6   | JPMORGAN CHASE & CO 5.5 DUE 10-15-2040        | Acquisitions | 585,000.00    | -675,189.45          |                          |
|            |                                               | Dispositions | -665,000.00   |                      | 905,031.75               |
| SBD035K4   | JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG  | Acquisitions | 1,525,000.00  | -2,003,398.60        |                          |
|            |                                               | Dispositions | -1,030,000.00 |                      | 1,213,688.80             |
| SBD RJGF7  | JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049    | Acquisitions | 2,070,000.00  | -2,031,689.15        |                          |
|            |                                               | Dispositions | -2,185,000.00 |                      | 2,179,696.30             |
| SBF348D2   | JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048    |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                   | Acquisitions | 780,000.00    | -895,040.55          |                          |
|            |                                                                   | Dispositions | -1,360,000.00 |                      | 1,455,751.50             |
| C46625H100 | JPMORGAN CHASE & CO COM                                           |              |               |                      |                          |
|            |                                                                   | Acquisitions | 10,970.00     | -1,220,188.96        |                          |
|            |                                                                   | Dispositions | -29,560.00    |                      | 3,121,068.68             |
| SB90J106   | JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO |              |               |                      |                          |
|            |                                                                   | Acquisitions | 640,000.00    | -819,680.20          |                          |
|            |                                                                   | Dispositions | -495,000.00   |                      | 637,901.55               |
| C46647PBD7 | JPMORGAN CHASE & FIXED 3.702% 05-06-2030                          |              |               |                      |                          |
|            |                                                                   | Acquisitions | 2,590,000.00  | -2,590,209.55        |                          |
|            |                                                                   | Dispositions | -2,590,000.00 |                      | 2,623,250.20             |
| SBK4H039   | JUNIPER NETWORKS INC 3.75% DUE 08-15-2029                         |              |               |                      |                          |
|            |                                                                   | Acquisitions | 330,000.00    | -329,838.30          |                          |
|            |                                                                   | Dispositions | -330,000.00   |                      | 332,286.90               |
| SBKLM46    | KANSAS CITY SOUTHN CORP 4.2% 11-15-2069                           |              |               |                      |                          |
|            |                                                                   | Acquisitions | 850,000.00    | -845,767.00          |                          |
|            |                                                                   | Dispositions | -150,000.00   |                      | 152,443.50               |
| C49338L103 | KEYSIGHT TECHNOLOGIES INC COM                                     |              |               |                      |                          |
|            |                                                                   | Acquisitions | 19,000.00     | -1,774,517.61        |                          |
|            |                                                                   | Dispositions | -3,600.00     |                      | 310,122.38               |
| SBF7TVZ6   | KIMCO RLTY CORP 4.45% 09-01-2047                                  |              |               |                      |                          |
|            |                                                                   | Acquisitions | 885,000.00    | -863,823.50          |                          |
|            |                                                                   | Dispositions | -300,000.00   |                      | 337,236.00               |
| SB1Z54W6   | KINDER MORGAN 6.95% DUE 01-15-2038                                |              |               |                      |                          |
|            |                                                                   | Acquisitions | 2,155,000.00  | -2,757,944.65        |                          |
|            |                                                                   | Dispositions | -455,000.00   |                      | 565,360.25               |
| SB83ZS69   | KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043                |              |               |                      |                          |
|            |                                                                   | Acquisitions | 230,000.00    | -245,129.40          |                          |
|            |                                                                   | Dispositions | -480,000.00   |                      | 517,357.20               |
| SBW39342   | KINDER MORGAN INC 5.05% DUE 02-15-2046                            |              |               |                      |                          |
|            |                                                                   | Acquisitions | 440,000.00    | -463,331.75          |                          |
|            |                                                                   | Dispositions | -410,000.00   |                      | 454,094.40               |
| SBFXCNC0   | KINDER MORGAN INC 5.2% 03-01-2048                                 |              |               |                      |                          |
|            |                                                                   | Acquisitions | 1,625,000.00  | -1,671,040.70        |                          |
|            |                                                                   | Dispositions | -1,625,000.00 |                      | 1,796,682.85             |

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| Asset ID   | Security Description                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBSXNP73   | KINDER MORGAN INC 5.55% DUE 06-01-2045  | Acquisitions | 965,000.00    | -1,046,528.40        |                          |
|            |                                         | Dispositions | -965,000.00   |                      | 1,113,107.00             |
| C482480AH3 | KLA CORP 5% DUE 03-15-2049              | Acquisitions | 1,730,000.00  | -1,781,200.65        |                          |
|            |                                         | Dispositions | -340,000.00   |                      | 341,570.80               |
| C500255104 | KOHLS CORP COM                          | Acquisitions | 2,000.00      | -136,282.13          |                          |
|            |                                         | Dispositions | -2,000.00     |                      | 147,560.84               |
| C50076QAE6 | KRAFT FOODS GROUP 5% DUE 06-04-2042     | Acquisitions | 4,325,000.00  | -4,247,853.86        |                          |
|            |                                         | Dispositions | -1,655,000.00 |                      | 1,638,177.80             |
| SBK8XD78   | KRAFT HEINZ FOODS 3.75% DUE 04-01-2030  | Acquisitions | 730,000.00    | -727,167.60          |                          |
|            |                                         | Dispositions | -730,000.00   |                      | 736,511.10               |
| C50077LAB2 | KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 | Acquisitions | 4,430,000.00  | -4,194,830.63        |                          |
|            |                                         | Dispositions | -2,905,000.00 |                      | 2,666,542.40             |
| C50077LAM8 | KRAFT HEINZ FOODS 5.2% DUE 07-15-2045   | Acquisitions | 2,570,000.00  | -2,356,855.94        |                          |
|            |                                         | Dispositions | -3,145,000.00 |                      | 3,082,432.36             |
| SBF34898   | KROGER CO 4.65% 01-15-2048              | Acquisitions | 525,000.00    | -479,048.45          |                          |
|            |                                         | Dispositions | -645,000.00   |                      | 692,574.85               |
| SBJ1STR5   | KROGER CO 5.4% DUE 01-15-2049           | Acquisitions | 1,270,000.00  | -1,301,621.80        |                          |
|            |                                         | Dispositions | -1,270,000.00 |                      | 1,354,206.25             |
| SBFZBBB0   | KY UTILS CO 4.65 DUE 11-14-2043         | Acquisitions | 235,000.00    | -253,226.60          |                          |
|            |                                         | Dispositions | -580,000.00   |                      | 691,777.60               |
| C502431109 | L3HARRIS TECHNOLOGIES INC COM           | Acquisitions | 21,600.00     | -4,463,691.94        |                          |
|            |                                         | Dispositions | -7,500.00     |                      | 1,477,218.95             |
|            |                                         | Free Receipt | 2,400.00      | 454,876.38           |                          |

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| Asset ID   | Security Description                                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBFZ92V1   | LAM RESH CORP 4.875% DUE 03-15-2049                                      | Acquisitions | 4,225,000.00  | -4,391,668.40        |                          |
|            |                                                                          | Dispositions | -1,070,000.00 |                      | 1,129,596.20             |
| C513272104 | LAMB WESTON HLDGS INC COM USD5                                           | Acquisitions | 14,200.00     | -931,919.61          |                          |
|            |                                                                          | Dispositions | -30,499.00    |                      | 2,073,609.52             |
| SBKPHQ07   | LAS VEGAS SANDS 3.9% DUE 08-08-2029                                      | Acquisitions | 155,000.00    | -154,553.60          |                          |
|            |                                                                          | Dispositions | -155,000.00   |                      | 157,858.20               |
| C525327102 | LEIDOS HLDGS INC COM                                                     | Acquisitions | 9,900.00      | -758,149.02          |                          |
|            |                                                                          | Dispositions | -9,900.00     |                      | 883,196.95               |
| C531229607 | LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP | Acquisitions | 6,800.00      | -273,397.16          |                          |
|            |                                                                          | Dispositions | -6,800.00     |                      | 271,113.69               |
| SBJJCRP3   | LILLY ELI & CO 3.875% 03-15-2039                                         | Acquisitions | 1,080,000.00  | -1,078,920.00        |                          |
|            |                                                                          | Dispositions | -1,080,000.00 |                      | 1,185,864.20             |
| SBJJDP30   | LILLY ELI & CO 3.95% 03-15-2049                                          | Acquisitions | 3,075,000.00  | -3,057,841.05        |                          |
|            |                                                                          | Dispositions | -405,000.00   |                      | 472,468.95               |
| SBKFV966   | LINCOLN NATL CORP 3.05% DUE 01-15-2030                                   | Acquisitions | 710,000.00    | -709,261.60          |                          |
|            |                                                                          | Dispositions | -285,000.00   |                      | 285,473.10               |
| SBDDMLG6   | LINCOLN NATL CORP 4.35% 03-01-2048                                       | Acquisitions | 570,000.00    | -592,961.80          |                          |
|            |                                                                          | Dispositions | -205,000.00   |                      | 194,981.65               |
| C534187109 | LINCOLN NATL CORP COM                                                    | Acquisitions | 31,126.00     | -1,938,966.13        |                          |
|            |                                                                          | Dispositions | -36,550.00    |                      | 2,144,572.37             |
| SBFMYF65   | LLOYDS BKG GROUP 4.344% DUE 01-09-2048                                   | Acquisitions | 580,000.00    | -552,763.20          |                          |
|            |                                                                          | Dispositions | -2,755,000.00 |                      | 2,676,709.75             |
| SBBD6G92   | LOCKHEED MARTIN 4.07% DUE 12-15-2042                                     |              |               |                      |                          |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                           | Acquisitions | 1,040,000.00  | -1,059,666.40        |                          |
|            |                                           | Dispositions | -1,040,000.00 |                      | 1,134,999.65             |
| C539830109 | LOCKHEED MARTIN CORP COM                  |              |               |                      |                          |
|            |                                           | Acquisitions | 3,000.00      | -993,293.54          |                          |
|            |                                           | Dispositions | -3,000.00     |                      | 1,009,574.55             |
| C540424108 | LOEWS CORP COM                            |              |               |                      |                          |
|            |                                           | Acquisitions | 2,400.00      | -124,617.97          |                          |
|            |                                           | Dispositions | -2,400.00     |                      | 132,440.51               |
| C54142L109 | LOGMEIN INC COM                           |              |               |                      |                          |
|            |                                           | Acquisitions | 7,600.00      | -617,718.09          |                          |
|            |                                           | Dispositions | -20,800.00    |                      | 1,622,276.87             |
| SBJ0M677   | LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 |              |               |                      |                          |
|            |                                           | Acquisitions | 1,285,000.00  | -1,283,483.70        |                          |
|            |                                           | Dispositions | -510,000.00   |                      | 535,442.40               |
| SBD0SCD1   | LOWES COS INC 3.7% DUE 04-15-2046         |              |               |                      |                          |
|            |                                           | Acquisitions | 1,330,000.00  | -1,211,488.90        |                          |
|            |                                           | Dispositions | -960,000.00   |                      | 911,676.00               |
| SBYWC120   | LOWES COS INC 4.05% DUE 05-03-2047        |              |               |                      |                          |
|            |                                           | Acquisitions | 340,000.00    | -297,510.20          |                          |
|            |                                           | Dispositions | -1,380,000.00 |                      | 1,409,625.85             |
| SBJY1722   | LOWES COS INC FIXED 4.55% 04-05-2049      |              |               |                      |                          |
|            |                                           | Acquisitions | 6,131,000.00  | -6,456,777.26        |                          |
|            |                                           | Dispositions | -4,520,000.00 |                      | 4,932,724.90             |
| C50212V100 | LPL FINL HLDGS INC COM                    |              |               |                      |                          |
|            |                                           | Acquisitions | 13,473.00     | -1,037,127.81        |                          |
|            |                                           | Dispositions | -19,680.00    |                      | 1,622,746.89             |
| C550021109 | LULULEMON ATHLETICA INC COM               |              |               |                      |                          |
|            |                                           | Acquisitions | 900.00        | -163,734.64          |                          |
|            |                                           | Dispositions | -7,628.00     |                      | 1,150,743.44             |
| SBKTSH36   | LYB INTL FIN III LLC 4.2% DUE 10-15-2049  |              |               |                      |                          |
|            |                                           | Acquisitions | 2,175,000.00  | -2,142,114.00        |                          |
|            |                                           | Dispositions | -290,000.00   |                      | 291,508.00               |
| SB59HGR5   | MA ELEC CO 5.9% DUE 11-15-2039            |              |               |                      |                          |
|            |                                           | Acquisitions | 240,000.00    | -289,375.20          |                          |
|            |                                           | Dispositions | -535,000.00   |                      | 728,327.60               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------|--------------|---------------|----------------------|--------------------------|
| C562750109 | MANHATTAN ASSOCS INC COM               | Acquisitions | 17,217.00     | -1,125,692.68        |                          |
|            |                                        | Dispositions | -17,217.00    |                      | 1,449,697.28             |
| C56418H100 | MANPOWERGROUP INC                      | Acquisitions | 32,219.00     | -2,903,551.45        |                          |
|            |                                        | Dispositions | -5,000.00     |                      | 456,015.87               |
| SBFM2HB8   | MAPLE ESCR 5.085% DUE 05-25-2048       | Acquisitions | 195,000.00    | -201,150.30          |                          |
|            |                                        | Dispositions | -195,000.00   |                      | 204,794.85               |
| SBD41T57   | MARATHON OIL CORP 4.4% DUE 07-15-2027  | Acquisitions | 347,000.00    | -369,697.27          |                          |
|            |                                        | Dispositions | -485,000.00   |                      | 486,697.50               |
| SBYZSGJ7   | MARATHON OIL CORP 5.2% DUE 06-01-2045  | Acquisitions | 506,000.00    | -574,301.28          |                          |
|            |                                        | Dispositions | -3,250,000.00 |                      | 3,426,699.47             |
| C565849106 | MARATHON OIL CORP COM                  | Acquisitions | 18,400.00     | -298,582.31          |                          |
|            |                                        | Dispositions | -18,400.00    |                      | 300,930.32               |
| SBK203R5   | MARATHON PETE CORP 3.8% 04-01-2028     | Acquisitions | 975,000.00    | -1,008,150.00        |                          |
|            |                                        | Dispositions | -810,000.00   |                      | 840,650.40               |
| C56585A102 | MARATHON PETE CORP COM                 | Acquisitions | 32,962.00     | -2,102,479.37        |                          |
|            |                                        | Dispositions | -56,228.00    |                      | 3,281,920.16             |
| SBF00112   | MARKEL CORP 4.3% 11-01-2047            | Acquisitions | 305,000.00    | -269,305.85          |                          |
|            |                                        | Dispositions | -925,000.00   |                      | 944,225.05               |
| C57060D108 | MARKETAXESS HLDGS INC COM STK          | Acquisitions | 4,087.00      | -870,228.78          |                          |
|            |                                        | Dispositions | -4,087.00     |                      | 1,008,692.09             |
| SBJ2NYK7   | MARSH & MCLENNAN 4.375% DUE 03-15-2029 | Acquisitions | 650,000.00    | -680,120.50          |                          |
|            |                                        | Dispositions | -650,000.00   |                      | 723,057.50               |
| SBJ2NYF2   | MARSH & MCLENNAN 4.9% DUE 03-15-2049   |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                           | Acquisitions | 4,960,000.00  | -5,106,666.10        |                          |
|            |                                                           | Dispositions | -3,345,000.00 |                      | 3,922,324.35             |
| SBYX30Z8   | MARSH & MCLENNAN COS INC 4.2% 03-01-2048                  |              |               |                      |                          |
|            |                                                           | Acquisitions | 740,000.00    | -757,413.05          |                          |
|            |                                                           | Dispositions | -485,000.00   |                      | 517,445.20               |
| SBYQ8HY8   | MARSH & MCLENNAN COS INC 4.35% 01-30-2047                 |              |               |                      |                          |
|            |                                                           | Acquisitions | 265,000.00    | -271,391.80          |                          |
|            |                                                           | Dispositions | -545,000.00   |                      | 525,644.65               |
| SBJ2NYM9   | MARSH & MCLENNAN COS INC 4.75% 03-15-2039                 |              |               |                      |                          |
|            |                                                           | Acquisitions | 3,410,000.00  | -3,406,965.10        |                          |
|            |                                                           | Dispositions | -410,000.00   |                      | 503,012.60               |
| C573284106 | MARTIN MARIETTA MATLS INC COM                             |              |               |                      |                          |
|            |                                                           | Acquisitions | 550.00        | -146,065.06          |                          |
|            |                                                           | Dispositions | -550.00       |                      | 140,576.15               |
| C574599106 | MASCO CORP COM                                            |              |               |                      |                          |
|            |                                                           | Acquisitions | 32,657.00     | -1,350,492.07        |                          |
|            |                                                           | Dispositions | -70,723.00    |                      | 2,454,755.84             |
| C577933104 | MAXIMUS INC COM                                           |              |               |                      |                          |
|            |                                                           | Acquisitions | 2,049.00      | -151,835.87          |                          |
|            |                                                           | Dispositions | -2,049.00     |                      | 152,622.49               |
| SBDFC7W2   | MCDONALDS CORP 4.45% DUE 03-01-2047 REG                   |              |               |                      |                          |
|            |                                                           | Acquisitions | 885,000.00    | -942,422.55          |                          |
|            |                                                           | Dispositions | -375,000.00   |                      | 370,320.00               |
| SB831BL3   | MCDONALD'S CORP 3.625 DUE 05-01-2043                      |              |               |                      |                          |
|            |                                                           | Acquisitions | 745,000.00    | -652,661.80          |                          |
|            |                                                           | Dispositions | -625,000.00   |                      | 605,943.75               |
| SBYVN663   | MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048                |              |               |                      |                          |
|            |                                                           | Acquisitions | 375,000.00    | -354,288.75          |                          |
|            |                                                           | Dispositions | -765,000.00   |                      | 781,115.40               |
| SBK0WS12   | MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 |              |               |                      |                          |
|            |                                                           | Acquisitions | 6,790,000.00  | -6,743,747.40        |                          |
|            |                                                           | Dispositions | -1,230,000.00 |                      | 1,249,165.60             |
| C58155Q103 | MCKESSON CORP                                             |              |               |                      |                          |
|            |                                                           | Acquisitions | 31,665.00     | -4,217,155.51        |                          |
|            |                                                           | Dispositions | -8,676.00     |                      | 1,171,612.39             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------|--------------|---------------|----------------------|--------------------------|
| CG5960L103 | MEDTRONIC PLC COMMON STOCK STOCK        | Acquisitions | 37,286.00     | -3,477,906.96        |                          |
|            |                                         | Dispositions | -47,697.00    |                      | 4,744,655.63             |
| SBVG7BV9   | MERCK & CO INC NEW 3.7% DUE 02-10-2045  | Acquisitions | 1,155,000.00  | -1,191,542.60        |                          |
|            |                                         | Dispositions | -1,620,000.00 |                      | 1,694,183.16             |
| SBJ0KX14   | MERCK & CO INC NEW 3.9% 03-07-2039      | Acquisitions | 865,000.00    | -860,690.70          |                          |
|            |                                         | Dispositions | -355,000.00   |                      | 402,544.50               |
| SBJ0KX25   | MERCK & CO INC NEW 4.0% 03-07-2049      | Acquisitions | 2,450,000.00  | -2,521,056.25        |                          |
|            |                                         | Dispositions | -1,125,000.00 |                      | 1,247,065.60             |
| C58933Y105 | MERCK & CO INC NEW COM                  | Acquisitions | 54,277.00     | -4,525,582.05        |                          |
|            |                                         | Dispositions | -48,862.00    |                      | 4,101,718.52             |
| SB83ZNK8   | MERRILL LYNCH & CO 6.11% DUE 01-29-2037 | Acquisitions | 210,000.00    | -251,082.30          |                          |
|            |                                         | Dispositions | -1,415,000.00 |                      | 1,839,045.65             |
| C59156R108 | METLIFE INC COM STK USD0.01             | Acquisitions | 135,003.00    | -6,203,085.10        |                          |
|            |                                         | Dispositions | -15,200.00    |                      | 683,312.99               |
| C592688105 | METTLER-TOLEDO INTL INC COM             | Acquisitions | 827.00        | -578,557.32          |                          |
|            |                                         | Dispositions | -827.00       |                      | 571,740.33               |
| C552848103 | MGIC INVT CORP WIS COM                  | Acquisitions | 213,069.00    | -2,789,206.64        |                          |
|            |                                         | Dispositions | -35,700.00    |                      | 457,182.53               |
| C595112103 | MICRON TECH INC COM                     | Acquisitions | 100,445.00    | -4,425,638.53        |                          |
|            |                                         | Dispositions | -84,429.00    |                      | 3,681,658.31             |
| C594918BS2 | MICROSOFT CORP 3.45% DUE 08-08-2036     | Acquisitions | 615,000.00    | -627,767.40          |                          |
|            |                                         | Dispositions | -1,220,000.00 |                      | 1,368,181.20             |
| C594918BT0 | MICROSOFT CORP 3.7% DUE 08-08-2046      |              |               |                      |                          |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                           | Acquisitions | 915,000.00    | -935,282.60          |                          |
|            |                                           | Dispositions | -1,150,000.00 |                      | 1,283,699.00             |
| C594918BU7 | MICROSOFT CORP 3.95% DUE 08-08-2056       |              |               |                      |                          |
|            |                                           | Acquisitions | 1,845,000.00  | -2,101,403.70        |                          |
|            |                                           | Dispositions | -5,390,000.00 |                      | 6,147,368.80             |
| C594918BL7 | MICROSOFT CORP 4.45% DUE 11-03-2045       |              |               |                      |                          |
|            |                                           | Acquisitions | 2,400,000.00  | -2,734,277.35        |                          |
|            |                                           | Dispositions | -1,150,000.00 |                      | 1,485,802.90             |
| C594918AM6 | MICROSOFT CORP 5.3% DUE 02-08-2041        |              |               |                      |                          |
|            |                                           | Acquisitions | 320,000.00    | -386,793.60          |                          |
|            |                                           | Dispositions | -580,000.00   |                      | 743,635.40               |
| C594918104 | MICROSOFT CORP COM                        |              |               |                      |                          |
|            |                                           | Acquisitions | 35,600.00     | -3,923,306.68        |                          |
|            |                                           | Dispositions | -22,461.00    |                      | 2,940,443.83             |
| SBYP2PC5   | MICROSOFT CORP FIXED 4.25% DUE 02-06-2047 |              |               |                      |                          |
|            |                                           | Acquisitions | 895,000.00    | -1,065,787.85        |                          |
|            |                                           | Dispositions | -2,810,000.00 |                      | 3,348,579.95             |
| SBMJ6RW3   | MIDAMERICAN ENERGY 5.15% DUE 11-15-2043   |              |               |                      |                          |
|            |                                           | Acquisitions | 300,000.00    | -350,346.00          |                          |
|            |                                           | Dispositions | -2,155,000.00 |                      | 2,362,742.00             |
| SBJ1STS6   | MIDAMERICAN ENERGY CO 4.25% 07-15-2049    |              |               |                      |                          |
|            |                                           | Acquisitions | 6,625,000.00  | -6,645,083.65        |                          |
|            |                                           | Dispositions | -1,560,000.00 |                      | 1,852,688.50             |
| SBZ4C9B0   | MIDAMERICAN ENERGY CO 4.25% 05-01-2046    |              |               |                      |                          |
|            |                                           | Acquisitions | 3,845,000.00  | -4,357,223.90        |                          |
|            |                                           | Dispositions | -445,000.00   |                      | 528,744.55               |
| SBFNNXJ0   | MISSISSIPPI PWR CO 3.95% DUE 03-30-2028   |              |               |                      |                          |
|            |                                           | Acquisitions | 590,000.00    | -626,845.50          |                          |
|            |                                           | Dispositions | -590,000.00   |                      | 638,403.60               |
| SBKFH1R9   | MITSUBISHI UFJ 3.751% DUE 07-18-2039      |              |               |                      |                          |
|            |                                           | Acquisitions | 3,830,000.00  | -3,846,667.00        |                          |
|            |                                           | Dispositions | -905,000.00   |                      | 977,288.30               |
| SBGB66Q6   | MITSUBISHI UFJ 4.286% DUE 07-26-2038      |              |               |                      |                          |
|            |                                           | Acquisitions | 1,135,000.00  | -1,159,761.75        |                          |
|            |                                           | Dispositions | -1,685,000.00 |                      | 1,736,256.00             |

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| Asset ID   | Security Description                                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBKFH1S0   | MITSUBISHI UFJ FIN GRP BDS 3.195% 07-18-2029              | Acquisitions | 2,955,000.00  | -2,989,780.60        |                          |
|            |                                                           | Dispositions | -635,000.00   |                      | 657,581.60               |
| C606822BH6 | MITSUBISHI UFJ FINL GROUP INC FIXED 3.741% 03-07-2029 BEO | Acquisitions | 1,335,000.00  | -1,335,000.00        |                          |
|            |                                                           | Dispositions | -1,335,000.00 |                      | 1,392,043.65             |
| SBJLV5R6   | MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039                | Acquisitions | 1,270,000.00  | -1,279,164.50        |                          |
|            |                                                           | Dispositions | -270,000.00   |                      | 288,854.10               |
| C60687YBA6 | MIZUHO FINL GROUP 2.869% DUE 09-13-2030                   | Acquisitions | 355,000.00    | -355,000.00          |                          |
|            |                                                           | Dispositions | -355,000.00   |                      | 348,269.20               |
| SBYT4Q46   | MOLSON COORS 4.2% DUE 07-15-2046                          | Acquisitions | 750,000.00    | -724,259.10          |                          |
|            |                                                           | Dispositions | -1,730,000.00 |                      | 1,654,637.10             |
| SBG49491   | MOLSON COORS 5 DUE 05-01-2042                             | Acquisitions | 1,470,000.00  | -1,430,869.30        |                          |
|            |                                                           | Dispositions | -1,095,000.00 |                      | 1,122,996.60             |
| C60920LAE4 | MONDELEZ INTL 2.125% DUE 09-19-2022                       | Acquisitions | 1,300,000.00  | -1,299,662.00        |                          |
|            |                                                           | Dispositions | -1,300,000.00 |                      | 1,291,095.00             |
| C609207105 | MONDELEZ INTL INC COM                                     | Acquisitions | 88,494.00     | -4,712,785.15        |                          |
|            |                                                           | Dispositions | -2,400.00     |                      | 131,957.29               |
| C61174X109 | MONSTER BEVERAGE CORP NEW COM                             | Acquisitions | 85,856.00     | -4,914,037.87        |                          |
|            |                                                           | Dispositions | -85,856.00    |                      | 4,947,526.99             |
| SBZ9P947   | MORGAN STANLEY 3.971% 07-22-2038                          | Acquisitions | 645,000.00    | -603,437.70          |                          |
|            |                                                           | Dispositions | -2,130,000.00 |                      | 2,189,308.60             |
| SBYM4WR8   | MORGAN STANLEY 4.375% DUE 01-22-2047                      | Acquisitions | 225,000.00    | -226,446.75          |                          |
|            |                                                           | Dispositions | -225,000.00   |                      | 226,041.75               |
| C6174468G7 | MORGAN STANLEY 4.431% 01-23-2030                          |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                        | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                             | Acquisitions | 8,575,000.00  | -8,698,217.95        |                          |
|            |                                             | Dispositions | -6,575,000.00 |                      | 6,830,829.45             |
| SBD1KDW2   | MORGAN STANLEY 4.457% DUE 04-22-2039        |              |               |                      |                          |
|            |                                             | Acquisitions | 795,000.00    | -814,170.20          |                          |
|            |                                             | Dispositions | -1,325,000.00 |                      | 1,419,060.25             |
| SB98G6S2   | MORGAN STANLEY 6.375% DUE 07-24-2042        |              |               |                      |                          |
|            |                                             | Acquisitions | 215,000.00    | -273,477.85          |                          |
|            |                                             | Dispositions | -215,000.00   |                      | 279,414.00               |
| C617446448 | MORGAN STANLEY COM STK USD0.01              |              |               |                      |                          |
|            |                                             | Acquisitions | 135,983.00    | -5,923,908.06        |                          |
|            |                                             | Dispositions | -102,500.00   |                      | 4,474,458.37             |
| SBKLRH64   | MORGAN STANLEY FLTG RT 2.72% DUE 07-22-2025 |              |               |                      |                          |
|            |                                             | Acquisitions | 2,125,000.00  | -2,125,000.00        |                          |
|            |                                             | Dispositions | -2,125,000.00 |                      | 2,145,230.00             |
| SBGDXXF2   | MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043    |              |               |                      |                          |
|            |                                             | Acquisitions | 160,000.00    | -166,956.80          |                          |
|            |                                             | Dispositions | -160,000.00   |                      | 178,577.60               |
| C61945C103 | MOSAIC CO/THE                               |              |               |                      |                          |
|            |                                             | Acquisitions | 21,800.00     | -683,479.47          |                          |
|            |                                             | Dispositions | -21,800.00    |                      | 567,541.20               |
| SBYZGJX6   | MPLX LP 4.5% 04-15-2038                     |              |               |                      |                          |
|            |                                             | Acquisitions | 2,150,000.00  | -2,110,071.80        |                          |
|            |                                             | Dispositions | -1,150,000.00 |                      | 1,151,866.90             |
| SBYZGJY7   | MPLX LP 4.7% 04-15-2048                     |              |               |                      |                          |
|            |                                             | Acquisitions | 155,000.00    | -148,906.95          |                          |
|            |                                             | Dispositions | -2,690,000.00 |                      | 2,650,822.38             |
| SBF5M0J4   | MPLX LP 5.5% DUE 02-15-2049                 |              |               |                      |                          |
|            |                                             | Acquisitions | 3,871,000.00  | -4,083,358.63        |                          |
|            |                                             | Dispositions | -3,589,000.00 |                      | 4,007,731.88             |
| SBYXT874   | MPLX LP FIXED 5.2% DUE 03-01-2047           |              |               |                      |                          |
|            |                                             | Acquisitions | 1,325,000.00  | -1,382,252.50        |                          |
|            |                                             | Dispositions | -980,000.00   |                      | 1,003,099.80             |
| C55354G100 | MSCI INC COMMON                             |              |               |                      |                          |
|            |                                             | Acquisitions | 600.00        | -127,782.70          |                          |
|            |                                             | Dispositions | -600.00       |                      | 142,320.44               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                               | Transaction  | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------|--------------|--------------|----------------------|--------------------------|
| CN59465109 | MYLAN NV                                           | Acquisitions | 48,600.00    | -1,197,504.00        |                          |
|            |                                                    | Dispositions | -57,200.00   |                      | 1,419,705.50             |
| C62944T105 | N V R INC COM                                      | Acquisitions | 344.00       | -1,107,960.77        |                          |
|            |                                                    | Dispositions | -147.00      |                      | 560,555.71               |
| C637432NT8 | NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049 | Acquisitions | 565,000.00   | -563,067.70          |                          |
|            |                                                    | Dispositions | -185,000.00  |                      | 221,180.45               |
| SBJXCM10   | NATIONWIDE FINL 3.9% DUE 11-30-2049                | Acquisitions | 1,970,000.00 | -1,960,307.60        |                          |
|            |                                                    | Dispositions | -225,000.00  |                      | 231,468.75               |
| C64110D104 | NETAPP INC COM STK                                 | Acquisitions | 10,600.00    | -683,591.94          |                          |
|            |                                                    | Dispositions | -14,400.00   |                      | 933,559.13               |
| SBXVMCC1   | NEWFIELD EXPL CO 5.375% DUE 01-01-2026             | Acquisitions | 2,195,000.00 | -2,328,651.25        |                          |
|            |                                                    | Dispositions | -379,000.00  |                      | 414,277.32               |
| C651639106 | NEWMONT CORPORATION                                | Acquisitions | 96,400.00    | -3,496,728.48        |                          |
|            |                                                    | Dispositions | -64,700.00   |                      | 2,498,553.37             |
| SB7J8X60   | NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG          | Acquisitions | 190,000.00   | -196,805.80          |                          |
|            |                                                    | Dispositions | -570,000.00  |                      | 590,963.50               |
| C65336K103 | NEXSTAR MEDIA GROUP INC CL A CL A                  | Acquisitions | 4,300.00     | -451,388.28          |                          |
|            |                                                    | Dispositions | -4,300.00    |                      | 410,398.94               |
| SBJLTXW1   | NEXTERA ENERGY CAP 3.5% DUE 04-01-2029             | Acquisitions | 520,000.00   | -518,003.20          |                          |
|            |                                                    | Dispositions | -520,000.00  |                      | 551,469.75               |
| C654106103 | NIKE INC CL B                                      | Acquisitions | 37,200.00    | -3,355,717.78        |                          |
|            |                                                    | Dispositions | -6,800.00    |                      | 615,657.86               |
| SBD72Q01   | NISOURCE FIN CORP 3.95% DUE 03-30-2048             |              |              |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBK20BW6   | NISOURCE INC 2.95% DUE 09-01-2029     | Acquisitions | 340,000.00    | -358,740.80          |                          |
|            |                                       | Dispositions | -1,145,000.00 |                      | 1,107,780.60             |
| SBK5MW93   | NOBLE ENERGY INC 4.2% DUE 10-15-2049  | Acquisitions | 320,000.00    | -319,443.20          |                          |
|            |                                       | Dispositions | -320,000.00   |                      | 322,963.20               |
| SBD0NMR0   | NOBLE ENERGY INC 4.95% DUE 08-15-2047 | Acquisitions | 2,680,000.00  | -2,678,124.00        |                          |
|            |                                       | Dispositions | -625,000.00   |                      | 598,660.75               |
| SBSJV4K7   | NOBLE ENERGY INC 5.05% DUE 11-15-2044 | Acquisitions | 240,000.00    | -222,012.00          |                          |
|            |                                       | Dispositions | -240,000.00   |                      | 237,386.40               |
| SBLSP519   | NOBLE ENERGY INC 5.25% DUE 11-15-2043 | Acquisitions | 1,409,000.00  | -1,457,678.48        |                          |
|            |                                       | Dispositions | -2,435,000.00 |                      | 2,294,631.00             |
| SB3WSZZ2   | NOBLE ENERGY INC 6% DUE 03-01-2041    | Acquisitions | 300,000.00    | -319,920.00          |                          |
|            |                                       | Dispositions | -1,180,000.00 |                      | 1,200,280.75             |
| SBNFX1H8   | NORDSTROM INC 5% DUE 01-15-2044       | Acquisitions | 530,000.00    | -617,086.95          |                          |
|            |                                       | Dispositions | -160,000.00   |                      | 184,244.80               |
| SBD5H1N6   | NORFOLK SOUTHN 3.8% DUE 08-01-2028    | Acquisitions | 120,000.00    | -101,048.40          |                          |
|            |                                       | Dispositions | -215,000.00   |                      | 185,437.50               |
| C655844BY3 | NORFOLK SOUTHN CORP 4.15% 02-28-2048  | Acquisitions | 780,000.00    | -805,732.20          |                          |
|            |                                       | Dispositions | -780,000.00   |                      | 806,590.20               |
| SBKBTGN0   | NORFOLK SOUTHN FIXED 4.1% 05-15-2049  | Acquisitions | 320,000.00    | -357,843.20          |                          |
|            |                                       | Dispositions | -320,000.00   |                      | 359,916.80               |
| SBKLMSY4   | NORTHN STS PWR CO 2.9% DUE 03-01-2050 | Acquisitions | 2,300,000.00  | -2,331,057.15        |                          |
|            |                                       | Dispositions | -315,000.00   |                      | 355,398.75               |
|            |                                       | Acquisitions | 1,200,000.00  | -1,168,701.60        |                          |
|            |                                       | Dispositions | -1,200,000.00 |                      | 1,143,777.75             |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBF15KF3   | NORTHROP GRUMMAN 3.25% DUE 01-15-2028        | Acquisitions | 1,680,000.00  | -1,704,544.80        |                          |
|            |                                              | Dispositions | -1,625,000.00 |                      | 1,624,763.65             |
| SBF15KD1   | NORTHROP GRUMMAN 4.03% DUE 10-15-2047        | Acquisitions | 3,705,000.00  | -3,869,368.65        |                          |
|            |                                              | Dispositions | -705,000.00   |                      | 733,778.10               |
| SBB9ZSW0   | NORTHROP GRUMMAN 4.75% DUE 06-01-2043        | Acquisitions | 955,000.00    | -1,111,681.65        |                          |
|            |                                              | Dispositions | -595,000.00   |                      | 718,867.10               |
| C668771108 | NORTONLIFE LOCK INC                          | Dispositions | -8,700.00     |                      | 212,077.88               |
|            |                                              | Free Receipt | 8,700.00      | 198,593.28           |                          |
| CG66721104 | NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 | Acquisitions | 21,957.00     | -1,223,798.84        |                          |
|            |                                              | Dispositions | -54,376.00    |                      | 2,805,901.42             |
| SBK1PN26   | NOVARTIS CAP CORP 4.4% DUE 05-06-2044        | Acquisitions | 475,000.00    | -507,357.00          |                          |
|            |                                              | Dispositions | -1,425,000.00 |                      | 1,709,729.25             |
| C629377508 | NRG ENERGY INC COM NEW                       | Acquisitions | 34,504.00     | -1,373,232.50        |                          |
|            |                                              | Dispositions | -13,200.00    |                      | 445,308.28               |
| C67020Y100 | NUANCE COMMUNICATIONS INC COM                | Acquisitions | 8,700.00      | -125,444.46          |                          |
|            |                                              | Dispositions | -28,700.00    |                      | 442,662.14               |
| SBJH0CR6   | NUTRIEN LTD FIXED 4.2% DUE 04-01-2029        | Acquisitions | 675,000.00    | -672,819.75          |                          |
|            |                                              | Dispositions | -675,000.00   |                      | 714,617.10               |
| CG6700G107 | NVENT ELECTRIC PLC COM USD0.01 WI            | Acquisitions | 20,600.00     | -544,752.12          |                          |
|            |                                              | Dispositions | -35,800.00    |                      | 771,805.40               |
| CN6596X109 | NXP SEMICONDUCTORS N V COM STK               | Acquisitions | 48,300.00     | -4,634,848.32        |                          |
|            |                                              | Dispositions | -22,100.00    |                      | 2,613,690.97             |
| SBFMZD75   | OCCIDENTAL PETE 4.2% DUE 03-15-2048          |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                              | Acquisitions | 2,290,000.00  | -2,244,171.88        |                          |
|            |                                                              | Dispositions | -295,000.00   |                      | 288,094.05               |
| SBJ9NFP2   | OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG |              |               |                      |                          |
|            |                                                              | Acquisitions | 1,074,000.00  | -1,069,852.90        |                          |
|            |                                                              | Dispositions | -735,000.00   |                      | 746,421.90               |
| SBJ9NFR4   | OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039                |              |               |                      |                          |
|            |                                                              | Acquisitions | 1,184,000.00  | -1,177,855.04        |                          |
|            |                                                              | Dispositions | -1,135,000.00 |                      | 1,164,143.50             |
| C674599105 | OCCIDENTAL PETROLEUM CORP                                    |              |               |                      |                          |
|            |                                                              | Acquisitions | 14,300.00     | -628,946.39          |                          |
|            |                                                              | Dispositions | -53,040.00    |                      | 3,141,333.22             |
| SBJVQFY8   | OHIO PWR CO CORP 4.0% 06-01-2049                             |              |               |                      |                          |
|            |                                                              | Acquisitions | 775,000.00    | -773,109.00          |                          |
|            |                                                              | Dispositions | -775,000.00   |                      | 857,830.15               |
| C680223104 | OLD REP INTL CORP COM                                        |              |               |                      |                          |
|            |                                                              | Acquisitions | 73,195.00     | -1,617,653.78        |                          |
|            |                                                              | Dispositions | -41,900.00    |                      | 956,327.31               |
| SBJ2XVC8   | ONEOK INC NEW 4.35% 03-15-2029                               |              |               |                      |                          |
|            |                                                              | Acquisitions | 635,000.00    | -673,150.80          |                          |
|            |                                                              | Dispositions | -635,000.00   |                      | 677,062.40               |
| SBK9V9H7   | ONEOK INC NEW 4.45% DUE 09-01-2049                           |              |               |                      |                          |
|            |                                                              | Acquisitions | 2,540,000.00  | -2,536,578.90        |                          |
|            |                                                              | Dispositions | -945,000.00   |                      | 945,646.55               |
| SBF0NYC3   | ONEOK INC NEW 4.95% DUE 07-13-2047                           |              |               |                      |                          |
|            |                                                              | Acquisitions | 415,000.00    | -409,248.10          |                          |
|            |                                                              | Dispositions | -415,000.00   |                      | 428,532.00               |
| SBDDR194   | ONEOK INC NEW 5.2% DUE 07-15-2048                            |              |               |                      |                          |
|            |                                                              | Acquisitions | 3,010,000.00  | -2,982,488.60        |                          |
|            |                                                              | Dispositions | -1,680,000.00 |                      | 1,727,169.05             |
| SBK9V9C2   | ONEOK INC NEW FIXED 3.4% 09-01-2029                          |              |               |                      |                          |
|            |                                                              | Acquisitions | 620,000.00    | -617,954.00          |                          |
|            |                                                              | Dispositions | -620,000.00   |                      | 613,558.20               |
| SBF4ZFF5   | ORACLE CORP 3.8% 11-15-2037                                  |              |               |                      |                          |
|            |                                                              | Acquisitions | 770,000.00    | -757,692.10          |                          |
|            |                                                              | Dispositions | -3,005,000.00 |                      | 3,144,441.80             |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBY7RCZ0   | ORACLE CORP 3.85% DUE 07-15-2036         | Acquisitions | 815,000.00    | -774,097.80          |                          |
|            |                                          | Dispositions | -525,000.00   |                      | 576,561.75               |
| SBD390R1   | ORACLE CORP 4% 11-15-2047                | Acquisitions | 865,000.00    | -850,525.95          |                          |
|            |                                          | Dispositions | -3,375,000.00 |                      | 3,537,462.85             |
| SBY7RD02   | ORACLE CORP 4% DUE 07-15-2046            | Acquisitions | 1,650,000.00  | -1,680,509.45        |                          |
|            |                                          | Dispositions | -1,250,000.00 |                      | 1,206,118.45             |
| SBWTM334   | ORACLE CORP 4.125% DUE 05-15-2045        | Acquisitions | 545,000.00    | -535,293.55          |                          |
|            |                                          | Dispositions | -685,000.00   |                      | 686,588.20               |
| SBWTM356   | ORACLE CORP 4.375% DUE 05-15-2055        | Acquisitions | 1,470,000.00  | -1,654,094.50        |                          |
|            |                                          | Dispositions | -300,000.00   |                      | 313,809.00               |
| SBP4W512   | ORACLE CORP 4.5% DUE 07-08-2044          | Acquisitions | 220,000.00    | -249,403.00          |                          |
|            |                                          | Dispositions | -220,000.00   |                      | 255,439.80               |
| SB7FNML7   | ORACLE CORP 5.375 DUE 07-15-2040         | Acquisitions | 960,000.00    | -1,169,359.80        |                          |
|            |                                          | Dispositions | -595,000.00   |                      | 770,637.50               |
| SB3LR141   | ORACLE CORP 6.125% DUE 07-08-2039        | Acquisitions | 370,000.00    | -475,006.00          |                          |
|            |                                          | Dispositions | -370,000.00   |                      | 472,741.60               |
| SB2QR213   | ORACLE CORP 6.5% DUE 04-15-2038          | Acquisitions | 635,000.00    | -787,541.40          |                          |
|            |                                          | Dispositions | -635,000.00   |                      | 835,851.15               |
| C68389X105 | ORACLE CORP COM                          | Acquisitions | 51,863.00     | -2,889,316.96        |                          |
|            |                                          | Dispositions | -87,276.00    |                      | 4,684,282.26             |
| S9A32HNU   | OTC DER CASH COLL RECEIVABLE FROM UBSSEC | Acquisitions | 70,000.00     | -70,000.00           |                          |
|            |                                          | Dispositions | -70,000.00    |                      | 70,000.00                |
| S9A32GLL   | OTC DERIVATIVE CASH COLL PAY TO CITIBANK |              |               |                      |                          |



## ◆ 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 | -330,000.00   |                      | 330,000.00               |
| S9B8RP6U   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED |              |               |                      |                          |
|            |                                                                   | Acquisitions | 120,000.00    | -120,000.00          |                          |
|            |                                                                   | Dispositions | -200,000.00   |                      | 200,000.00               |
| S9A32GTU   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33       |              |               |                      |                          |
|            |                                                                   | Acquisitions | 270,000.00    | -270,000.00          |                          |
|            |                                                                   | Dispositions | -270,000.00   |                      | 270,000.00               |
| S9A32HHL   | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA |              |               |                      |                          |
|            |                                                                   | Acquisitions | 990,000.00    | -990,000.00          |                          |
|            |                                                                   | Dispositions | -880,000.00   |                      | 880,000.00               |
| S9B8RP6L   | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED      |              |               |                      |                          |
|            |                                                                   | Acquisitions | 180,000.00    | -180,000.00          |                          |
|            |                                                                   | Dispositions | -180,000.00   |                      | 180,000.00               |
| S9A32HKU   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS                 |              |               |                      |                          |
|            |                                                                   | Acquisitions | 280,000.00    | -280,000.00          |                          |
|            |                                                                   | Dispositions | -550,000.00   |                      | 550,000.00               |
| C690742101 | OWENS CORNING NEW COM STK                                         |              |               |                      |                          |
|            |                                                                   | Acquisitions | 23,503.00     | -1,496,601.46        |                          |
|            |                                                                   | Dispositions | -2,400.00     |                      | 151,587.30               |
| SBHXC�N8   | PACIFICORP 4.15% 02-15-2050                                       |              |               |                      |                          |
|            |                                                                   | Acquisitions | 3,445,000.00  | -3,428,980.75        |                          |
|            |                                                                   | Dispositions | -2,400,000.00 |                      | 2,756,567.45             |
| C695156109 | PACKAGING CORP AMER COM ISIN US6951561090                         |              |               |                      |                          |
|            |                                                                   | Acquisitions | 27,575.00     | -2,585,414.32        |                          |
|            |                                                                   | Dispositions | -29,751.00    |                      | 2,946,259.22             |
| SBKMKKT6   | PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049                    |              |               |                      |                          |
|            |                                                                   | Acquisitions | 510,000.00    | -505,512.00          |                          |
|            |                                                                   | Dispositions | -510,000.00   |                      | 529,066.00               |
| C697435105 | PALO ALTO NETWORKS INC COM USD0.0001                              |              |               |                      |                          |
|            |                                                                   | Acquisitions | 4,600.00      | -1,118,618.53        |                          |
|            |                                                                   | Dispositions | -4,600.00     |                      | 1,004,980.86             |
| C69924R108 | PARAMOUNT GROUP INC COM                                           |              |               |                      |                          |
|            |                                                                   | Acquisitions | 64,158.00     | -912,580.78          |                          |
|            |                                                                   | Dispositions | -64,158.00    |                      | 845,519.56               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                     | Transaction  | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------|--------------|--------------|----------------------|--------------------------|
| C700517105 | PARK HOTELS & RESORTS INC COM            | Acquisitions | 78,237.00    | -2,372,444.47        |                          |
|            |                                          | Dispositions | -105,351.00  |                      | 2,563,202.59             |
| SBJTDRM3   | PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049 | Acquisitions | 400,000.00   | -394,016.00          |                          |
|            |                                          | Dispositions | -400,000.00  |                      | 398,060.00               |
| C70450Y103 | PAYPAL HLDGS INC COM                     | Acquisitions | 33,400.00    | -3,683,145.76        |                          |
|            |                                          | Dispositions | -33,400.00   |                      | 3,473,389.36             |
| C69318G106 | PBF ENERGY INC CL A CL A                 | Acquisitions | 15,066.00    | -430,324.62          |                          |
|            |                                          | Dispositions | -29,900.00   |                      | 903,302.94               |
| C704551100 | PEABODY ENERGY CORP NEW                  | Acquisitions | 7,957.00     | -243,556.90          |                          |
|            |                                          | Dispositions | -36,712.00   |                      | 708,510.74               |
| CG7S00T104 | PENTAIR PLC COM USD0.01                  | Acquisitions | 7,200.00     | -310,694.35          |                          |
|            |                                          | Dispositions | -7,200.00    |                      | 297,463.90               |
| C713448EP9 | PEPSICO INC 2.875% DUE 10-15-2049        | Acquisitions | 885,000.00   | -869,583.30          |                          |
|            |                                          | Dispositions | -315,000.00  |                      | 301,981.05               |
| C713448EM6 | PEPSICO INC 3.375% DUE 07-29-2049        | Acquisitions | 9,350,000.00 | -9,298,565.90        |                          |
|            |                                          | Dispositions | -250,000.00  |                      | 253,167.50               |
| C713448108 | PEPSICO INC COM                          | Acquisitions | 20,019.00    | -2,532,960.52        |                          |
|            |                                          | Dispositions | -12,774.00   |                      | 1,720,823.77             |
| C71377A103 | PERFORMANCE FOOD GROUP CO COM            | Acquisitions | 12,300.00    | -469,665.23          |                          |
|            |                                          | Dispositions | -18,496.00   |                      | 747,791.36               |
| C715347100 | PERSPECTA INC COM                        | Acquisitions | 7,400.00     | -198,427.94          |                          |
|            |                                          | Dispositions | -22,900.00   |                      | 457,408.79               |
| SB2RJ2C9   | PETRO-CDA 6.8% DUE 05-15-2038            |              |              |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                  | Acquisitions | 355,000.00    | -481,742.10          |                          |
|            |                                                                  | Dispositions | -825,000.00   |                      | 1,155,924.00             |
| SBJ1G678   | PFIZER INC 4% DUE 03-15-2049                                     | Acquisitions | 940,000.00    | -924,649.80          |                          |
|            |                                                                  | Dispositions | -425,000.00   |                      | 492,502.75               |
| SBFY0KD3   | PFIZER INC 4.1% 09-15-2038                                       | Acquisitions | 245,000.00    | -250,737.90          |                          |
|            |                                                                  | Dispositions | -345,000.00   |                      | 363,978.45               |
| SBFY0KF5   | PFIZER INC 4.2% 09-15-2048                                       | Acquisitions | 840,000.00    | -980,317.50          |                          |
|            |                                                                  | Dispositions | -900,000.00   |                      | 930,826.55               |
| SBJ1G667   | PFIZER INC FIXED 3.9% 03-15-2039                                 | Acquisitions | 635,000.00    | -642,089.70          |                          |
|            |                                                                  | Dispositions | -635,000.00   |                      | 707,161.40               |
| SB8MJDB2   | PFIZER INC NT 7.2 DUE 03-15-2039                                 | Acquisitions | 340,000.00    | -519,642.40          |                          |
|            |                                                                  | Dispositions | -375,000.00   |                      | 537,767.55               |
| SB90G0K0   | PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 | Acquisitions | 520,000.00    | -509,995.20          |                          |
|            |                                                                  | Dispositions | -210,000.00   |                      | 220,974.60               |
| SB83KB65   | PHILIP MORRIS INTL 4.125% DUE 03-04-2043                         | Acquisitions | 200,000.00    | -210,224.00          |                          |
|            |                                                                  | Dispositions | -200,000.00   |                      | 219,462.00               |
| SBSMTK33   | PHILIP MORRIS INTL 4.25% DUE 11-10-2044                          | Acquisitions | 1,460,000.00  | -1,514,233.30        |                          |
|            |                                                                  | Dispositions | -2,035,000.00 |                      | 2,149,275.35             |
| C718172109 | PHILIP MORRIS INTL COM STK NPV                                   | Acquisitions | 87,074.00     | -6,872,688.36        |                          |
|            |                                                                  | Dispositions | -98,919.00    |                      | 7,924,695.79             |
| SBKLMT63   | PHILLIPS 66 3.15% DUE 12-15-2029                                 | Acquisitions | 250,000.00    | -249,452.50          |                          |
|            |                                                                  | Dispositions | -250,000.00   |                      | 247,252.50               |
| SBSPCC33   | PHILLIPS 66 4.875% DUE 11-15-2044                                | Acquisitions | 2,725,000.00  | -2,889,756.50        |                          |
|            |                                                                  | Dispositions | -600,000.00   |                      | 696,535.85               |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                            | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C718546104 | PHILLIPS 66 COM                                 | Acquisitions | 13,486.00     | -1,455,879.84        |                          |
|            |                                                 | Dispositions | -8,590.00     |                      | 786,940.69               |
| SPIEDMON   | PIEDMONT NAT GAS 3.5% DUE 06-01-2029            | Acquisitions | 1,000,000.00  | -1,002,688.20        |                          |
|            |                                                 | Dispositions | -565,000.00   |                      | 596,961.50               |
| C723484101 | PINNACLE W. CAP CORP COM                        | Acquisitions | 9,600.00      | -902,267.71          |                          |
|            |                                                 | Dispositions | -9,600.00     |                      | 838,210.22               |
| C723787107 | PIONEER NAT RES CO COM                          | Acquisitions | 8,100.00      | -1,220,644.24        |                          |
|            |                                                 | Dispositions | -8,100.00     |                      | 1,068,810.24             |
| SB92Y2L7   | PLAINS ALL AMERN 4.3% DUE 01-31-2043            | Acquisitions | 270,000.00    | -241,990.20          |                          |
|            |                                                 | Dispositions | -1,335,000.00 |                      | 1,200,673.25             |
| C72650RBE1 | PLAINS ALL AMERN 4.7 DUE 06-15-2044             | Acquisitions | 470,000.00    | -441,330.00          |                          |
|            |                                                 | Dispositions | -1,520,000.00 |                      | 1,453,341.30             |
| SBYM9466   | PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 | Acquisitions | 945,000.00    | -923,778.40          |                          |
|            |                                                 | Dispositions | -550,000.00   |                      | 537,615.50               |
| C733174700 | POPULAR INC COM NEW COM USD6 (POST REV SPLIT)   | Acquisitions | 19,200.00     | -989,897.12          |                          |
|            |                                                 | Dispositions | -7,500.00     |                      | 406,897.08               |
| C736508847 | PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW     | Acquisitions | 3,600.00      | -173,608.07          |                          |
|            |                                                 | Dispositions | -7,400.00     |                      | 331,178.18               |
| C737446104 | POST HLDGS INC COM STK                          | Acquisitions | 700.00        | -75,265.68           |                          |
|            |                                                 | Dispositions | -14,400.00    |                      | 1,524,173.54             |
| SBKKGQM1   | PPG INDS INC 2.8% DUE 08-15-2029 RG             | Acquisitions | 350,000.00    | -349,062.00          |                          |
|            |                                                 | Dispositions | -350,000.00   |                      | 348,239.50               |
| SBD6JXP7   | PPL CAP FDG INC 4% DUE 09-15-2047               |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                          | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                               | Acquisitions | 600,000.00    | -575,851.95          |                          |
|            |                                               | Dispositions | -600,000.00   |                      | 624,426.00               |
| C69354M108 | PRA HEALTH SCIENCES INC COM                   |              |               |                      |                          |
|            |                                               | Acquisitions | 2,600.00      | -277,855.74          |                          |
|            |                                               | Dispositions | -2,600.00     |                      | 246,711.27               |
| C742718109 | PROCTER & GAMBLE COM NPV                      |              |               |                      |                          |
|            |                                               | Acquisitions | 115,014.00    | -13,214,159.41       |                          |
|            |                                               | Dispositions | -17,211.00    |                      | 1,776,571.66             |
| SB5L3ZK7   | PROGRESS ENERGY 6.5% DUE 02-01-2042           |              |               |                      |                          |
|            |                                               | Acquisitions | 520,000.00    | -588,754.40          |                          |
|            |                                               | Dispositions | -265,000.00   |                      | 318,188.15               |
| SBG0T5R0   | PROGRESSIVE CORP 4.2% DUE 03-15-2048          |              |               |                      |                          |
|            |                                               | Acquisitions | 965,000.00    | -1,082,465.60        |                          |
|            |                                               | Dispositions | -510,000.00   |                      | 602,767.80               |
| SBDR0683   | PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG |              |               |                      |                          |
|            |                                               | Acquisitions | 800,000.00    | -895,507.40          |                          |
|            |                                               | Dispositions | -670,000.00   |                      | 673,611.30               |
| C74340XBJ9 | PROLOGIS L P 4.375% DUE 09-15-2048            |              |               |                      |                          |
|            |                                               | Acquisitions | 685,000.00    | -805,691.25          |                          |
|            |                                               | Dispositions | -445,000.00   |                      | 560,731.30               |
| SBFNNX67   | PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048    |              |               |                      |                          |
|            |                                               | Acquisitions | 1,245,000.00  | -1,410,101.40        |                          |
|            |                                               | Dispositions | -1,340,000.00 |                      | 1,491,942.60             |
| C74432QCE3 | PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050    |              |               |                      |                          |
|            |                                               | Acquisitions | 1,070,000.00  | -1,156,182.10        |                          |
|            |                                               | Dispositions | -620,000.00   |                      | 650,142.70               |
| SBKVJXR3   | PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG   |              |               |                      |                          |
|            |                                               | Acquisitions | 5,300,000.00  | -5,308,280.85        |                          |
|            |                                               | Dispositions | -1,135,000.00 |                      | 1,132,369.80             |
| SBFZCSL2   | PRUDENTIAL FINL INC 3.935% DUE 12-07-2049     |              |               |                      |                          |
|            |                                               | Acquisitions | 365,000.00    | -401,967.20          |                          |
|            |                                               | Dispositions | -790,000.00   |                      | 782,686.30               |
| C744320102 | PRUDENTIAL FINL INC COM                       |              |               |                      |                          |
|            |                                               | Acquisitions | 9,200.00      | -820,451.95          |                          |
|            |                                               | Dispositions | -61,978.00    |                      | 5,570,823.04             |

# ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C69360J107 | PS BUSINESS PKS INC CALIF COM                                          | Acquisitions | 3,000.00      | -528,398.75          |                          |
|            |                                                                        | Dispositions | -3,000.00     |                      | 490,526.77               |
| C744573106 | PUB SERVICE ENTERPRISE GROUP INC COM                                   | Acquisitions | 13,420.00     | -791,807.24          |                          |
|            |                                                                        | Dispositions | -9,518.00     |                      | 568,425.70               |
| C74460D109 | PUB STORAGE COM                                                        | Acquisitions | 11,000.00     | -2,387,201.05        |                          |
|            |                                                                        | Dispositions | -2,900.00     |                      | 613,578.88               |
| SBJXS092   | PUB SVC ELEC GAS CO FIXED 3.2% 05-15-2029 REG                          | Acquisitions | 655,000.00    | -652,438.95          |                          |
|            |                                                                        | Dispositions | -655,000.00   |                      | 698,511.65               |
| SBF4NQX4   | PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048                           | Acquisitions | 200,000.00    | -235,818.00          |                          |
|            |                                                                        | Dispositions | -175,000.00   |                      | 188,963.25               |
| SBKDJPC0   | PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                                 | Acquisitions | 9,420,000.00  | -9,297,440.60        |                          |
|            |                                                                        | Dispositions | -1,475,000.00 |                      | 1,492,584.50             |
| SBK5HXM8   | PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049            | Acquisitions | 730,000.00    | -726,375.65          |                          |
|            |                                                                        | Dispositions | -170,000.00   |                      | 174,131.00               |
| SBK6LQH5   | PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049                          | Acquisitions | 520,000.00    | -516,635.60          |                          |
|            |                                                                        | Dispositions | -255,000.00   |                      | 258,842.85               |
| C745867101 | PULTE GROUP INC                                                        | Acquisitions | 154,817.00    | -5,230,212.10        |                          |
|            |                                                                        | Dispositions | -20,000.00    |                      | 543,417.10               |
| S9JZPDNU   | PUT SWO USD BNPAFRPP P 1.69% / R 3MLIBOR European 317U438U8 12/04/2019 | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|            |                                                                        | Dispositions | -2,200,000.00 |                      | 2,530.00                 |
| S9J7631U   | PUT SWO USD BNPAFRPP P 2.45% / R 3MLIBOR European 317U451S5 05/02/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|            |                                                                        | Dispositions | -2,700,000.00 |                      | 3,240.00                 |
| S9J66H7U   | PUT SWO USD BNPAFRPP P 2.6% / R 3MLIBOR European 317U288S4 04/12/2019  |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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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 |                      | 1,725.00                 |
| S9J62Z6U | PUT SWO USD BNPAFRPP P 2.61% / R 3MLIBOR European 317U266S0 04/09/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 2,300.00                 |
| S9J4VMLU | PUT SWO USD BNPAFRPP P 2.71% / R 3MLIBOR European 317U038S7 03/05/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 2,590.00                 |
| S9J4KM6U | PUT SWO USD BNPAFRPP P 2.78% / R 3MLIBOR European 317U978R1 02/26/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 3,220.00                 |
| S9JZML2U | PUT SWO USD BOFAUS6S P 1.66% / R 3MLIBOR European 317U391U3 11/29/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 4,240.00                 |
| S9JZX4U  | PUT SWO USD BOFAUS6S P 1.7% / R 3MLIBOR European 317U328U1 11/25/2019   |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 4,031.00                 |
| S9JZ9Y4U | PUT SWO USD BOFAUS6S P 1.73% / R 3MLIBOR European 317U183U5 11/12/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 4,200.00                 |
| S9J52ZTU | PUT SWO USD BOFAUS6S P 2.64% / R 3MLIBOR European 317U064S4 03/08/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,600,000.00 |                      | 2,795.00                 |
| S9J54FAU | PUT SWO USD BOFAUS6S P 2.661% / R 3MLIBOR European 317U067S1 03/11/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 2,744.00                 |
| S9J61BVU | PUT SWO USD CHASUS33 P 2.635% / R 3MLIBOR European 317U261S5 04/08/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,100,000.00 |                      | 2,821.00                 |
| S9J5E69U | PUT SWO USD CHASUS33 P 2.675% / R 3MLIBOR European 317U156S3 03/21/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,000,000.00 |                      | 3,150.00                 |
| S9J8NXLU | PUT SWO USD CITIUS33 P 2.33% / R 3MLIBOR European 317U746S0 06/18/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 3,105.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J7AS3U | PUT SWO USD CITIUS33 P 2.46% / R 3MLIBOR European 317U469S5 05/07/2019 | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,500,000.00 |                      | 2,718.75                 |
| S9J7KQ2U | PUT SWO USD CITIUS33 P 2.52% / R 3MLIBOR European 317U519S5 05/15/2019 | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,200,000.00 |                      | 2,200.00                 |
| S9JXDF0U | PUT SWO USD CSFPG2L P 1.94% / R 3MLIBOR European 317U241T8 08/19/2019  | Acquisitions | 3,900,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -3,900,000.00 |                      | 5,265.00                 |
| S9JX9GEU | PUT SWO USD CSFPG2L P 1.965% / R 3MLIBOR European 317U207T0 08/15/2019 | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,400,000.00 |                      | 3,510.00                 |
| S9JX4Y4U | PUT SWO USD CSFPG2L P 2.13% / R 3MLIBOR European 317U136T6 08/09/2019  | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -1,200,000.00 |                      | 3,000.00                 |
| S9J8B74U | PUT SWO USD CSFPG2L P 2.41% / R 3MLIBOR European 317U662S0 06/07/2019  | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,400,000.00 |                      | 3,000.00                 |
| S9J7DPXU | PUT SWO USD CSFPG2L P 2.45% / R 3MLIBOR European 317U478S4 05/09/2019  | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,700,000.00 |                      | 2,700.00                 |
| S9J7GRLU | PUT SWO USD CSFPG2L P 2.45% / R 3MLIBOR European 317U502S4 05/13/2019  | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,100,000.00 |                      | 1,995.00                 |
| S9J7VE1U | PUT SWO USD CSFPG2L P 2.46% / R 3MLIBOR European 317U578S3 05/24/2019  | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,100,000.00 |                      | 2,520.00                 |
| S9J79QFU | PUT SWO USD CSFPG2L P 2.47% / R 3MLIBOR European 317U467S7 05/06/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,500,000.00 |                      | 2,750.00                 |
| S9J7CBFU | PUT SWO USD CSFPG2L P 2.48% / R 3MLIBOR European 317U471S1 05/08/2019  | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,500,000.00 |                      | 2,500.00                 |
| S9J88PJU | PUT SWO USD CSFPG2L P 2.48% / R 3MLIBOR European 317U651S3 06/04/2019  |              |               |                      |                          |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                         | Acquisitions | 2,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,000,000.00 |                      | 2,000.00                 |
| S9J87SFU | PUT SWO USD CSFPG2L P 2.51% / R 3MLIBOR European 317U642S5 06/03/2019   |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,100,000.00 |                      | 2,100.00                 |
| S9J22Z9U | PUT SWO USD DEUTGB2L P 1.625% / R 3MLIBOR European 317U062U1 11/01/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 3,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,500,000.00 |                      | 6,650.00                 |
| S9K14VLU | PUT SWO USD GSCMUS33 P 1.66% / R 3MLIBOR European 317U608U2 12/27/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 3,645.00                 |
| S9K13EZU | PUT SWO USD GSCMUS33 P 1.67% / R 3MLIBOR European 317U586U8 12/23/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,200,000.00 |                      | 2,926.00                 |
| S9JZBYMU | PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U212U0 11/15/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 4,760.00                 |
| S9JZQ28U | PUT SWO USD GSCMUS33 P 1.75% / R 3MLIBOR European 317U471U6 12/06/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 4,160.00                 |
| S9JZFMTU | PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U267U4 11/21/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 4,080.00                 |
| S9JZKQBU | PUT SWO USD GSCMUS33 P 1.78% / R 3MLIBOR European 317U353U9 11/29/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 3,750.00                 |
| S9JZVRMU | PUT SWO USD GSCMUS33 P 1.845% / R 3MLIBOR European 317U518U1 12/12/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 3,720.00                 |
| S9J9FEEU | PUT SWO USD GSCMUS33 P 2.07% / R 3MLIBOR European 317U932S4 07/11/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 3,250.00                 |
| S9J93H0U | PUT SWO USD GSCMUS33 P 2.18% / R 3MLIBOR European 317U825S4 06/28/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 3,500.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9JX7LHU | PUT SWO USD GSCMUS33 P 2.21% / R 3MLIBOR European 317U171T2 08/12/2019 | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -1,200,000.00 |                      | 2,760.00                 |
| S9J9GEVU | PUT SWO USD GSCMUS33 P 2.23% / R 3MLIBOR European 317U942S2 07/12/2019 | Acquisitions | 1,200,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -1,200,000.00 |                      | 2,880.00                 |
| S9J8V34U | PUT SWO USD GSCMUS33 P 2.24% / R 3MLIBOR European 317U789S8 06/25/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,900,000.00 |                      | 3,770.00                 |
| S9J8LR5U | PUT SWO USD GSCMUS33 P 2.3% / R 3MLIBOR European 317U737S1 06/17/2019  | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,300,000.00 |                      | 2,760.00                 |
| S9J8QGEU | PUT SWO USD GSCMUS33 P 2.31% / R 3MLIBOR European 317U752S1 06/19/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,900,000.00 |                      | 4,219.50                 |
| S9J8UZHU | PUT SWO USD GSCMUS33 P 2.32% / R 3MLIBOR European 317U779S0 06/24/2019 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,900,000.00 |                      | 3,770.00                 |
| S9J8RG4U | PUT SWO USD GSCMUS33 P 2.33% / R 3MLIBOR European 317U756S7 06/20/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,700,000.00 |                      | 3,672.00                 |
| S9J8KJCU | PUT SWO USD GSCMUS33 P 2.34% / R 3MLIBOR European 317U724S6 06/14/2019 | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,400,000.00 |                      | 3,300.00                 |
| S9J8TEJU | PUT SWO USD GSCMUS33 P 2.35% / R 3MLIBOR European 317U764S7 06/21/2019 | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,700,000.00 |                      | 3,591.00                 |
| S9J7FAUU | PUT SWO USD GSCMUS33 P 2.42% / R 3MLIBOR European 317U493S5 05/10/2019 | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,500,000.00 |                      | 2,625.00                 |
| S9J85TSU | PUT SWO USD GSCMUS33 P 2.42% / R 3MLIBOR European 317U623S8 06/03/2019 | Acquisitions | 2,100,000.00  | 0.00                 |                          |
|          |                                                                        | Dispositions | -2,100,000.00 |                      | 2,310.00                 |
| S9J84NPU | PUT SWO USD GSCMUS33 P 2.43% / R 3MLIBOR European 317U615S8 05/31/2019 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|          |                                                                         | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 2,772.00                 |
| S9J8DHWU | PUT SWO USD GSCMUS33 P 2.43% / R 3MLIBOR European 317U678S2 06/10/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 3,375.00                 |
| S9J82BGU | PUT SWO USD GSCMUS33 P 2.44% / R 3MLIBOR European 317U596S1 05/28/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 2,443.75                 |
| S9J7XVYU | PUT SWO USD GSCMUS33 P 2.47% / R 3MLIBOR European 317U591S6 05/28/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 2,576.00                 |
| S9J6CK8U | PUT SWO USD GSCMUS33 P 2.58% / R 3MLIBOR European 317U323S1 04/15/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,300,000.00 |                      | 2,242.50                 |
| S9J6BA2U | PUT SWO USD GSCMUS33 P 2.59% / R 3MLIBOR European 317U310S6 04/15/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,200,000.00 |                      | 2,200.00                 |
| S9J5GQJU | PUT SWO USD GSCMUS33 P 2.63% / R 3MLIBOR European 317U170S5 03/22/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 2,318.75                 |
| S9J5HU5U | PUT SWO USD GSCMUS33 P 2.65% / R 3MLIBOR European 317U177S8 03/25/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 2,400.00                 |
| S9J5NRGU | PUT SWO USD GSCMUS33 P 2.68% / R 3MLIBOR European 317U220S5 03/29/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,500,000.00 |                      | 2,250.00                 |
| S9J5UGJU | PUT SWO USD GSCMUS33 P 2.72% / R 3MLIBOR European 317U231S2 04/05/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 2,835.00                 |
| S9J3V71U | PUT SWO USD GSCMUS33 P 2.745% / R 3MLIBOR European 317U917R5 02/14/2019 |              |               |                      |                          |
|          |                                                                         | Acquisitions | 4,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -4,000,000.00 |                      | 5,000.00                 |
| S9J46XPU | PUT SWO USD GSCMUS33 P 2.76% / R 3MLIBOR European 317U945R1 02/19/2019  |              |               |                      |                          |
|          |                                                                         | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,400,000.00 |                      | 2,640.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J4KDVU | PUT SWO USD GSCMUS33 P 2.78% / R 3MLIBOR European 317U982R5 02/28/2019  | Acquisitions | 9,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -9,000,000.00 |                      | 9,675.00                 |
| S9JZ7RKU | PUT SWO USD MSCSUS33 P 1.5% / R 3MLIBOR European 317U128U3 11/08/2019   | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,700,000.00 |                      | 4,792.50                 |
| S9JZ9AYU | PUT SWO USD MSCSUS33 P 1.605% / R 3MLIBOR European 317U163U9 11/12/2019 | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 4,788.00                 |
| S9JZSUKU | PUT SWO USD MSCSUS33 P 1.83% / R 3MLIBOR European 317U496U7 12/09/2019  | Acquisitions | 3,400,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,400,000.00 |                      | 4,794.00                 |
| S9JXEQUU | PUT SWO USD MSCSUS33 P 2.12% / R 3MLIBOR European 317U255T1 08/19/2019  | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,900,000.00 |                      | 6,699.00                 |
| S9J95EWU | PUT SWO USD MSCSUS33 P 2.16% / R 3MLIBOR European 317U846S9 07/01/2019  | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 4,800.00                 |
| S9JXAX7U | PUT SWO USD MSCSUS33 P 2.19% / R 3MLIBOR European 317U214T1 08/16/2019  | Acquisitions | 1,300,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -1,300,000.00 |                      | 2,860.00                 |
| S9J92VPU | PUT SWO USD MSCSUS33 P 2.2% / R 3MLIBOR European 317U817S4 06/28/2019   | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,000,000.00 |                      | 4,500.00                 |
| S9J8XVPU | PUT SWO USD MSCSUS33 P 2.25% / R 3MLIBOR European 317U805S8 06/26/2019  | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -3,200,000.00 |                      | 4,544.00                 |
| S9J8GBDU | PUT SWO USD MSCSUS33 P 2.39% / R 3MLIBOR European 317U701S3 06/10/2019  | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,800,000.00 |                      | 3,360.00                 |
| S9J74NBU | PUT SWO USD MSCSUS33 P 2.41% / R 3MLIBOR European 317U432S9 04/30/2019  | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                         | Dispositions | -2,200,000.00 |                      | 3,113.00                 |
| S9J6QSNU | PUT SWO USD MSCSUS33 P 2.42% / R 3MLIBOR European 317U366S9 04/24/2019  |              |               |                      |                          |

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| Asset ID  | Security Description                                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|-----------|------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|           |                                                                        | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,800,000.00 |                      | 3,318.00                 |
| S9J75D3U  | PUT SWO USD MSCSUS33 P 2.47% / R 3MLIBOR European 317U437S4 05/01/2019 |              |               |                      |                          |
|           |                                                                        | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,700,000.00 |                      | 3,240.00                 |
| S9J79ZYU  | PUT SWO USD MSCSUS33 P 2.48% / R 3MLIBOR European 317U460S4 05/03/2019 |              |               |                      |                          |
|           |                                                                        | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -3,200,000.00 |                      | 4,000.00                 |
| S9J7QN1U  | PUT SWO USD MSCSUS33 P 2.52% / R 3MLIBOR European 317U562S1 05/20/2019 |              |               |                      |                          |
|           |                                                                        | Acquisitions | 3,000,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -3,000,000.00 |                      | 3,225.00                 |
| S9J7PVPVU | PUT SWO USD MSCSUS33 P 2.54% / R 3MLIBOR European 317U549S9 05/17/2019 |              |               |                      |                          |
|           |                                                                        | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,600,000.00 |                      | 2,730.00                 |
| S9J7MW0U  | PUT SWO USD MSCSUS33 P 2.55% / R 3MLIBOR European 317U526S6 05/16/2019 |              |               |                      |                          |
|           |                                                                        | Acquisitions | 2,600,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,600,000.00 |                      | 2,600.00                 |
| S9J6AT2U  | PUT SWO USD MSCSUS33 P 2.6% / R 3MLIBOR European 317U318S8 04/15/2019  |              |               |                      |                          |
|           |                                                                        | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,700,000.00 |                      | 2,511.00                 |
| S9J5KRVU  | PUT SWO USD MSCSUS33 P 2.61% / R 3MLIBOR European 317U192S9 03/26/2019 |              |               |                      |                          |
|           |                                                                        | Acquisitions | 2,300,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,300,000.00 |                      | 2,271.25                 |
| S9J5L66U  | PUT SWO USD MSCSUS33 P 2.64% / R 3MLIBOR European 317U209S0 03/27/2019 |              |               |                      |                          |
|           |                                                                        | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,500,000.00 |                      | 2,437.50                 |
| S9J5CBEU  | PUT SWO USD MSCSUS33 P 2.65% / R 3MLIBOR European 317U134S0 03/19/2019 |              |               |                      |                          |
|           |                                                                        | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,900,000.00 |                      | 2,697.00                 |
| S9J51EKU  | PUT SWO USD MSCSUS33 P 2.66% / R 3MLIBOR European 317U059S1 03/07/2019 |              |               |                      |                          |
|           |                                                                        | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -3,200,000.00 |                      | 3,280.00                 |
| S9J59VFU  | PUT SWO USD MSCSUS33 P 2.68% / R 3MLIBOR European 317U124S2 03/15/2019 |              |               |                      |                          |
|           |                                                                        | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|           |                                                                        | Dispositions | -2,700,000.00 |                      | 2,470.50                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                                      | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|---------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9J4SPZU | PUT SWO USD MSCSUS33 P 2.71% / R 3MLIBOR European 317U023S4 03/04/2019    | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,800,000.00 |                      | 2,800.00                 |
| S9J5SQXU | PUT SWO USD MSCSUS33 P 2.71% / R 3MLIBOR European 317U225S0 04/04/2019    | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,900,000.00 |                      | 3,117.50                 |
| S9J4TB2U | PUT SWO USD MSCSUS33 P 2.73% / R 3MLIBOR European 317U024S3 03/04/2019    | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -1,800,000.00 |                      | 1,800.00                 |
| S9J3LN7U | PUT SWO USD MSCSUS33 P 2.75% / R 3MLIBOR European 317U871R9 02/08/2019    | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -1,800,000.00 |                      | 2,520.00                 |
| S9J4N17U | PUT SWO USD MSCSUS33 P 2.76% / R 3MLIBOR European 317U000S1 03/01/2019    | Acquisitions | 3,100,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -3,100,000.00 |                      | 3,131.00                 |
| S9J6MVVU | PUT SWO USD NGFPUS33 P 2.5% / R 3MLIBOR European 317U360S5 04/24/2019     | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,800,000.00 |                      | 2,968.00                 |
| S9J7JGDU | PUT SWO USD NGFPUS33 P 2.51% / R 3MLIBOR European 317U513S1 05/13/2019    | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,400,000.00 |                      | 2,520.00                 |
| S9J7UMKU | PUT SWO USD NGFPUS33 P 2.51% / R 3MLIBOR European 317U571S0 05/23/2019    | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,500,000.00 |                      | 2,750.00                 |
| S9J7TBZU | PUT SWO USD NGFPUS33 P 2.53% / R 3MLIBOR European 317U564S9 05/22/2019    | Acquisitions | 2,500,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,500,000.00 |                      | 2,687.50                 |
| S9J7267U | PUT SWO USD PNBUS33CHA P 2.365% / R 3MLIBOR European 317U422S1 04/29/2019 | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,200,000.00 |                      | 3,014.00                 |
| S9J8ALSU | PUT SWO USD PNBUS33CHA P 2.44% / R 3MLIBOR European 317U654S0 06/06/2019  | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,200,000.00 |                      | 2,222.00                 |
| S9J83R3U | PUT SWO USD PNBUS33CHA P 2.46% / R 3MLIBOR European 317U608S7 05/29/2019  |              |               |                      |                          |

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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 |                      | 2,334.50                 |
| S9J6J48U | PUT SWO USD PNBPU33CHA P 2.51% / R 3MLIBOR European 317U351S6 04/23/2019  |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,200,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,200,000.00 |                      | 1,991.00                 |
| S9J6EZFU | PUT SWO USD PNBPU33CHA P 2.58% / R 3MLIBOR European 317U330S2 04/18/2019  |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,900,000.00 |                      | 2,900.00                 |
| S9J64P2U | PUT SWO USD PNBPU33CHA P 2.625% / R 3MLIBOR European 317U275S9 04/11/2019 |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,400,000.00 |                      | 2,400.00                 |
| S9J58DDU | PUT SWO USD PNBPU33CHA P 2.66% / R 3MLIBOR European 317U117S1 03/14/2019  |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,700,000.00 |                      | 2,801.25                 |
| S9J4FJTU | PUT SWO USD PNBPU33CHA P 2.76% / R 3MLIBOR European 317U968R3 02/25/2019  |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,700,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,700,000.00 |                      | 3,240.00                 |
| S9J6HKFU | PUT SWO USD RBOSGB2RTCM P 2.59% / R 3MLIBOR European 317U336S6 04/23/2019 |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,900,000.00 |                      | 3,016.00                 |
| S9J5WAFU | PUT SWO USD UBSWUS33 P 2.675% / R 3MLIBOR European 317U248S3 04/08/2019   |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,400,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,400,000.00 |                      | 2,220.00                 |
| S9J5Q24U | PUT SWO USD UBSWUS33 P 2.69% / R 3MLIBOR European 317U222S3 04/01/2019    |              |               |                      |                          |
|          |                                                                           | Acquisitions | 3,200,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -3,200,000.00 |                      | 3,240.00                 |
| S9J56J7U | PUT SWO USD UBSWUS33 P 2.71% / R 3MLIBOR European 317U109S1 03/13/2019    |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,800,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,800,000.00 |                      | 2,800.00                 |
| S9J4DZRU | PUT SWO USD UBSWUS33 P 2.81% / R 3MLIBOR European 317U958R5 02/25/2019    |              |               |                      |                          |
|          |                                                                           | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -2,900,000.00 |                      | 3,552.50                 |
| S9JYDKBU | PUT SWO_CD X BARCGB33 16/10/2019 ITRAXX EUROPE SERIES 3 3175389U2         |              |               |                      |                          |
|          |                                                                           | Acquisitions | 6,700,000.00  | 0.00                 |                          |
|          |                                                                           | Dispositions | -6,700,000.00 |                      | 3,466.78                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                             | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
| S9JYETPU | PUT SWO_CDX BARCGB33 16/10/2019 ITRAXX EUROPE SERIES 3 3175389U2 | Acquisitions | 4,900,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,900,000.00  |                      | 2,702.23                 |
| S9JYN11U | PUT SWO_CDX BARCGB33 18/12/2019 ITRAXX EUROPE SERIES 3 3175899Y7 | Acquisitions | 1,800,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -1,800,000.00  |                      | 890.80                   |
| S9JYRE4U | PUT SWO_CDX BARCGB33 18/12/2019 ITRAXX EUROPE SERIES 3 3175899Y7 | Acquisitions | 15,900,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -15,900,000.00 |                      | 8,789.92                 |
| S9JYBUKU | PUT SWO_CDX BARCGB33 20/11/2019 ITRAXX EUROPE SERIES 3 3176269P6 | Acquisitions | 3,100,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,100,000.00  |                      | 2,675.88                 |
| S9JYFUAU | PUT SWO_CDX BARCGB33 20/11/2019 ITRAXX EUROPE SERIES 3 3176669P2 | Acquisitions | 12,300,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -12,300,000.00 |                      | 6,139.74                 |
| S9JYLX8U | PUT SWO_CDX BNPAFRPP 11/20/2019 CDX.NA.IG.32 3175ZA270           | Acquisitions | 4,700,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,700,000.00  |                      | 2,115.00                 |
| S9JZBVKU | PUT SWO_CDX BNPAFRPP 12/18/2019 CDX.NA.IG.33 3175JD504           | Acquisitions | 3,900,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,900,000.00  |                      | 2,340.00                 |
| S9JYHE6U | PUT SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175559T9 | Acquisitions | 2,400,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,400,000.00  |                      | 1,353.38                 |
| S9JYJK2U | PUT SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175559T9 | Acquisitions | 2,200,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,200,000.00  |                      | 1,323.82                 |
| S9JYNBRU | PUT SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175559T9 | Acquisitions | 5,400,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -5,400,000.00  |                      | 3,657.06                 |
| S9JYQL4U | PUT SWO_CDX BNPAFRPP 18/12/2019 ITRAXX EUROPE SERIES 3 3175559T9 | Acquisitions | 4,600,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,600,000.00  |                      | 2,543.69                 |
| S9JYKG4U | PUT SWO_CDX BNPAFRPP 20/11/2019 ITRAXX EUROPE SERIES 3 3175679T4 |              |                |                      |                          |



## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                             | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
|          |                                                                  | Acquisitions | 14,000,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -14,000,000.00 |                      | 11,131.16                |
| S9JZ266U | PUT SWO_CDX BNPAFRPP 20/11/2019 ITRAXX EUROPE SERIES 3 31755644  |              |                |                      |                          |
|          |                                                                  | Acquisitions | 4,700,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,700,000.00  |                      | 3,356.18                 |
| S9JZ9N3U | PUT SWO_CDX BOFAUS6S 12/18/2019 CDX.NA.IG.33 3175SF897           |              |                |                      |                          |
|          |                                                                  | Acquisitions | 3,200,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,200,000.00  |                      | 1,600.00                 |
| S9JYCL2U | PUT SWO_CDX CHASGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175569K6 |              |                |                      |                          |
|          |                                                                  | Acquisitions | 3,200,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,200,000.00  |                      | 2,309.01                 |
| S9JYFWEU | PUT SWO_CDX CITIGB2L 18/12/2019 ITRAXX EUROPE SERIES 3 3175559S1 |              |                |                      |                          |
|          |                                                                  | Acquisitions | 2,100,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,100,000.00  |                      | 1,391.48                 |
| S9JYCPQU | PUT SWO_CDX CITIGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175579K4 |              |                |                      |                          |
|          |                                                                  | Acquisitions | 2,100,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,100,000.00  |                      | 1,612.22                 |
| S9JYCPTU | PUT SWO_CDX CITIGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175579K4 |              |                |                      |                          |
|          |                                                                  | Acquisitions | 2,100,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,100,000.00  |                      | 1,612.22                 |
| S9JYDMBU | PUT SWO_CDX CITIGB2L 20/11/2019 ITRAXX EUROPE SERIES 3 3175579K4 |              |                |                      |                          |
|          |                                                                  | Acquisitions | 2,000,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,000,000.00  |                      | 1,540.23                 |
| S9JXGU8U | PUT SWO_CDX CSFPGB2L 08/21/2019 CDX.NA.IG.32 317587475           |              |                |                      |                          |
|          |                                                                  | Acquisitions | 3,100,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,100,000.00  |                      | 1,705.00                 |
| S9JYK05U | PUT SWO_CDX CSFPGB2L 11/20/2019 CDX.NA.IG.32 3175ZA262           |              |                |                      |                          |
|          |                                                                  | Acquisitions | 9,800,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -9,800,000.00  |                      | 5,096.00                 |
| S9JZCQXU | PUT SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.33 3175FC179           |              |                |                      |                          |
|          |                                                                  | Acquisitions | 3,500,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,500,000.00  |                      | 2,327.50                 |
| S9JZVQ0U | PUT SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.33 3175FC542           |              |                |                      |                          |
|          |                                                                  | Acquisitions | 3,500,000.00   | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,500,000.00  |                      | 2,135.00                 |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID | Security Description                                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S9JYEVCU | PUT SWO_CDX DEUTGB2L 10/16/2019 CDX.NA.IG.32 317588093           | Acquisitions | 5,200,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -5,200,000.00 |                      | 2,730.00                 |
| S9JZUHG  | PUT SWO_CDX DEUTGB2L 12/18/2019 CDX.NA.IG.33 3175FC526           | Acquisitions | 1,800,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -1,800,000.00 |                      | 810.00                   |
| S9JZTWQU | PUT SWO_CDX DEUTGB2L 12/18/2019 CDX.NA.IG.33 3175JE429           | Acquisitions | 6,300,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -6,300,000.00 |                      | 3,780.00                 |
| S9JYBRGU | PUT SWO_CDX DEUTGB2L 18/09/2019 ITRAXX EUROPE SERIES 3 317554780 | Acquisitions | 6,500,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -6,500,000.00 |                      | 3,884.34                 |
| S9JYKL9U | PUT SWO_CDX DEUTGB2L 18/12/2019 ITRAXX EUROPE SERIES 3 3175889Y9 | Acquisitions | 2,900,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -2,900,000.00 |                      | 2,870.22                 |
| S9JYAB3U | PUT SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.32 3175SE908           | Acquisitions | 3,900,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -3,900,000.00 |                      | 1,638.00                 |
| S9JZE85U | PUT SWO_CDX GSILGB2X 12/18/2019 CDX.NA.IG.33 3175SF905           | Acquisitions | 900,000.00    | 0.00                 |                          |
|          |                                                                  | Dispositions | -900,000.00   |                      | 432.00                   |
| S9JYFZUU | PUT SWO_CDX MSCSUS33 10/16/2019 CDX.NA.IG.32 317588119           | Acquisitions | 4,600,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,600,000.00 |                      | 2,530.00                 |
| S9JYGA2U | PUT SWO_CDX MSCSUS33 10/16/2019 CDX.NA.IG.32 3175SF046           | Acquisitions | 4,300,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,300,000.00 |                      | 2,236.00                 |
| S9JYGF8U | PUT SWO_CDX MSCSUS33 11/20/2019 CDX.NA.IG.32 3175SF038           | Acquisitions | 4,300,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -4,300,000.00 |                      | 2,193.00                 |
| S9JZ1B5U | PUT SWO_CDX MSCSUS33 12/18/2019 CDX.NA.IG.33 3175JD603           | Acquisitions | 6,000,000.00  | 0.00                 |                          |
|          |                                                                  | Dispositions | -6,000,000.00 |                      | 2,400.00                 |
| SBZ0X393 | PVPTL HALFMOON PARENT INC 4.9% 12-15-2048                        |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                                | Acquisitions | 2,245,000.00  | -2,260,151.35        |                          |
|            |                                                                                | Dispositions | -2,700,000.00 |                      | 2,953,206.30             |
| SBJLPYQ0   | PVTPL ABBVIE INC 4.05% DUE 11-21-2039                                          | Acquisitions | 9,475,000.00  | -9,504,647.70        |                          |
|            |                                                                                | Dispositions | -1,950,000.00 |                      | 2,006,355.00             |
| SBJLPYP9   | PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019                    | Acquisitions | 10,270,000.00 | -10,264,107.05       |                          |
|            |                                                                                | Dispositions | -6,815,000.00 |                      | 6,997,451.35             |
| C00913RAF3 | PVTPL AIR LIQUIDE FIN S A FIXED 2.25% 09-10-2029                               | Acquisitions | 200,000.00    | -198,016.00          |                          |
|            |                                                                                | Dispositions | -200,000.00   |                      | 196,094.00               |
| SBKWG6S5   | PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO                                    | Acquisitions | 1,330,000.00  | -1,327,632.60        |                          |
|            |                                                                                | Dispositions | -230,000.00   |                      | 238,185.70               |
| SBGT0Q04   | PVTPL ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH 4.7% 02-01-2036                  | Acquisitions | 2,175,000.00  | -2,136,526.00        |                          |
|            |                                                                                | Dispositions | -460,000.00   |                      | 429,531.75               |
| SBGT0PJ6   | PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046                    | Acquisitions | 2,795,000.00  | -2,674,717.35        |                          |
|            |                                                                                | Dispositions | -2,235,000.00 |                      | 2,206,945.95             |
| SBKLM74    | PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO | Acquisitions | 1,700,000.00  | -1,682,524.00        |                          |
|            |                                                                                | Dispositions | -400,000.00   |                      | 384,704.00               |
| SBK62V28   | PVTPL BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039                                | Acquisitions | 6,636,000.00  | -6,715,563.89        |                          |
|            |                                                                                | Dispositions | -1,050,000.00 |                      | 1,175,076.00             |
| SBK62TP7   | PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049                                 | Acquisitions | 11,195,000.00 | -11,359,911.31       |                          |
|            |                                                                                | Dispositions | -7,445,000.00 |                      | 7,956,672.45             |
| C111021AN1 | PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049                              | Acquisitions | 208,000.00    | -208,000.00          |                          |
|            |                                                                                | Dispositions | -208,000.00   |                      | 205,391.68               |
| SBJ88YL7   | PVTPL BROADCOM INC 4.75% DUE 04-15-2029                                        | Acquisitions | 5,585,000.00  | -5,669,142.50        |                          |
|            |                                                                                | Dispositions | -1,150,000.00 |                      | 1,143,642.20             |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C59981TAC9 | PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059 | Acquisitions | 700,000.00    | -704,406.57          |                          |
|            |                                                                            | Dispositions | -22,213.30    |                      | 22,213.30                |
| C64830NAA9 | PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO      | Acquisitions | 2,900,000.00  | -2,917,063.31        |                          |
|            |                                                                            | Dispositions | -74,143.19    |                      | 74,143.19                |
| SBKDRF13   | PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO   | Acquisitions | 1,600,000.00  | -1,615,511.84        |                          |
|            |                                                                            | Dispositions | -39,288.56    |                      | 39,288.56                |
| SBKVF9G6   | PVTPL DAIMLER FIN NORTH AMER LLC 3.1% DUE 08-15-2029                       | Acquisitions | 1,240,000.00  | -1,244,710.45        |                          |
|            |                                                                            | Dispositions | -270,000.00   |                      | 271,895.40               |
| SBJKPFZ7   | PVTPL DAYTON PWR & LT CO 3.95% DUE 06-15-2049                              | Acquisitions | 240,000.00    | -238,452.00          |                          |
|            |                                                                            | Dispositions | -240,000.00   |                      | 247,665.60               |
| SBD96MK3   | PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046          | Acquisitions | 1,485,000.00  | -1,833,972.65        |                          |
|            |                                                                            | Dispositions | -635,000.00   |                      | 798,887.55               |
| SBK6QRP5   | PVTPL DOW CHEMICAL CO FIXED 4.8% 05-15-2049 BEO                            | Acquisitions | 865,000.00    | -858,966.45          |                          |
|            |                                                                            | Dispositions | -865,000.00   |                      | 977,174.75               |
| SBHXD2D1   | PVTPL FOX CORP GTD SR NT 144A 4.709% DUE01-25-2029/01-25-2019 BEO          | Acquisitions | 997,000.00    | -997,000.00          |                          |
|            |                                                                            | Dispositions | -997,000.00   |                      | 1,029,041.53             |
| SBVRWK27   | PVTPL HEINZ H J CO 4.875% DUE 02-15-2025                                   | Acquisitions | 2,400,000.00  | -2,475,000.00        |                          |
|            |                                                                            | Dispositions | -760,000.00   |                      | 784,449.20               |
| SB3VJFD4   | PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO               | Acquisitions | 3,050,000.00  | -3,724,136.00        |                          |
|            |                                                                            | Dispositions | -1,565,000.00 |                      | 1,944,739.75             |
| C45262BAC7 | PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029                  | Acquisitions | 3,140,000.00  | -3,112,776.20        |                          |
|            |                                                                            | Dispositions | -540,000.00   |                      | 535,177.80               |
| C46115HBN6 | PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO             |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                                  | Acquisitions | 985,000.00    | -978,410.35          |                          |
|            |                                                                                  | Dispositions | -985,000.00   |                      | 996,504.80               |
| SBK62T46   | PVTPL IQVIA INC 5.0% 05-15-2027                                                  |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 600,000.00    | -600,000.00          |                          |
|            |                                                                                  | Dispositions | -600,000.00   |                      | 606,000.00               |
| SBK90KN3   | PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO                             |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 1,895,000.00  | -1,867,920.45        |                          |
|            |                                                                                  | Dispositions | -1,540,000.00 |                      | 1,593,385.40             |
| SBFM2HD0   | PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.985 DUE 05-25-2038/05-25-2018 BEO |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 395,000.00    | -407,252.90          |                          |
|            |                                                                                  | Dispositions | -550,000.00   |                      | 531,272.50               |
| SBHRH8S6   | PVTPL MARS INC 4.125% DUE 04-01-2054 BEO                                         |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 280,000.00    | -279,535.20          |                          |
|            |                                                                                  | Dispositions | -280,000.00   |                      | 280,299.60               |
| SBHND6D9   | PVTPL MARS INC DEL 3.875% 04-01-2039                                             |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 790,000.00    | -787,205.00          |                          |
|            |                                                                                  | Dispositions | -790,000.00   |                      | 806,053.60               |
| SBGPZ056   | PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070                       |              |               |                      |                          |
|            |                                                                                  | Dispositions | -482.15       |                      | 482.15                   |
|            |                                                                                  | Free Receipt | 485,287.25    | 384,169.05           |                          |
| C55300RAB7 | PVTPL MGM CHINA HLDGS LTD 5.875% 05-15-2026                                      |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 900,000.00    | -900,000.00          |                          |
|            |                                                                                  | Dispositions | -900,000.00   |                      | 918,000.00               |
| C63861VAE7 | PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030                                       |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 2,400,000.00  | -2,400,000.00        |                          |
|            |                                                                                  | Dispositions | -600,000.00   |                      | 606,762.00               |
| SBJHK061   | PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069                           |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 4,250,000.00  | -4,219,315.00        |                          |
|            |                                                                                  | Dispositions | -840,000.00   |                      | 956,911.20               |
| C65559CAA9 | PVTPL NORDEA BK ABP MED TERM NTS BOOK 6.625% 12-31-2049                          |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 1,855,000.00  | -1,855,000.00        |                          |
|            |                                                                                  | Dispositions | -1,855,000.00 |                      | 2,024,248.75             |
| SBJXLHN4   | PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205                              |              |               |                      |                          |
|            |                                                                                  | Acquisitions | 2,595,000.00  | -2,579,834.40        |                          |
|            |                                                                                  | Dispositions | -400.00       |                      | 402.19                   |

◆ **Schedule of Acquisitions and Dispositions**

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| Asset ID   | Security Description                                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBD6NK03   | PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047       | Acquisitions | 530,000.00    | -508,376.00          |                          |
|            |                                                                   | Dispositions | -530,000.00   |                      | 534,870.70               |
| SBK7CR07   | PVTPL ONCOR ELEC DELIVERY CO 3.1% DUE 09-15-2049                  | Acquisitions | 1,870,000.00  | -1,860,575.20        |                          |
|            |                                                                   | Dispositions | -440,000.00   |                      | 437,866.00               |
| SBJK0CK6   | PVTPL ONCOR ELEC DELIVERY CO LLC SR SECNT 3.8% DUE 06-01-2049     | Acquisitions | 820,000.00    | -814,970.20          |                          |
|            |                                                                   | Dispositions | -820,000.00   |                      | 874,327.20               |
| C71647NBF5 | PVTPL PETROBRAS GLOBAL FIN B V 5.093% 01-15-2030                  | Dispositions | -594.00       |                      | 594.00                   |
|            |                                                                   | Free Receipt | 3,381,594.00  | 3,113,397.98         |                          |
| C82460P2A2 | PVTPL SHINHAN FINL GROUP 3.34% 02-05-2030                         | Acquisitions | 1,100,000.00  | -1,100,000.00        |                          |
|            |                                                                   | Dispositions | -1,100,000.00 |                      | 1,105,302.00             |
| SBJYHK54   | PVTPL SIRIUS XM RADIO INC 5.5% DUE 07-01-2029                     | Acquisitions | 1,100,000.00  | -1,100,000.00        |                          |
|            |                                                                   | Dispositions | -1,100,000.00 |                      | 1,117,875.00             |
| SBJP3TC1   | PVTPL SIRIUS XM RADIO INC FIXED 4.625% 07-15-2024                 | Acquisitions | 600,000.00    | -600,000.00          |                          |
|            |                                                                   | Dispositions | -600,000.00   |                      | 610,500.00               |
| SBK9KR98   | PVTPL TALEN ENERGY SUPPLY LLC SR SECD NT6.625% 01-15-2028         | Acquisitions | 600,000.00    | -600,000.00          |                          |
|            |                                                                   | Dispositions | -600,000.00   |                      | 594,000.00               |
| C88032WAQ9 | PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 4.525% DUE 04-11-2049 REG | Acquisitions | 440,000.00    | -439,854.80          |                          |
|            |                                                                   | Dispositions | -440,000.00   |                      | 448,364.40               |
| SBJHDGC8   | PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 12-25-2048 BEO      | Acquisitions | 2,340,000.00  | -2,344,764.24        |                          |
|            |                                                                   | Dispositions | -535,280.05   |                      | 535,280.03               |
| C89177XAA5 | PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048          | Acquisitions | 600,000.00    | -600,725.46          |                          |
|            |                                                                   | Dispositions | -28,687.86    |                      | 28,687.86                |
| C902674XN5 | PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048                       |              |               |                      |                          |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                      | Acquisitions | 360,000.00    | -419,706.00          |                          |
|            |                                                      | Dispositions | -920,000.00   |                      | 1,138,624.00             |
| SBJR45F7   | PVTPL UNION PAC CORP 3.839% DUE 03-20-2060           | Acquisitions | 165,000.00    | -169,071.45          |                          |
|            |                                                      | Dispositions | -125.00       |                      | 125.00                   |
|            |                                                      | Free Receipt | 6,100,125.00  | 5,340,137.49         |                          |
| SBJYLRV1   | PVTPL WALT DISNEY COMPANY (THE) 5.4% 144A 10-01-2043 | Acquisitions | 330,000.00    | -451,459.80          |                          |
|            |                                                      | Dispositions | -1,000,000.00 |                      | 1,391,440.00             |
| C74736K101 | QORVO INC COM                                        | Acquisitions | 39,500.00     | -2,834,862.30        |                          |
|            |                                                      | Dispositions | -14,400.00    |                      | 1,076,552.52             |
| SBF3KVD1   | QUALCOMM INC 4.3% DUE 05-20-2047                     | Acquisitions | 1,185,000.00  | -1,171,688.10        |                          |
|            |                                                      | Dispositions | -1,525,000.00 |                      | 1,657,682.30             |
| C747525103 | QUALCOMM INC COM                                     | Acquisitions | 52,300.00     | -4,347,166.68        |                          |
|            |                                                      | Dispositions | -21,500.00    |                      | 1,700,755.11             |
| SBL3STW2   | QUEST DIAGNOSTICS INC 2.95% DUE 06-30-2030 BEO       | Acquisitions | 1,385,000.00  | -1,381,371.30        |                          |
|            |                                                      | Dispositions | -345,000.00   |                      | 345,048.30               |
| C750236101 | RADIAN GROUP INC COM                                 | Acquisitions | 13,904.00     | -262,613.58          |                          |
|            |                                                      | Dispositions | -27,900.00    |                      | 625,829.20               |
| C758750103 | REGAL BELOIT CORP COM                                | Acquisitions | 8,068.00      | -662,506.93          |                          |
|            |                                                      | Dispositions | -1,717.00     |                      | 138,823.07               |
| C75884RAY9 | REGENCY CTRS L P 4.65% DUE 03-15-2049                | Acquisitions | 850,000.00    | -847,118.50          |                          |
|            |                                                      | Dispositions | -350,000.00   |                      | 369,866.00               |
| C759351604 | REINSURANCE GROUP AMER INC COM NEW STK               | Acquisitions | 817.00        | -117,162.30          |                          |
|            |                                                      | Dispositions | -8,000.00     |                      | 1,179,781.01             |
| CG7496G103 | RENAISSANCE RE HLDGS LTD COM                         | Acquisitions | 4,100.00      | -539,126.35          |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                | Dispositions | -4,100.00     |                      | 585,573.22               |
| C760759100 | REPUBLIC SVCS INC COM                          | Acquisitions | 6,600.00      | -578,677.40          |                          |
|            |                                                | Dispositions | -3,100.00     |                      | 272,446.97               |
| SBZ0HGQ3   | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045  | Acquisitions | 3,515,000.00  | -3,755,282.30        |                          |
|            |                                                | Dispositions | -2,055,000.00 |                      | 2,041,931.70             |
| C770323103 | ROBERT HALF INTL INC COM                       | Acquisitions | 6,823.00      | -441,662.05          |                          |
|            |                                                | Dispositions | -27,794.00    |                      | 1,635,562.55             |
| SBJYSCK6   | ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG | Acquisitions | 3,870,000.00  | -3,929,708.20        |                          |
|            |                                                | Dispositions | -190,000.00   |                      | 203,146.10               |
| C776696106 | ROPER TECHNOLOGIES , INC                       | Acquisitions | 480.00        | -171,876.56          |                          |
|            |                                                | Dispositions | -480.00       |                      | 171,721.76               |
| SBJXS2H4   | ROYAL BK SCOTLAND 4.445% DUE 05-08-2030        | Acquisitions | 4,125,000.00  | -4,157,302.50        |                          |
|            |                                                | Dispositions | -1,125,000.00 |                      | 1,199,666.25             |
| C78377T107 | RYMAN HOSPITALITY PPTYS INC COM                | Acquisitions | 3,400.00      | -261,004.83          |                          |
|            |                                                | Dispositions | -10,500.00    |                      | 841,079.08               |
| SBKM1DP6   | S&P GLOBAL INC 3.25% DUE 12-01-2049            | Acquisitions | 135,000.00    | -133,974.00          |                          |
|            |                                                | Dispositions | -135,000.00   |                      | 135,922.05               |
| C78409V104 | S&P GLOBAL INC COM                             | Acquisitions | 3,460.00      | -842,679.17          |                          |
|            |                                                | Dispositions | -12,556.00    |                      | 2,676,159.94             |
| C844741108 | S.W. AIRL CO COM                               | Acquisitions | 78,016.00     | -4,329,037.16        |                          |
|            |                                                | Dispositions | -67,359.00    |                      | 3,512,191.71             |
| C78573M104 | SABRE CORP COM                                 | Acquisitions | 9,800.00      | -231,027.25          |                          |
|            |                                                | Dispositions | -9,800.00     |                      | 219,430.69               |



◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                            | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------|---------------|---------------|----------------------|--------------------------|
| C79466L302 | SALESFORCE COM INC COM STK                      | Acquisitions  | 2,500.00      | -402,106.58          |                          |
|            |                                                 | Dispositions  | -2,500.00     |                      | 399,291.22               |
| SBG4SPX9   | SANDS CHINA LTD 5.4% SNR 08/08/28 USD200000     | Acquisitions  | 657,000.00    | -635,161.32          |                          |
|            |                                                 | Free Delivery | -657,000.00   |                      |                          |
| SBXQ9DY6   | SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045   | Acquisitions  | 1,170,000.00  | -1,290,886.50        |                          |
|            |                                                 | Dispositions  | -2,095,000.00 |                      | 2,431,474.40             |
| SBCZQWS8   | SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG | Acquisitions  | 1,185,000.00  | -1,295,766.30        |                          |
|            |                                                 | Dispositions  | -1,600,000.00 |                      | 1,754,956.00             |
| SBG0WNK8   | SHELL INTL FIN B V 3.125% DUE 11-07-2049        | Acquisitions  | 295,000.00    | -290,474.70          |                          |
|            |                                                 | Dispositions  | -295,000.00   |                      | 285,501.00               |
| SBD5NF87   | SHELL INTL FIN B V 3.75% DUE 09-12-2046         | Acquisitions  | 485,000.00    | -530,720.95          |                          |
|            |                                                 | Dispositions  | -635,000.00   |                      | 617,401.65               |
| SBDB2XM8   | SHELL INTL FIN B V 4% DUE 05-10-2046            | Acquisitions  | 575,000.00    | -576,780.50          |                          |
|            |                                                 | Dispositions  | -575,000.00   |                      | 585,735.00               |
| SBDGKT18   | SHERWIN-WILLIAMS 4.5% DUE 06-01-2047            | Acquisitions  | 235,000.00    | -221,109.15          |                          |
|            |                                                 | Dispositions  | -3,240,000.00 |                      | 3,193,681.80             |
| C824348106 | SHERWIN-WILLIAMS CO COM                         | Acquisitions  | 2,530.00      | -1,374,518.96        |                          |
|            |                                                 | Dispositions  | -310.00       |                      | 140,455.51               |
| SBK9W8G8   | SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049          | Acquisitions  | 450,000.00    | -448,726.50          |                          |
|            |                                                 | Dispositions  | -450,000.00   |                      | 452,155.50               |
| C827048109 | SILGAN HLDGS INC COM                            | Acquisitions  | 13,535.00     | -406,026.71          |                          |
|            |                                                 | Dispositions  | -3,961.00     |                      | 119,956.39               |
| SBQR7XM8   | SIMON PPTY GROUP L 4.25% DUE 10-01-2044         |               |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                            | Acquisitions | 225,000.00    | -246,408.75          |                          |
|            |                                            | Dispositions | -225,000.00   |                      | 253,424.25               |
| SBKMGXW8   | SIMON PPTY GROUP L FIXED 2.45% 09-13-2029  |              |               |                      |                          |
|            |                                            | Acquisitions | 345,000.00    | -341,308.50          |                          |
|            |                                            | Dispositions | -345,000.00   |                      | 337,403.10               |
| SBKMGXX9   | SIMON PPTY GROUP L FIXED 3.25% 09-13-2049  |              |               |                      |                          |
|            |                                            | Acquisitions | 1,795,000.00  | -1,769,589.70        |                          |
|            |                                            | Dispositions | -665,000.00   |                      | 650,361.35               |
| C828806109 | SIMON PROPERTY GROUP INC COM               |              |               |                      |                          |
|            |                                            | Acquisitions | 38,400.00     | -6,223,385.07        |                          |
|            |                                            | Dispositions | -23,100.00    |                      | 3,507,972.24             |
| C829226109 | SINCLAIR BROADCAST GROUP INC CL A          |              |               |                      |                          |
|            |                                            | Acquisitions | 21,013.00     | -662,332.51          |                          |
|            |                                            | Dispositions | -21,013.00    |                      | 948,460.80               |
| C832696405 | SMUCKER J M CO COM NEW                     |              |               |                      |                          |
|            |                                            | Acquisitions | 5,900.00      | -720,814.14          |                          |
|            |                                            | Dispositions | -5,900.00     |                      | 622,953.86               |
| SBFMZDC0   | SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 |              |               |                      |                          |
|            |                                            | Acquisitions | 224,000.00    | -232,064.00          |                          |
|            |                                            | Dispositions | -305,000.00   |                      | 275,613.25               |
| SBYT1517   | SOUTHERN CO 4.25% DUE 07-01-2036           |              |               |                      |                          |
|            |                                            | Acquisitions | 265,000.00    | -256,819.45          |                          |
|            |                                            | Dispositions | -1,935,000.00 |                      | 2,073,700.80             |
| SBYT1540   | SOUTHERN CO 4.4% DUE 07-01-2046            |              |               |                      |                          |
|            |                                            | Acquisitions | 720,000.00    | -789,290.00          |                          |
|            |                                            | Dispositions | -3,075,000.00 |                      | 3,335,619.40             |
| SBZ124X0   | SOUTHERN PWR CO 4.95% DUE 12-15-2046       |              |               |                      |                          |
|            |                                            | Acquisitions | 195,000.00    | -189,619.95          |                          |
|            |                                            | Dispositions | -195,000.00   |                      | 193,995.75               |
| SBD9BPH6   | SOUTHN CAL EDISON 4% DUE 04-01-2047        |              |               |                      |                          |
|            |                                            | Acquisitions | 1,486,000.00  | -1,451,658.24        |                          |
|            |                                            | Dispositions | -180,000.00   |                      | 154,350.00               |
| SB806KL4   | SOUTHN COPPER 6.75% DUE 04-16-2040         |              |               |                      |                          |
|            |                                            | Acquisitions | 185,000.00    | -221,075.00          |                          |
|            |                                            | Dispositions | -390,000.00   |                      | 506,512.50               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SB8FM8R9   | SOUTHN COPPER CORP 5.25% DUE 11-08-2042          | Acquisitions | 260,000.00    | -297,232.00          |                          |
|            |                                                  | Dispositions | -705,000.00   |                      | 733,751.75               |
| SBWXV3J3   | SOUTHN COPPER CORP 5.875% DUE 04-23-2045         | Acquisitions | 335,000.00    | -374,781.25          |                          |
|            |                                                  | Dispositions | -1,610,000.00 |                      | 1,826,224.55             |
| SB2NJ7Z1   | SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038    | Acquisitions | 1,185,000.00  | -1,324,678.85        |                          |
|            |                                                  | Dispositions | -301,000.00   |                      | 317,843.96               |
| C848574109 | SPIRIT AEROSYSTEMS HLDGS INC CL A                | Acquisitions | 35,765.00     | -3,153,317.54        |                          |
|            |                                                  | Dispositions | -12,565.00    |                      | 1,039,547.31             |
| C848577102 | SPIRIT AIRLS INC COM                             | Acquisitions | 9,366.00      | -537,871.16          |                          |
|            |                                                  | Dispositions | -9,366.00     |                      | 500,174.33               |
| SBK62TX5   | SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028 | Acquisitions | 1,400,000.00  | -1,400,000.00        |                          |
|            |                                                  | Dispositions | -700,000.00   |                      | 759,500.00               |
| SBF2RBL1   | STARBUCKS CORP 3.75% 12-01-2047                  | Acquisitions | 560,000.00    | -500,155.70          |                          |
|            |                                                  | Dispositions | -655,000.00   |                      | 610,607.00               |
| SBFXV4P7   | STARBUCKS CORP 4.5% DUE 11-15-2048               | Acquisitions | 360,000.00    | -408,805.20          |                          |
|            |                                                  | Dispositions | -1,405,000.00 |                      | 1,354,010.85             |
| C855244109 | STARBUCKS CORP COM                               | Acquisitions | 111,201.00    | -7,496,332.33        |                          |
|            |                                                  | Dispositions | -56,426.00    |                      | 5,145,987.92             |
| C855244AU3 | STARBUCKS CORP FIXED 4.45% 08-15-2049            | Acquisitions | 255,000.00    | -258,003.90          |                          |
|            |                                                  | Dispositions | -255,000.00   |                      | 275,297.85               |
| C858119BK5 | STEEL DYNAMICS INC 3.45% DUE 04-15-2030 BEO      | Acquisitions | 95,000.00     | -94,749.20           |                          |
|            |                                                  | Dispositions | -95,000.00    |                      | 95,359.10                |
| C858119100 | STEEL DYNAMICS INC COM                           |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                            | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                                 | Acquisitions | 23,580.00     | -711,660.00          |                          |
|            |                                                                 | Dispositions | -57,506.00    |                      | 1,944,195.83             |
| SBH4KPH6   | STEELCASE INC 5.125% DUE 01-18-2029                             |              |               |                      |                          |
|            |                                                                 | Acquisitions | 2,500,000.00  | -2,480,325.00        |                          |
|            |                                                                 | Dispositions | -2,500,000.00 |                      | 2,722,440.00             |
| SB39RFF2   | SUNCOR ENERGY INC 6.85% DUE 06-01-2039                          |              |               |                      |                          |
|            |                                                                 | Acquisitions | 790,000.00    | -1,117,557.70        |                          |
|            |                                                                 | Dispositions | -935,000.00   |                      | 1,326,952.85             |
| SBL9FKB3   | SUNOCO LOGISTICS 5.3% DUE 04-01-2044                            |              |               |                      |                          |
|            |                                                                 | Acquisitions | 600,000.00    | -596,156.10          |                          |
|            |                                                                 | Dispositions | -310,000.00   |                      | 329,350.20               |
| SBD35XM5   | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                       |              |               |                      |                          |
|            |                                                                 | Acquisitions | 475,000.00    | -493,041.10          |                          |
|            |                                                                 | Dispositions | -1,435,000.00 |                      | 1,421,123.05             |
| S9F3SGGU   | SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US |              |               |                      |                          |
|            |                                                                 | Acquisitions | 60,000.00     | -60,000.00           |                          |
|            |                                                                 | Dispositions | -60,000.00    |                      | 60,000.00                |
| C87165B103 | SYNCHRONY FINL COM                                              |              |               |                      |                          |
|            |                                                                 | Acquisitions | 4,300.00      | -113,030.61          |                          |
|            |                                                                 | Dispositions | -28,700.00    |                      | 1,004,992.96             |
| C871607107 | SYNOPSYS INC COM                                                |              |               |                      |                          |
|            |                                                                 | Acquisitions | 28,366.00     | -3,647,789.60        |                          |
|            |                                                                 | Dispositions | -5,556.00     |                      | 727,899.96               |
| C871829107 | SYSCO CORP COM                                                  |              |               |                      |                          |
|            |                                                                 | Acquisitions | 12,503.00     | -837,669.08          |                          |
|            |                                                                 | Dispositions | -12,503.00    |                      | 824,678.77               |
| SBF28W66   | SYSCO CORP FIXED 4.45% DUE 03-15-2048                           |              |               |                      |                          |
|            |                                                                 | Acquisitions | 695,000.00    | -660,875.50          |                          |
|            |                                                                 | Dispositions | -935,000.00   |                      | 978,630.40               |
| C875127BF8 | TAMPA ELEC CO 4.45% DUE 06-15-2049                              |              |               |                      |                          |
|            |                                                                 | Acquisitions | 271,000.00    | -329,237.53          |                          |
|            |                                                                 | Dispositions | -385,000.00   |                      | 477,061.20               |
| SBK9NX88   | TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050                       |              |               |                      |                          |
|            |                                                                 | Acquisitions | 4,700,000.00  | -4,685,419.80        |                          |
|            |                                                                 | Dispositions | -105,000.00   |                      | 113,596.35               |

# ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBD073D5   | TARGET CORP 3.625% DUE 04-15-2046                | Acquisitions | 175,000.00    | -160,139.00          |                          |
|            |                                                  | Dispositions | -1,400,000.00 |                      | 1,449,621.00             |
| SBJ0M5S1   | TARGET CORP FIXED 3.375% 04-15-2029              | Acquisitions | 795,000.00    | -794,920.50          |                          |
|            |                                                  | Dispositions | -795,000.00   |                      | 795,153.00               |
| S9A6FXKL   | TBA COLLATERAL PAYABLE TO BANKOFAMERICA          | Acquisitions | 260,000.00    | -260,000.00          |                          |
|            |                                                  | Dispositions | -260,000.00   |                      | 260,000.00               |
| S9A6FD8L   | TBA COLLATERAL PAYABLE TO JP MORGAN CHASE        | Acquisitions | 514,000.00    | -514,000.00          |                          |
|            |                                                  | Dispositions | -254,000.00   |                      | 254,000.00               |
| SBF19248   | TEACHERS INS & 4.27% DUE 05-15-2047              | Acquisitions | 1,015,000.00  | -1,071,566.85        |                          |
|            |                                                  | Dispositions | -785,000.00   |                      | 845,071.40               |
| C878237106 | TECH DATA CORP COM                               | Acquisitions | 4,840.00      | -505,320.72          |                          |
|            |                                                  | Dispositions | -4,840.00     |                      | 490,471.95               |
| C879360105 | TELEDYNE TECHNOLOGIES INC COM                    | Acquisitions | 4,738.00      | -1,230,437.60        |                          |
|            |                                                  | Dispositions | -4,738.00     |                      | 1,626,386.85             |
| SBDF0CD2   | TELEFONICA EMISIONES S A U 4.895% 03-06-2048     | Acquisitions | 415,000.00    | -396,541.15          |                          |
|            |                                                  | Dispositions | -750,000.00   |                      | 799,393.85               |
| SBYWMQF8   | TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG | Acquisitions | 555,000.00    | -645,542.70          |                          |
|            |                                                  | Dispositions | -1,530,000.00 |                      | 1,754,525.00             |
| C879433829 | TELEPHONE & DATA SYS INC COM STK                 | Acquisitions | 30,186.00     | -852,960.39          |                          |
|            |                                                  | Dispositions | -16,606.00    |                      | 417,390.37               |
| C88076W103 | TERADATA CORP DEL COM STK                        | Acquisitions | 25,272.00     | -912,074.54          |                          |
|            |                                                  | Dispositions | -37,662.00    |                      | 1,129,167.86             |
| C880770102 | TERADYNE INC COM                                 |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                        | Acquisitions | 8,400.00      | -448,048.11          |                          |
|            |                                        | Dispositions | -8,400.00     |                      | 532,894.41               |
| C882508104 | TEXAS INSTRUMENTS INC COM              |              |               |                      |                          |
|            |                                        | Acquisitions | 3,700.00      | -471,322.95          |                          |
|            |                                        | Dispositions | -3,700.00     |                      | 462,771.50               |
| C883203101 | TEXTRON INC COM                        |              |               |                      |                          |
|            |                                        | Acquisitions | 12,700.00     | -641,981.18          |                          |
|            |                                        | Dispositions | -12,700.00    |                      | 642,414.95               |
| C883556102 | THERMO FISHER CORP                     |              |               |                      |                          |
|            |                                        | Acquisitions | 2,260.00      | -632,112.90          |                          |
|            |                                        | Dispositions | -2,260.00     |                      | 660,318.93               |
| SB62X8Y8   | TIME WARNER CABLE 6.75% DUE 06-15-2039 |              |               |                      |                          |
|            |                                        | Acquisitions | 750,000.00    | -810,165.00          |                          |
|            |                                        | Dispositions | -255,000.00   |                      | 314,925.00               |
| SB3B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038  |              |               |                      |                          |
|            |                                        | Acquisitions | 540,000.00    | -620,838.00          |                          |
|            |                                        | Dispositions | -540,000.00   |                      | 686,518.20               |
| C872590104 | T-MOBILE US INC COM                    |              |               |                      |                          |
|            |                                        | Acquisitions | 22,870.00     | -1,551,146.58        |                          |
|            |                                        | Dispositions | -112,770.00   |                      | 8,545,167.55             |
| C889478103 | TOLL BROS INC COM                      |              |               |                      |                          |
|            |                                        | Acquisitions | 33,220.00     | -1,217,259.62        |                          |
|            |                                        | Dispositions | -15,600.00    |                      | 617,463.67               |
| SBK4NRX6   | TOTAL CAP INTL FIXED 2.829% 01-10-2030 |              |               |                      |                          |
|            |                                        | Acquisitions | 1,985,000.00  | -2,013,857.05        |                          |
|            |                                        | Dispositions | -865,000.00   |                      | 887,140.55               |
| SBD366Z2   | TRANSCANADA 4.875% DUE 05-15-2048      |              |               |                      |                          |
|            |                                        | Acquisitions | 490,000.00    | -491,930.60          |                          |
|            |                                        | Dispositions | -490,000.00   |                      | 521,455.90               |
| SBGQX9L8   | TRANSCANADA FIXED 5.1% DUE 03-15-2049  |              |               |                      |                          |
|            |                                        | Acquisitions | 465,000.00    | -476,255.60          |                          |
|            |                                        | Dispositions | -1,890,000.00 |                      | 2,135,304.50             |
| SBDS6RM1   | TRAVELERS COS INC 4% DUE 05-30-2047    |              |               |                      |                          |
|            |                                        | Acquisitions | 1,175,000.00  | -1,185,332.40        |                          |
|            |                                        | Dispositions | -845,000.00   |                      | 898,251.85               |

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| Asset ID   | Security Description                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBJLV1D4   | TRAVELERS COS INC 4.1% 03-04-2049            | Acquisitions | 4,162,000.00  | -4,291,400.40        |                          |
|            |                                              | Dispositions | -240,000.00   |                      | 249,484.80               |
| SBFYKL18   | TYSON FOODS INC 5.1% 09-28-2048              | Acquisitions | 2,060,000.00  | -1,992,417.40        |                          |
|            |                                              | Dispositions | -1,260,000.00 |                      | 1,527,461.00             |
| C902494103 | TYSON FOODS INC CL A COM (DELAWARE)          | Acquisitions | 10,048.00     | -616,763.15          |                          |
|            |                                              | Dispositions | -46,992.00    |                      | 3,629,112.01             |
| SBK6YKB6   | U S BANCORP FIXED 3% 07-30-2029              | Acquisitions | 115,000.00    | -114,989.65          |                          |
|            |                                              | Dispositions | -115,000.00   |                      | 115,860.20               |
| SBKFC2F9   | UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031 | Acquisitions | 330,000.00    | -329,043.00          |                          |
|            |                                              | Dispositions | -330,000.00   |                      | 329,142.00               |
| C902681105 | UGI CORP NEW COM                             | Acquisitions | 7,300.00      | -363,098.17          |                          |
|            |                                              | Dispositions | -49,837.00    |                      | 2,643,712.98             |
| SBKPHQ85   | UNION PAC CORP 3.55% DUE 08-15-2039          | Acquisitions | 1,350,000.00  | -1,346,152.50        |                          |
|            |                                              | Dispositions | -480,000.00   |                      | 509,289.60               |
| SBDWCS88   | UNION PAC CORP 3.799% DUE 10-01-2051         | Acquisitions | 440,000.00    | -463,900.80          |                          |
|            |                                              | Dispositions | -440,000.00   |                      | 468,833.20               |
| SBYQGY41   | UNION PAC CORP 4.05% DUE 11-15-2045          | Acquisitions | 245,000.00    | -255,995.60          |                          |
|            |                                              | Dispositions | -245,000.00   |                      | 265,854.40               |
| SBGLC062   | UNION PAC CORP 4.3% 03-01-2049               | Acquisitions | 2,925,000.00  | -2,919,997.80        |                          |
|            |                                              | Dispositions | -625,000.00   |                      | 658,593.70               |
| SBYZGKF5   | UNION PAC CORP 4.5% 09-10-2048               | Acquisitions | 215,000.00    | -229,742.55          |                          |
|            |                                              | Dispositions | -3,545,000.00 |                      | 1,978,331.81             |
| SBHWF852   | UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031    |              |               |                      |                          |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                               | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
|            |                                                                    | Acquisitions | 2,225,000.00   | -2,312,258.35        |                          |
|            |                                                                    | Dispositions | -1,807,396.71  |                      | 1,926,319.76             |
| C910047109 | UNITED AIRLINES HOLDINGS INC COM USD0.01                           |              |                |                      |                          |
|            |                                                                    | Acquisitions | 44,274.00      | -3,770,573.33        |                          |
|            |                                                                    | Dispositions | -31,629.00     |                      | 2,708,285.99             |
| C911363109 | UNITED RENTALS INC COM                                             |              |                |                      |                          |
|            |                                                                    | Acquisitions | 14,100.00      | -1,695,512.50        |                          |
|            |                                                                    | Dispositions | -5,200.00      |                      | 771,753.06               |
| SBJB9TW3   | UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029 |              |                |                      |                          |
|            |                                                                    | Acquisitions | 17,500,000.00  | -18,789,074.19       |                          |
|            |                                                                    | Dispositions | -16,800,000.00 |                      | 18,057,882.15            |
| SBYXFH64   | UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046                 |              |                |                      |                          |
|            |                                                                    | Acquisitions | 13,000,000.00  | -15,076,830.29       |                          |
|            |                                                                    | Dispositions | -13,000,000.00 |                      | 15,071,453.48            |
| SBYVN9F3   | UNITED TECHNOLOGIES CORP 4.125% 11-16-2028                         |              |                |                      |                          |
|            |                                                                    | Acquisitions | 1,835,000.00   | -1,874,071.20        |                          |
|            |                                                                    | Dispositions | -2,860,000.00  |                      | 3,183,249.10             |
| SBYVN9N1   | UNITED TECHNOLOGIES CORP 4.45% 11-16-2038                          |              |                |                      |                          |
|            |                                                                    | Acquisitions | 735,000.00     | -790,296.55          |                          |
|            |                                                                    | Dispositions | -565,000.00    |                      | 686,367.65               |
| SBHKDKX0   | UNITEDHEALTH GROUP 2.875% DUE 08-15-2029                           |              |                |                      |                          |
|            |                                                                    | Acquisitions | 1,004,000.00   | -1,006,951.76        |                          |
|            |                                                                    | Dispositions | -1,004,000.00  |                      | 1,029,943.36             |
| SBHKDL04   | UNITEDHEALTH GROUP 3.7% DUE 08-15-2049                             |              |                |                      |                          |
|            |                                                                    | Acquisitions | 2,110,000.00   | -2,151,533.60        |                          |
|            |                                                                    | Dispositions | -2,110,000.00  |                      | 2,234,541.35             |
| SB97GZH5   | UNITEDHEALTH GROUP 4.25% DUE 03-15-2043                            |              |                |                      |                          |
|            |                                                                    | Acquisitions | 1,250,000.00   | -1,417,425.00        |                          |
|            |                                                                    | Dispositions | -1,250,000.00  |                      | 1,428,997.10             |
| SBHSSQ28   | UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028                     |              |                |                      |                          |
|            |                                                                    | Acquisitions | 1,015,000.00   | -1,050,636.65        |                          |
|            |                                                                    | Dispositions | -1,015,000.00  |                      | 1,103,528.30             |
| SBG08PD3   | UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                      |              |                |                      |                          |
|            |                                                                    | Acquisitions | 2,315,000.00   | -2,458,015.10        |                          |
|            |                                                                    | Dispositions | -250,000.00    |                      | 254,775.00               |



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| Asset ID   | Security Description                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBHSSQ40   | UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG        | Acquisitions | 335,000.00    | -350,329.60          |                          |
|            |                                                        | Dispositions | -1,825,000.00 |                      | 2,076,209.05             |
| C91324P102 | UNITEDHEALTH GROUP INC COM                             | Acquisitions | 15,130.00     | -3,883,780.21        |                          |
|            |                                                        | Dispositions | -22,480.00    |                      | 5,660,967.83             |
| SBKDY1V6   | UNUM GROUP 4% DUE 06-15-2029                           | Acquisitions | 1,300,000.00  | -1,295,229.00        |                          |
|            |                                                        | Dispositions | -750,000.00   |                      | 767,137.50               |
| C912008109 | US FOODS HLDG CORP COM                                 | Acquisitions | 57,200.00     | -2,345,887.31        |                          |
|            |                                                        | Dispositions | -21,900.00    |                      | 720,681.35               |
| SBDFWYC1   | UTD AIRLS INC 3.5% DUE 03-01-2030                      | Acquisitions | 1,503,365.54  | -1,487,234.43        |                          |
|            |                                                        | Dispositions | -37,917.39    |                      | 37,917.39                |
| SBDYRR1    | UTD PARCEL SVC INC 3.75% 11-15-2047                    | Acquisitions | 305,000.00    | -288,578.80          |                          |
|            |                                                        | Dispositions | -305,000.00   |                      | 324,974.45               |
| SBJQN878   | UTD PARCEL SVC INC 4.25% DUE 03-15-2049                | Acquisitions | 1,250,000.00  | -1,250,270.50        |                          |
|            |                                                        | Dispositions | -1,250,000.00 |                      | 1,417,422.70             |
| SB8J6DZ0   | UTD TECHNOLOGIES 4.5% DUE 06-01-2042                   | Acquisitions | 1,735,000.00  | -1,983,512.30        |                          |
|            |                                                        | Dispositions | -1,050,000.00 |                      | 1,112,586.40             |
| SBYVN9P3   | UTD TECHNOLOGIES 4.625% DUE 11-16-2048                 | Acquisitions | 1,405,000.00  | -1,575,655.55        |                          |
|            |                                                        | Dispositions | -3,905,000.00 |                      | 4,426,732.10             |
| SBJV0KP6   | VA ELEC & PWR CO 3.3% DUE 12-01-2049                   | Acquisitions | 5,640,000.00  | -5,647,170.00        |                          |
|            |                                                        | Dispositions | -825,000.00   |                      | 834,512.25               |
| SB3FD1W3   | VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 | Acquisitions | 350,000.00    | -590,999.50          |                          |
|            |                                                        | Dispositions | -800,000.00   |                      | 1,308,080.00             |
| SBD4G7B4   | VALE OVERSEAS LTD 6.25% DUE 08-10-2026                 |              |               |                      |                          |

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| Asset ID   | Security Description                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                            | Acquisitions | 2,120,000.00  | -2,256,355.25        |                          |
|            |                                            | Dispositions | -1,390,000.00 |                      | 1,488,580.00             |
| SB5B54D9   | VALE OVERSEAS LTD 6.875% DUE 11-10-2039    |              |               |                      |                          |
|            |                                            | Acquisitions | 1,340,000.00  | -1,552,103.25        |                          |
|            |                                            | Dispositions | -845,000.00   |                      | 1,090,509.65             |
| SB1HMKF0   | VALE OVERSEAS LTD 6.875% DUE 11-21-2036    |              |               |                      |                          |
|            |                                            | Acquisitions | 1,885,000.00  | -2,203,220.00        |                          |
|            |                                            | Dispositions | -500,000.00   |                      | 617,095.00               |
| SBWB7W5    | VALERO ENERGY CORP 4.9% DUE 03-15-2045     |              |               |                      |                          |
|            |                                            | Acquisitions | 845,000.00    | -937,936.95          |                          |
|            |                                            | Dispositions | -575,000.00   |                      | 605,636.40               |
| SB1YLTG4   | VALERO ENERGY CORP 6.625% DUE 06-15-2037   |              |               |                      |                          |
|            |                                            | Acquisitions | 620,000.00    | -795,085.00          |                          |
|            |                                            | Dispositions | -250,000.00   |                      | 321,852.50               |
| C91913Y100 | VALERO ENERGY CORP COM STK NEW             |              |               |                      |                          |
|            |                                            | Acquisitions | 18,033.00     | -1,720,855.23        |                          |
|            |                                            | Dispositions | -44,854.00    |                      | 3,751,918.89             |
| SBJVKHJ9   | VALERO ENERGY CORP FIXED 4% DUE 04-01-2029 |              |               |                      |                          |
|            |                                            | Acquisitions | 855,000.00    | -853,669.65          |                          |
|            |                                            | Dispositions | -855,000.00   |                      | 913,610.25               |
| C92220P105 | VARIAN MEDICAL SYSTEMS INC                 |              |               |                      |                          |
|            |                                            | Acquisitions | 21,699.00     | -2,871,062.12        |                          |
|            |                                            | Dispositions | -4,186.00     |                      | 580,185.17               |
| SBGSGVV9   | VENTAS RLTY LTD 4.875% DUE 04-15-2049      |              |               |                      |                          |
|            |                                            | Acquisitions | 1,565,000.00  | -1,564,091.50        |                          |
|            |                                            | Dispositions | -945,000.00   |                      | 1,097,102.65             |
| SBJLV8M2   | VERIZON 3.875% DUE 02-08-2029              |              |               |                      |                          |
|            |                                            | Acquisitions | 2,300,000.00  | -2,295,653.00        |                          |
|            |                                            | Dispositions | -2,300,000.00 |                      | 2,534,922.00             |
| SBYRLRK2   | VERIZON 4.272% DUE 01-15-2036              |              |               |                      |                          |
|            |                                            | Acquisitions | 1,995,000.00  | -2,175,451.35        |                          |
|            |                                            | Dispositions | -1,760,000.00 |                      | 1,845,741.80             |
| SBF22PM5   | VERIZON 4.5% DUE 08-10-2033                |              |               |                      |                          |
|            |                                            | Acquisitions | 4,310,000.00  | -4,581,601.40        |                          |
|            |                                            | Dispositions | -930,000.00   |                      | 1,066,999.65             |

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| Asset ID   | Security Description                                 | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|--------------|----------------|----------------------|--------------------------|
| SBYM0W21   | VERIZON 4.672% DUE 03-15-2055                        | Acquisitions | 225,000.00     | -229,509.00          |                          |
|            |                                                      | Dispositions | -6,914,000.00  |                      | 7,497,901.11             |
| SBBNBK8    | VERIZON 4.75% DUE 11-01-2041                         | Acquisitions | 350,000.00     | -407,970.50          |                          |
|            |                                                      | Dispositions | -1,325,000.00  |                      | 1,540,732.75             |
| SBDLJN4    | VERIZON 4.812% DUE 03-15-2039                        | Acquisitions | 505,000.00     | -575,967.65          |                          |
|            |                                                      | Dispositions | -3,810,000.00  |                      | 4,564,694.50             |
| SBXVMD62   | VERIZON 4.862% DUE 08-21-2046                        | Acquisitions | 2,285,000.00   | -2,548,762.85        |                          |
|            |                                                      | Dispositions | -2,440,000.00  |                      | 2,898,996.50             |
| SBDLJP6    | VERIZON 5.012% DUE 04-15-2049                        | Acquisitions | 6,795,000.00   | -7,768,659.30        |                          |
|            |                                                      | Dispositions | -10,240,000.00 |                      | 12,581,655.15            |
| SBVYRK47   | VERIZON 5.012% DUE 08-21-2054                        | Acquisitions | 285,000.00     | -318,162.60          |                          |
|            |                                                      | Dispositions | -16,396,000.00 |                      | 18,458,438.83            |
| SBYZNV86   | VERIZON 5.5% DUE 03-16-2047                          | Acquisitions | 595,000.00     | -664,067.60          |                          |
|            |                                                      | Dispositions | -915,000.00    |                      | 1,059,338.80             |
| SBSBN5N1   | VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG       | Acquisitions | 545,000.00     | -595,963.30          |                          |
|            |                                                      | Dispositions | -805,000.00    |                      | 914,918.20               |
| SBYRLSF4   | VERIZON COMMUNICATIONS 4.522% 09-15-2048             | Acquisitions | 6,295,000.00   | -6,960,265.80        |                          |
|            |                                                      | Dispositions | -3,820,000.00  |                      | 4,392,657.05             |
| SBYZKXZ8   | VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG | Acquisitions | 4,415,000.00   | -5,097,038.10        |                          |
|            |                                                      | Dispositions | -250,000.00    |                      | 296,915.00               |
| C92343V104 | VERIZON COMMUNICATIONS COM                           | Acquisitions | 5,584.00       | -319,223.04          |                          |
|            |                                                      | Dispositions | -66,500.00     |                      | 3,944,111.10             |
| SBGDQ891   | VERIZON COMMUNICATIONS INC 4.329% 09-21-2028         |              |                |                      |                          |

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| Asset ID   | Security Description                             | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                  | Acquisitions | 4,565,000.00  | -4,958,909.35        |                          |
|            |                                                  | Dispositions | -4,260,000.00 |                      | 4,503,289.45             |
| C92532F100 | VERTEX PHARMACEUTICALS INC COM                   |              |               |                      |                          |
|            |                                                  | Acquisitions | 3,900.00      | -702,461.98          |                          |
|            |                                                  | Dispositions | -2,800.00     |                      | 533,956.39               |
| SBCHWWF1   | VIACOM INC NEW 4.375% DUE 03-15-2043             |              |               |                      |                          |
|            |                                                  | Acquisitions | 310,000.00    | -262,821.10          |                          |
|            |                                                  | Dispositions | -3,303,000.00 |                      | 3,327,177.75             |
| C925652109 | VICI PTYS INC COM                                |              |               |                      |                          |
|            |                                                  | Acquisitions | 6,200.00      | -154,455.68          |                          |
|            |                                                  | Dispositions | -6,200.00     |                      | 151,280.58               |
| SBD5WHT9   | VISA INC 3.65% 09-15-2047                        |              |               |                      |                          |
|            |                                                  | Acquisitions | 595,000.00    | -624,904.10          |                          |
|            |                                                  | Dispositions | -270,000.00   |                      | 288,829.80               |
| SBYPHFN1   | VISA INC 4.3% DUE 12-14-2045                     |              |               |                      |                          |
|            |                                                  | Acquisitions | 895,000.00    | -1,106,673.20        |                          |
|            |                                                  | Dispositions | -1,205,000.00 |                      | 1,323,139.95             |
| C92840M102 | VISTRA ENERGY CORP COM                           |              |               |                      |                          |
|            |                                                  | Acquisitions | 120,500.00    | -3,183,604.59        |                          |
|            |                                                  | Dispositions | -10,300.00    |                      | 242,501.26               |
| SBB0RG21   | VODAFONE GROUP PLC 4.375% DUE 02-19-2043         |              |               |                      |                          |
|            |                                                  | Acquisitions | 505,000.00    | -498,379.45          |                          |
|            |                                                  | Dispositions | -310,000.00   |                      | 311,720.50               |
| SBFMLP22   | VODAFONE GROUP PLC 5.25% DUE 05-30-2048          |              |               |                      |                          |
|            |                                                  | Acquisitions | 3,505,000.00  | -3,595,007.90        |                          |
|            |                                                  | Dispositions | -5,530,000.00 |                      | 6,344,012.10             |
| SBJQ2JX8   | VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG |              |               |                      |                          |
|            |                                                  | Acquisitions | 3,505,000.00  | -3,447,155.35        |                          |
|            |                                                  | Dispositions | -3,190,000.00 |                      | 3,428,232.20             |
| C929089100 | VOYA FINL INC COM                                |              |               |                      |                          |
|            |                                                  | Acquisitions | 40,098.00     | -2,090,250.46        |                          |
|            |                                                  | Dispositions | -10,269.00    |                      | 515,919.10               |
| SBJX5LC3   | WA GAS LT CO FIXED 3.65% DUE 09-15-2049          |              |               |                      |                          |
|            |                                                  | Acquisitions | 495,000.00    | -492,495.30          |                          |
|            |                                                  | Dispositions | -495,000.00   |                      | 492,874.60               |

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| Asset ID   | Security Description                                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SB1PB082   | WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO | Acquisitions | 415,000.00    | -490,139.90          |                          |
|            |                                                                            | Dispositions | -415,000.00   |                      | 506,312.45               |
| SBG08Q52   | WALMART INC 4.05% DUE 06-29-2048 REG                                       | Acquisitions | 1,105,000.00  | -1,278,653.75        |                          |
|            |                                                                            | Dispositions | -5,675,000.00 |                      | 6,521,006.40             |
| C931142103 | WALMART INC COM                                                            | Acquisitions | 19,400.00     | -2,107,461.67        |                          |
|            |                                                                            | Dispositions | -14,200.00    |                      | 1,512,429.77             |
| C254687106 | WALT DISNEY CO                                                             | Acquisitions | 2,400.00      | -280,365.53          |                          |
|            |                                                                            | Dispositions | -2,400.00     |                      | 316,288.07               |
| SB5LPVC7   | WARNER MEDIA LLC 6.25% DUE 03-29-2041                                      | Acquisitions | 265,000.00    | -309,220.55          |                          |
|            |                                                                            | Dispositions | -940,000.00   |                      | 940.00                   |
| SBJVRGN7   | WASTE MGMT INC DEL 3.45% DUE 06-15-2029                                    | Acquisitions | 695,000.00    | -693,637.80          |                          |
|            |                                                                            | Dispositions | -695,000.00   |                      | 757,821.05               |
| SBK0Y5X9   | WASTE MGMT INC DEL 4.0% DUE 07-15-2039                                     | Acquisitions | 1,265,000.00  | -1,321,626.70        |                          |
|            |                                                                            | Dispositions | -260,000.00   |                      | 262,883.40               |
| C94106L109 | WASTE MGMT INC DEL COM STK                                                 | Acquisitions | 20,900.00     | -2,412,710.07        |                          |
|            |                                                                            | Dispositions | -11,000.00    |                      | 1,237,250.53             |
| SBK0Y5Y0   | WASTE MGMT INC DEL FIXED 4.15% 07-15-2049                                  | Acquisitions | 2,000,000.00  | -2,033,531.00        |                          |
|            |                                                                            | Dispositions | -1,675,000.00 |                      | 1,957,231.20             |
| C941848103 | WATERS CORP COM                                                            | Acquisitions | 2,221.00      | -511,125.32          |                          |
|            |                                                                            | Dispositions | -2,221.00     |                      | 461,248.58               |
| SBX2H0V0   | WELLS FARGO & CO 3.9% DUE 05-01-2045                                       | Acquisitions | 1,170,000.00  | -1,286,482.40        |                          |
|            |                                                                            | Dispositions | -150,000.00   |                      | 168,304.50               |
| SBJ60RD8   | WELLS FARGO & CO 4.15% DUE 01-24-2029                                      |              |               |                      |                          |

## ◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                                 | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                                      | Acquisitions | 1,925,000.00  | -1,921,573.50        |                          |
|            |                                                      | Dispositions | -1,925,000.00 |                      | 2,113,509.15             |
| SBD39X50   | WELLS FARGO & CO 4.4% DUE 06-14-2046                 |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,485,000.00  | -1,630,981.55        |                          |
|            |                                                      | Dispositions | -2,715,000.00 |                      | 2,983,585.25             |
| SBDSFRX9   | WELLS FARGO & CO 4.75% DUE 12-07-2046                |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,005,000.00  | -1,143,228.70        |                          |
|            |                                                      | Dispositions | -2,455,000.00 |                      | 2,788,294.65             |
| SBYQ29R7   | WELLS FARGO & CO 4.9% DUE 11-17-2045                 |              |               |                      |                          |
|            |                                                      | Acquisitions | 320,000.00    | -383,721.60          |                          |
|            |                                                      | Dispositions | -960,000.00   |                      | 1,111,253.40             |
| SBG48MR2   | WELLS FARGO & CO 5.375% DUE 11-02-2043               |              |               |                      |                          |
|            |                                                      | Acquisitions | 635,000.00    | -745,876.70          |                          |
|            |                                                      | Dispositions | -1,685,000.00 |                      | 1,917,485.85             |
| C949746101 | WELLS FARGO & CO NEW COM STK                         |              |               |                      |                          |
|            |                                                      | Acquisitions | 34,107.00     | -1,634,788.70        |                          |
|            |                                                      | Dispositions | -34,107.00    |                      | 1,573,200.73             |
| SB99FPF1   | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,440,000.00  | -1,602,148.15        |                          |
|            |                                                      | Dispositions | -2,115,000.00 |                      | 2,468,195.30             |
| SB1CL665   | WELLS FARGO BK 5.95% DUE 08-26-2036                  |              |               |                      |                          |
|            |                                                      | Acquisitions | 425,000.00    | -519,197.00          |                          |
|            |                                                      | Dispositions | -425,000.00   |                      | 586,793.25               |
| SBJBC331   | WELLTOWER INC 4.125% DUE 03-15-2029                  |              |               |                      |                          |
|            |                                                      | Acquisitions | 510,000.00    | -545,317.50          |                          |
|            |                                                      | Dispositions | -510,000.00   |                      | 555,660.30               |
| SBDDMN60   | WELLTOWER INC 4.95% DUE 09-01-2048                   |              |               |                      |                          |
|            |                                                      | Acquisitions | 905,000.00    | -990,613.40          |                          |
|            |                                                      | Dispositions | -1,375,000.00 |                      | 1,597,727.70             |
| C95082P105 | WESCO INTL INC COM                                   |              |               |                      |                          |
|            |                                                      | Acquisitions | 15,786.00     | -887,344.29          |                          |
|            |                                                      | Dispositions | -18,641.00    |                      | 916,763.96               |
| SBKFVB37   | WESTAR ENERGY INC FIXED 3.25% 09-01-2049             |              |               |                      |                          |
|            |                                                      | Acquisitions | 1,210,000.00  | -1,199,424.60        |                          |
|            |                                                      | Dispositions | -340,000.00   |                      | 340,822.80               |

◆ Schedule of Acquisitions and Dispositions

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| Asset ID   | Security Description                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C957638109 | WESTERN ALLIANCE BANCORPORATION COM          | Acquisitions | 11,600.00     | -530,237.11          |                          |
|            |                                              | Dispositions | -11,600.00    |                      | 516,394.42               |
| C959802109 | WESTERN UNION CO                             | Acquisitions | 9,700.00      | -178,773.87          |                          |
|            |                                              | Dispositions | -49,500.00    |                      | 892,275.26               |
| SBZ1JS17   | WESTLAKE CHEM CORP 4.375% 11-15-2047         | Acquisitions | 285,000.00    | -251,059.35          |                          |
|            |                                              | Dispositions | -285,000.00   |                      | 272,588.25               |
| C958254AJ3 | WESTN GAS PARTNERS 5.3% 03-01-2048           | Acquisitions | 350,000.00    | -330,018.50          |                          |
|            |                                              | Dispositions | -410,000.00   |                      | 417,684.20               |
| C961214EF6 | WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034  | Acquisitions | 610,000.00    | -610,000.00          |                          |
|            |                                              | Dispositions | -220,000.00   |                      | 230,839.40               |
| C961214EG4 | WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039 | Acquisitions | 485,000.00    | -485,000.00          |                          |
|            |                                              | Dispositions | -485,000.00   |                      | 517,684.90               |
| C96145D105 | WESTROCK CO COM                              | Acquisitions | 3,600.00      | -129,825.00          |                          |
|            |                                              | Dispositions | -31,000.00    |                      | 1,174,011.36             |
| C968223206 | WILEY JOHN & SONS INC CL A                   | Acquisitions | 1,302.00      | -68,061.83           |                          |
|            |                                              | Dispositions | -11,486.00    |                      | 521,781.03               |
| SBW3SWW0   | WILLIAMS PARTNERS 5.1% DUE 09-15-2045        | Acquisitions | 1,815,000.00  | -1,899,983.35        |                          |
|            |                                              | Dispositions | -880,000.00   |                      | 908,793.60               |
| SBGLQSZ9   | WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048 | Acquisitions | 785,000.00    | -791,545.15          |                          |
|            |                                              | Dispositions | -1,050,000.00 |                      | 1,035,240.85             |
| SBKLMSW2   | WILLIS N AMER INC 3.875% DUE 09-15-2049      | Acquisitions | 1,780,000.00  | -1,772,791.00        |                          |
|            |                                              | Dispositions | -525,000.00   |                      | 511,190.75               |
| SBGLRQG9   | WILLIS NORTH AMERICA INC 5.05% 09-15-2048    |              |               |                      |                          |

# DOL 5500 Reporting

01 JAN 19 - 31 DEC 19

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

## ◆ Schedule of Acquisitions and Dispositions

Page 122 of 122

| Asset ID   | Security Description                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------|--------------|---------------|----------------------|--------------------------|
|            |                                          | Acquisitions | 870,000.00    | -986,784.00          |                          |
|            |                                          | Dispositions | -1,975,000.00 |                      | 2,153,266.35             |
| CG96629103 | WILLIS TOWERS WATSON PLC COM USD0.000115 | Acquisitions | 2,200.00      | -411,241.05          |                          |
|            |                                          | Dispositions | -2,200.00     |                      | 445,173.14               |
| SBJ027Q3   | WRKCO INC FIXED 4.2% DUE 06-01-2032      | Acquisitions | 1,800,000.00  | -1,805,943.60        |                          |
|            |                                          | Dispositions | -1,100,000.00 |                      | 1,199,459.80             |
| C98310W108 | WYNDHAM DESTINATIONS INC COM STK         | Acquisitions | 26,810.00     | -1,174,528.27        |                          |
|            |                                          | Dispositions | -12,600.00    |                      | 576,700.92               |
| C98421M106 | XEROX HLDGS CORP COM NEW COM NEW         | Dispositions | -15,200.00    |                      | 440,099.58               |
|            |                                          | Free Receipt | 15,200.00     | 480,928.00           |                          |
| C983919101 | XILINX INC COM                           | Acquisitions | 10,300.00     | -1,249,735.07        |                          |
|            |                                          | Dispositions | -10,300.00    |                      | 1,012,520.85             |
| C983793100 | XPO LOGISTICS INC COM                    | Acquisitions | 2,800.00      | -139,579.16          |                          |
|            |                                          | Dispositions | -2,800.00     |                      | 187,067.77               |
| C988498101 | YUM BRANDS INC COM                       | Acquisitions | 1,531.00      | -140,138.15          |                          |
|            |                                          | Dispositions | -28,134.00    |                      | 2,992,948.40             |
| C989207105 | ZEBRA TECHNOLOGIES CORP CL A             | Acquisitions | 4,600.00      | -864,397.98          |                          |
|            |                                          | Dispositions | -11,400.00    |                      | 2,402,513.26             |
| C98956P102 | ZIMMER BIOMET HLDGS INC COM              | Acquisitions | 12,700.00     | -1,529,652.29        |                          |
|            |                                          | Dispositions | -5,900.00     |                      | 859,787.76               |
| C98978V103 | ZOETIS INC COM USD0.01 CL 'A'            | Acquisitions | 1,447.00      | -121,594.57          |                          |
|            |                                          | Dispositions | -14,156.00    |                      | 1,446,131.46             |

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.



**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

\* Party-in-Interest

| 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------|---------------|
| \$ GEN CORP NEW 3.875% DUE 04-15-2027                                                                                                                           | 3,000,000.00     | 2,997,780.00  | 3,212,448.00  |
| * PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048                                                                                                                    | 2,100,000.00     | 2,257,294.00  | 2,442,971.00  |
| * PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048                                                                                                                    | 245,000.00       | 255,711.00    | 285,013.00    |
| * PRUDENTIAL FINL 3.905% DUE 12-07-2047                                                                                                                         | 415,000.00       | 367,970.00    | 446,893.00    |
| * PRUDENTIAL FINL 3.905% DUE 12-07-2047                                                                                                                         | 94,000.00        | 44,024.00     | 101,224.00    |
| * PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050                                                                                                                    | 450,000.00       | 499,703.00    | 518,784.00    |
| * PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045                                                                                                                   | 1,950,000.00     | 1,950,000.00  | 2,108,086.00  |
| * PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG                                                                                                                   | 2,465,000.00     | 2,488,583.00  | 2,594,743.00  |
| * PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG                                                                                                                   | 1,700,000.00     | 1,688,406.00  | 1,789,478.00  |
| * PRUDENTIAL FINL INC 3.935% DUE 12-07-2049                                                                                                                     | 5,061,000.00     | 4,329,640.00  | 5,525,539.00  |
| * PRUDENTIAL FINL INC 3.935% DUE 12-07-2049                                                                                                                     | 2,293,000.00     | 2,181,488.00  | 2,503,470.00  |
| * PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG                                                                                                                    | 230,000.00       | 259,601.00    | 271,612.00    |
| * PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037                                                                                      | 600,000.00       | 758,683.00    | 832,496.00    |
| * PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436                                                                                     | 600,000.00       | 336,000.00    | 814,124.00    |
| * PRUDENTIAL INSURANCE, CONSERVATIVE STOCK FUND, COMMON STOCK ACCT                                                                                              | 18,368.00        | 663,132.00    | 3,192,471.00  |
| * PRUDENTIAL INSURANCE, SHORT TERM FUND, INTEREST-BEARING CASH ACCT, VARIABLE INTEREST                                                                          | 2,048,822.00     | 28,913,513.00 | 28,913,513.00 |
| * PRUDENTIAL INSURANCE, UNALLOCATED INSURANCE CONTRACT, VARIABLE RATE, 6.89%                                                                                    |                  | 14,375,613.00 | 14,375,613.00 |
| 1345 AVE OF THE 5.278% DUE 08-10-2035                                                                                                                           | 400,000.00       | 425,406.00    | 438,274.00    |
| 1ST CTZNS BANCSHARES INC N C CL A                                                                                                                               | 1,092.00         | 505,001.00    | 581,173.00    |
| 1ST REP BK SAN 4.625% DUE 02-13-2047                                                                                                                            | 430,000.00       | 499,449.00    | 490,752.00    |
| 3M CO 3.125% DUE 09-19-2046                                                                                                                                     | 285,000.00       | 262,274.00    | 274,611.00    |
| 3M CO 3.25% DUE 08-26-2049                                                                                                                                      | 410,000.00       | 403,401.00    | 399,083.00    |
| 3M CO 4.0% 09-14-2048                                                                                                                                           | 1,100,000.00     | 1,086,921.00  | 1,214,538.00  |
| 3M CO FIXED 3.625% 10-15-2047                                                                                                                                   | 785,000.00       | 784,200.00    | 815,739.00    |
| ABBOTT LABS 4.75% 04-15-2043                                                                                                                                    | 2,814,000.00     | 2,950,489.00  | 3,544,730.00  |
| ABBOTT LABS 4.75% 04-15-2043                                                                                                                                    | 2,330,000.00     | 2,346,158.00  | 2,935,047.00  |
| ABBOTT LABS 4.75% DUE 11-30-2036                                                                                                                                | 1,090,000.00     | 1,133,241.00  | 1,367,021.00  |
| ABBOTT LABS 4.75% DUE 11-30-2036                                                                                                                                | 865,000.00       | 872,448.00    | 1,084,838.00  |
| ABBOTT LABS 4.9% DUE 11-30-2046                                                                                                                                 | 1,944,000.00     | 2,195,533.00  | 2,554,919.00  |
| ABBOTT LABS 4.9% DUE 11-30-2046                                                                                                                                 | 1,490,000.00     | 1,857,089.00  | 1,958,246.00  |
| ABBVIE INC 3.6% 05-14-2025                                                                                                                                      | 1,850,000.00     | 1,846,762.00  | 1,954,479.00  |
| ABBVIE INC 4.3% DUE 05-14-2036                                                                                                                                  | 850,000.00       | 845,367.00    | 935,702.00    |
| ABBVIE INC 4.3% DUE 05-14-2036                                                                                                                                  | 675,000.00       | 699,036.00    | 743,058.00    |
| ABBVIE INC 4.4% DUE 11-06-2042                                                                                                                                  | 3,745,000.00     | 3,717,680.00  | 4,025,292.00  |
| ABBVIE INC 4.4% DUE 11-06-2042                                                                                                                                  | 655,000.00       | 679,870.00    | 704,023.00    |
| ABBVIE INC 4.45% DUE 05-14-2046                                                                                                                                 | 6,000,000.00     | 5,925,400.00  | 6,426,524.00  |
| ABBVIE INC 4.45% DUE 05-14-2046                                                                                                                                 | 390,000.00       | 415,732.00    | 417,724.00    |
| ABBVIE INC 4.875% DUE 11-14-2048                                                                                                                                | 880,000.00       | 870,698.00    | 1,016,696.00  |
| ABBVIE INC 4.875% DUE 11-14-2048                                                                                                                                | 100,000.00       | 98,943.00     | 115,534.00    |
| ABBVIE INC COM USD0.01                                                                                                                                          | 43,700.00        | 3,426,179.00  | 3,869,198.00  |
| ABBVIE INC FIXED 4.5% DUE 05-14-2035                                                                                                                            | 1,670,000.00     | 1,658,460.00  | 1,883,510.00  |
| ABBVIE INC FIXED 4.5% DUE 05-14-2035                                                                                                                            | 535,000.00       | 535,644.00    | 603,400.00    |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045                                                                                                                            | 1,575,000.00     | 1,568,374.00  | 1,760,014.00  |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045                                                                                                                            | 432,000.00       | 430,928.00    | 482,747.00    |
| ABN AMRO BK N V 4.75% DUE 07-28-2025                                                                                                                            | 600,000.00       | 598,392.00    | 653,292.00    |
| ACE CAP TR II 9.7% DUE 04-01-2030                                                                                                                               | 220,000.00       | 327,250.00    | 330,000.00    |
| ACE INA HLDGS INC 6.7% DUE 05-15-2036                                                                                                                           | 205,000.00       | 268,199.00    | 297,062.00    |
| ACTAVIS FDG SCS 4.55% DUE 03-15-2035                                                                                                                            | 2,990,000.00     | 2,995,009.00  | 3,268,719.00  |
| ACTAVIS FDG SCS 4.75% DUE 03-15-2045                                                                                                                            | 1,321,000.00     | 1,279,098.00  | 1,438,718.00  |
| ACTAVIS FDG SCS 4.75% DUE 03-15-2045                                                                                                                            | 741,000.00       | 800,397.00    | 807,033.00    |
| ACTAVIS INC 4.625% DUE 10-01-2042                                                                                                                               | 285,000.00       | 262,861.00    | 298,379.00    |
| ACTIVISION 2.3% DUE 09-15-2021                                                                                                                                  | 2,140,000.00     | 2,102,657.00  | 2,151,252.00  |
| ACTIVISION 4.5% DUE 06-15-2047                                                                                                                                  | 2,600,000.00     | 2,562,404.00  | 2,973,828.00  |
| ADOBE SYS INC COM                                                                                                                                               | 4,730.00         | 1,258,786.00  | 1,560,001.00  |
| ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048                                                                                                                  | 360,000.00       | 360,000.00    | 410,227.00    |
| ADVOCATE HLTH & 3.387% DUE 10-15-2049                                                                                                                           | 610,000.00       | 613,500.00    | 611,239.00    |
| AEP TEX INC 4.15% DUE 05-01-2049                                                                                                                                | 2,400,000.00     | 2,396,736.00  | 2,663,848.00  |
| AEP TRANSP CO LLC 3.15% DUE 09-15-2049                                                                                                                          | 470,000.00       | 466,564.00    | 454,766.00    |
| AES CORP COM                                                                                                                                                    | 139,416.00       | 1,880,930.00  | 2,774,378.00  |
| AETNA INC 4.125% DUE 11-15-2042                                                                                                                                 | 1,440,000.00     | 1,407,214.00  | 1,475,339.00  |
| AETNA INC 4.125% DUE 11-15-2042                                                                                                                                 | 430,000.00       | 419,344.00    | 440,553.00    |
| AETNA INC NEW 3.875% DUE 08-15-2047                                                                                                                             | 770,000.00       | 768,937.00    | 783,260.00    |
| AETNA INC NEW 4.75% DUE 03-15-2044                                                                                                                              | 1,595,000.00     | 1,650,059.00  | 1,781,746.00  |
| AETNA INC NEW 4.75% DUE 03-15-2044                                                                                                                              | 376,000.00       | 375,098.00    | 420,023.00    |
| AETNA INC NEW 6.75% DUE 12-15-2037                                                                                                                              | 220,000.00       | 275,145.00    | 296,995.00    |
| AFLAC INC 4.75% DUE 01-15-2049                                                                                                                                  | 1,490,000.00     | 1,491,576.00  | 1,815,270.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| AGCO CORP COM                                                                                                                                                   | 4,500.00         | 264,285.00   | 347,625.00    |
| AGL CAP CORP 4.4% DUE 06-01-2043                                                                                                                                | 1,270,000.00     | 1,228,087.00 | 1,384,971.00  |
| AHS HOSP CORP 5.024% DUE 07-01-2045                                                                                                                             | 2,463,000.00     | 3,018,142.00 | 3,070,018.00  |
| ALABAMA POWER CO 3.7% 12-01-2047                                                                                                                                | 5,000,000.00     | 5,113,000.00 | 5,282,474.00  |
| ALABAMA PWR CO 3.45% DUE 10-01-2049                                                                                                                             | 2,125,000.00     | 2,140,125.00 | 2,180,270.00  |
| ALABAMA PWR CO 3.45% DUE 10-01-2049                                                                                                                             | 515,000.00       | 513,275.00   | 528,395.00    |
| ALABAMA PWR CO 3.75% DUE 03-01-2045                                                                                                                             | 2,100,000.00     | 2,262,918.00 | 2,226,278.00  |
| ALABAMA PWR CO 3.75% DUE 03-01-2045                                                                                                                             | 2,000,000.00     | 2,021,020.00 | 2,120,264.00  |
| ALABAMA PWR CO 4.15% DUE 08-15-2044                                                                                                                             | 4,500,000.00     | 4,464,180.00 | 5,017,555.00  |
| ALABAMA PWR CO 4.15% DUE 08-15-2044                                                                                                                             | 705,000.00       | 699,388.00   | 786,084.00    |
| ALABAMA PWR CO 4.3% DUE 01-02-2046                                                                                                                              | 200,000.00       | 223,066.00   | 228,687.00    |
| ALEXANDRIA REAL 3.375% DUE 08-15-2031                                                                                                                           | 580,000.00       | 579,182.00   | 602,907.00    |
| ALEXANDRIA REAL 3.95% DUE 01-15-2028                                                                                                                            | 2,100,000.00     | 2,096,955.00 | 2,256,451.00  |
| ALEXANDRIA REAL 4% DUE 02-01-2050                                                                                                                               | 600,000.00       | 597,468.00   | 657,518.00    |
| ALEXION PHARMACEUTICALS INC COM                                                                                                                                 | 13,700.00        | 1,518,130.00 | 1,481,655.00  |
| ALIBABA GROUP HLDG 4.2% DUE 12-06-2047                                                                                                                          | 375,000.00       | 374,366.00   | 416,638.00    |
| ALIBABA GROUP HLDG LTD 4.0% 12-06-2037                                                                                                                          | 200,000.00       | 199,726.00   | 214,085.00    |
| ALLEGHANY CORP DEL COM                                                                                                                                          | 1,938.00         | 1,335,431.00 | 1,549,567.00  |
| ALLERGAN FDG SCS 4.85% DUE 06-15-2044                                                                                                                           | 1,243,000.00     | 1,215,876.00 | 1,354,722.00  |
| ALLERGAN FDG SCS 4.85% DUE 06-15-2044                                                                                                                           | 1,230,000.00     | 1,233,389.00 | 1,340,554.00  |
| ALLERGAN FDG SCS 4.85% DUE 06-15-2044                                                                                                                           | 1,100,000.00     | 1,136,050.00 | 1,198,869.00  |
| ALLIANCE DATA SYS CORP COM                                                                                                                                      | 11,600.00        | 1,222,398.00 | 1,301,520.00  |
| ALLINA HEALTH SYS 3.887% DUE 04-15-2049                                                                                                                         | 2,100,000.00     | 2,237,487.00 | 2,233,464.00  |
| ALLINA HEALTH SYS 3.887% DUE 04-15-2049                                                                                                                         | 480,000.00       | 480,000.00   | 510,506.00    |
| ALLISON TRANSMISSION HOLDING                                                                                                                                    | 32,279.00        | 1,495,826.00 | 1,559,721.00  |
| ALLISON TRANSMISSION HOLDING                                                                                                                                    | 14,200.00        | 578,516.00   | 686,144.00    |
| ALLSTATE CORP 3.85% DUE 08-10-2049                                                                                                                              | 1,500,000.00     | 1,489,545.00 | 1,661,383.00  |
| ALLSTATE CORP 3.85% DUE 08-10-2049                                                                                                                              | 925,000.00       | 933,734.00   | 1,024,520.00  |
| ALLSTATE CORP 3.85% DUE 08-10-2049                                                                                                                              | 225,000.00       | 223,432.00   | 249,207.00    |
| ALLSTATE CORP 4.2% DUE 12-15-2046                                                                                                                               | 2,545,000.00     | 2,534,209.00 | 2,933,095.00  |
| ALLSTATE CORP 4.2% DUE 12-15-2046                                                                                                                               | 1,075,000.00     | 1,092,987.00 | 1,238,930.00  |
| ALLSTATE CORP COM                                                                                                                                               | 34,400.00        | 3,248,616.00 | 3,868,280.00  |
| ALLSTATE CORP FLTGT RT 5.75% DUE 08-15-2053                                                                                                                     | 2,210,000.00     | 2,385,625.00 | 2,375,905.00  |
| ALLY FINL INC 8% DUE 11-01-2031                                                                                                                                 | 900,000.00       | 1,066,594.00 | 1,249,290.00  |
| ALLY FINL INC COM                                                                                                                                               | 86,879.00        | 2,367,144.00 | 2,655,022.00  |
| ALLY FINL INC COM                                                                                                                                               | 83,000.00        | 2,366,134.00 | 2,536,480.00  |
| ALPHABET INC CAP STK USD0.001 CL C                                                                                                                              | 3,996.00         | 4,665,447.00 | 5,342,732.00  |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A                                                                                                                        | 4,261.00         | 5,044,539.00 | 5,707,141.00  |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A                                                                                                                        | 722.00           | 913,520.00   | 967,040.00    |
| ALTICE USA INC CL A CL A                                                                                                                                        | 57,600.00        | 1,345,400.00 | 1,574,784.00  |
| ALTRIA GROUP INC 3.875% DUE 09-16-2046                                                                                                                          | 1,600,000.00     | 1,250,736.00 | 1,477,105.00  |
| ALTRIA GROUP INC 4.25% DUE 08-09-2042                                                                                                                           | 2,380,000.00     | 2,169,252.00 | 2,381,175.00  |
| ALTRIA GROUP INC 4.25% DUE 08-09-2042                                                                                                                           | 750,000.00       | 716,633.00   | 750,370.00    |
| ALTRIA GROUP INC 4.5% DUE 05-02-2043                                                                                                                            | 1,430,000.00     | 1,274,193.00 | 1,461,527.00  |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000                                                                                                               | 2,220,000.00     | 2,368,607.00 | 2,508,418.00  |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000                                                                                                               | 1,000,000.00     | 1,104,650.00 | 1,129,918.00  |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000                                                                                                               | 680,000.00       | 762,961.00   | 768,344.00    |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000                                                                                                               | 400,000.00       | 371,284.00   | 451,967.00    |
| ALTRIA GROUP INC 5.8% DUE 02-14-2039                                                                                                                            | 1,624,000.00     | 1,700,748.00 | 1,910,661.00  |
| ALTRIA GROUP INC 5.8% DUE 02-14-2039                                                                                                                            | 790,000.00       | 788,143.00   | 929,447.00    |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049                                                                                                                           | 3,280,000.00     | 3,312,302.00 | 3,976,898.00  |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049                                                                                                                           | 1,000,000.00     | 997,220.00   | 1,212,469.00  |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059                                                                                                                            | 800,000.00       | 797,648.00   | 953,267.00    |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059                                                                                                                            | 530,000.00       | 637,886.00   | 631,539.00    |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059                                                                                                                            | 120,000.00       | 119,647.00   | 142,990.00    |
| ALTRIA GROUP INC COM                                                                                                                                            | 6,200.00         | 279,897.00   | 309,442.00    |
| AMAZON COM INC 4.05% 08-22-2047                                                                                                                                 | 485,000.00       | 483,151.00   | 570,771.00    |
| AMAZON COM INC 4.05% 08-22-2047                                                                                                                                 | 480,000.00       | 486,314.00   | 564,886.00    |
| AMAZON COM INC 4.8% DUE 12-05-2034                                                                                                                              | 675,000.00       | 729,648.00   | 851,804.00    |
| AMAZON COM INC 4.95% DUE 12-05-2044                                                                                                                             | 1,005,000.00     | 1,315,879.00 | 1,316,968.00  |
| AMAZON COM INC COM                                                                                                                                              | 2,519.00         | 4,213,465.00 | 4,654,709.00  |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037                                                                                                                      | 2,315,000.00     | 2,291,223.00 | 2,631,193.00  |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037                                                                                                                      | 2,060,000.00     | 2,014,898.00 | 2,341,364.00  |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057                                                                                                                       | 6,000,000.00     | 5,950,920.00 | 7,319,529.00  |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057                                                                                                                       | 2,950,000.00     | 2,925,869.00 | 3,598,769.00  |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057                                                                                                                       | 1,480,000.00     | 1,824,599.00 | 1,805,484.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| AMC NETWORKS INC CL A                                                                                                                                           | 8,840.00         | 561,508.00   | 349,180.00    |
| AMDOCS ORD GBP0.01                                                                                                                                              | 14,193.00        | 937,369.00   | 1,024,593.00  |
| AMER MOVIL SAB DE 3.625% DUE 04-22-2029                                                                                                                         | 1,415,000.00     | 1,508,412.00 | 1,489,599.00  |
| AMER MOVIL SAB DE 4.375% DUE 04-22-2049                                                                                                                         | 1,790,000.00     | 1,779,922.00 | 2,055,564.00  |
| AMER MOVIL SAB DE 4.375% DUE 04-22-2049                                                                                                                         | 1,735,000.00     | 1,762,657.00 | 1,992,405.00  |
| AMER MOVIL SAB DE 4.375% DUE 07-16-2042                                                                                                                         | 1,375,000.00     | 1,221,048.00 | 1,545,696.00  |
| AMER MOVIL SAB DE 4.375% DUE 07-16-2042                                                                                                                         | 480,000.00       | 554,256.00   | 539,589.00    |
| AMER MOVIL SAB DE CV 6.125% 03-30-2040                                                                                                                          | 1,670,000.00     | 2,037,586.00 | 2,237,600.00  |
| AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO                                                                                                                      | 250,000.00       | 286,990.00   | 316,209.00    |
| AMERADA HESS CORP 7.3% DUE 08-15-2031                                                                                                                           | 1,200,000.00     | 1,413,516.00 | 1,529,398.00  |
| AMERADA HESS CORP 7.3% DUE 08-15-2031                                                                                                                           | 1,200,000.00     | 1,422,096.00 | 1,529,398.00  |
| AMEREN CORP COM                                                                                                                                                 | 11,000.00        | 827,148.00   | 844,800.00    |
| AMEREN ILL CO 4.15% DUE 03-15-2046                                                                                                                              | 1,055,000.00     | 1,084,044.00 | 1,214,515.00  |
| AMERICAN CAMPUS CMNTYS INC COM                                                                                                                                  | 36,542.00        | 1,705,475.00 | 1,718,570.00  |
| AMERICAN HOMES 4 RENT COMMON STOCK                                                                                                                              | 10,400.00        | 267,792.00   | 272,584.00    |
| AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG                                                                                                   | 1,010,000.00     | 1,088,468.00 | 1,212,181.00  |
| AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE                                                                                                     | 600,000.00       | 824,712.00   | 938,988.00    |
| AMERICAN TOWER CORP 2.75% DUE 01-15-2027                                                                                                                        | 2,500,000.00     | 2,495,950.00 | 2,497,275.00  |
| AMERICAN WTR CAP CORP 4.15% 06-01-2049                                                                                                                          | 1,600,000.00     | 1,591,520.00 | 1,812,531.00  |
| AMERIPRISE FINL INC COM                                                                                                                                         | 14,500.00        | 2,017,811.00 | 2,415,410.00  |
| AMERISOURCEBERGEN 4.3% 12-15-2047                                                                                                                               | 195,000.00       | 194,052.00   | 202,536.00    |
| AMERN CAMPUS 3.3% DUE 07-15-2026                                                                                                                                | 500,000.00       | 498,520.00   | 518,269.00    |
| AMERN EXPRESS CO 4.05% DUE 12-03-2042                                                                                                                           | 2,275,000.00     | 2,185,293.00 | 2,680,500.00  |
| AMERN FINL GROUP 4.5% DUE 06-15-2047                                                                                                                            | 4,300,000.00     | 4,276,780.00 | 4,653,789.00  |
| AMERN INTL GROUP 3.875% DUE 01-15-2035                                                                                                                          | 968,000.00       | 964,796.00   | 1,027,852.00  |
| AMERN INTL GROUP 3.875% DUE 01-15-2035                                                                                                                          | 360,000.00       | 373,000.00   | 382,259.00    |
| AMERN INTL GROUP 4.375% DUE 01-15-2055                                                                                                                          | 240,000.00       | 255,266.00   | 263,545.00    |
| AMERN INTL GROUP 4.5% DUE 07-16-2044                                                                                                                            | 4,300,000.00     | 4,275,934.00 | 4,960,175.00  |
| AMERN INTL GROUP 4.7% DUE 07-10-2035                                                                                                                            | 540,000.00       | 536,461.00   | 625,944.00    |
| AMERN INTL GROUP 4.7% DUE 07-10-2035                                                                                                                            | 500,000.00       | 496,985.00   | 579,578.00    |
| AMERN INTL GROUP 6.25% DUE 05-01-2036                                                                                                                           | 1,000,000.00     | 1,130,269.00 | 1,336,566.00  |
| AMERN INTL GROUP 6.82% DUE 11-15-2037                                                                                                                           | 1,025,000.00     | 1,355,350.00 | 1,409,635.00  |
| AMERN TOWER CORP 3.125% DUE 01-15-2027                                                                                                                          | 899,000.00       | 898,223.00   | 920,254.00    |
| AMERN TOWER CORP 3.7% DUE 10-15-2049                                                                                                                            | 1,760,000.00     | 1,755,411.00 | 1,754,117.00  |
| AMERN TOWER CORP 3.8% DUE 08-15-2029                                                                                                                            | 920,000.00       | 916,311.00   | 983,599.00    |
| AMERN TOWER CORP 4.4% DUE 02-15-2026                                                                                                                            | 35,000.00        | 34,900.00    | 38,195.00     |
| AMERN WTR CAP CORP 4% DUE 12-01-2046                                                                                                                            | 910,000.00       | 903,731.00   | 990,055.00    |
| AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048                                                                                                                    | 545,000.00       | 544,706.00   | 617,369.00    |
| AMGEN INC 4.4% 05-01-2045                                                                                                                                       | 1,825,000.00     | 1,905,438.00 | 2,045,002.00  |
| AMGEN INC 4.4% 05-01-2045                                                                                                                                       | 795,000.00       | 802,829.00   | 890,836.00    |
| AMGEN INC 4.563% DUE 06-15-2048                                                                                                                                 | 1,300,000.00     | 1,312,194.00 | 1,511,196.00  |
| AMGEN INC 4.563% DUE 06-15-2048                                                                                                                                 | 1,293,000.00     | 1,275,290.00 | 1,503,059.00  |
| AMGEN INC 4.663% DUE 06-15-2051                                                                                                                                 | 2,800,000.00     | 2,833,740.00 | 3,299,053.00  |
| AMGEN INC 4.663% DUE 06-15-2051                                                                                                                                 | 880,000.00       | 907,739.00   | 1,036,845.00  |
| AMGEN INC 4.95% DUE 10-01-2041                                                                                                                                  | 940,000.00       | 998,565.00   | 1,119,758.00  |
| AMGEN INC 5.15% DUE 11-15-2041                                                                                                                                  | 2,035,000.00     | 2,089,518.00 | 2,463,608.00  |
| AMGEN INC 5.75% DUE 03-15-2040                                                                                                                                  | 325,000.00       | 373,311.00   | 408,113.00    |
| AMGEN INC COM                                                                                                                                                   | 15,460.00        | 2,817,944.00 | 3,726,942.00  |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042                                                                                                                             | 1,310,000.00     | 1,286,158.00 | 1,354,557.00  |
| ANHEUSER BUSCH 3.75% DUE 07-15-2042                                                                                                                             | 415,000.00       | 373,031.00   | 429,115.00    |
| ANHEUSER BUSCH 5.8% DUE 01-23-2059                                                                                                                              | 2,410,000.00     | 2,505,494.00 | 3,291,428.00  |
| ANHEUSER BUSCH 5.8% DUE 01-23-2059                                                                                                                              | 1,106,000.00     | 1,102,074.00 | 1,510,506.00  |
| ANHEUSER BUSCH 8% DUE 11-15-2039                                                                                                                                | 365,000.00       | 569,108.00   | 580,773.00    |
| ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG                                                                                                           | 4,000,000.00     | 4,145,651.00 | 4,536,998.00  |
| ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG                                                                                                           | 540,000.00       | 604,098.00   | 612,495.00    |
| ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049                                                                                                                       | 1,273,000.00     | 1,268,761.00 | 1,654,030.00  |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039                                                                                                             | 4,500,000.00     | 4,487,490.00 | 5,662,944.00  |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039                                                                                                             | 605,000.00       | 668,177.00   | 761,351.00    |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                                                                                                                        | 4,100,000.00     | 4,223,282.00 | 4,598,617.00  |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                                                                                                                        | 2,630,000.00     | 2,672,853.00 | 2,949,845.00  |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                                                                                                                        | 1,370,000.00     | 1,327,901.00 | 1,536,611.00  |
| ANHEUSER-BUSCH 4% DUE 01-17-2043                                                                                                                                | 3,409,000.00     | 3,485,532.00 | 3,645,874.00  |
| ANHEUSER-BUSCH 4% DUE 01-17-2043                                                                                                                                | 1,150,000.00     | 1,172,942.00 | 1,229,908.00  |
| ANHEUSER-BUSCH 4% DUE 01-17-2043                                                                                                                                | 500,000.00       | 463,045.00   | 534,743.00    |
| ANHEUSER-BUSCH 4% DUE 01-17-2043                                                                                                                                | 390,000.00       | 359,693.00   | 417,099.00    |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038                                                                                                                            | 1,425,000.00     | 1,404,409.00 | 1,600,820.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------|---------------|
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038                                                                                                                            | 1,365,000.00     | 1,323,617.00  | 1,533,417.00  |
| ANHEUSER-BUSCH 4.6% DUE 04-15-2048                                                                                                                              | 1,290,000.00     | 1,295,616.00  | 1,476,281.00  |
| ANHEUSER-BUSCH 4.6% DUE 04-15-2048                                                                                                                              | 1,115,000.00     | 1,029,920.00  | 1,276,010.00  |
| ANHEUSER-BUSCH 4.7% DUE 02-01-2036                                                                                                                              | 1,742,000.00     | 1,727,472.00  | 2,018,550.00  |
| ANHEUSER-BUSCH 4.7% DUE 02-01-2036                                                                                                                              | 560,000.00       | 615,731.00    | 648,902.00    |
| ANHEUSER-BUSCH 4.75% DUE 04-15-2058                                                                                                                             | 1,740,000.00     | 1,881,756.00  | 2,035,091.00  |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046                                                                                                                              | 13,492,000.00    | 15,501,102.00 | 15,937,004.00 |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046                                                                                                                              | 425,000.00       | 492,880.00    | 502,018.00    |
| ANHEUSER-BUSCH 4.95% DUE 01-15-2042                                                                                                                             | 1,405,000.00     | 1,466,791.00  | 1,663,136.00  |
| ANHEUSER-BUSCH 4.95% DUE 01-15-2042                                                                                                                             | 950,000.00       | 1,012,821.00  | 1,124,541.00  |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036                                                                                                                     | 9,560,000.00     | 9,829,377.00  | 11,077,691.00 |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036                                                                                                                     | 3,795,000.00     | 3,830,914.00  | 4,397,472.00  |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                                                                                                                     | 8,600,000.00     | 9,235,337.00  | 10,200,654.00 |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                                                                                                                     | 6,609,000.00     | 7,082,201.00  | 7,839,084.00  |
| ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039                                                                                                                     | 340,000.00       | 536,625.00    | 537,740.00    |
| ANTHEM INC 4.375% 12-01-2047                                                                                                                                    | 1,573,000.00     | 1,630,358.00  | 1,736,783.00  |
| ANTHEM INC 4.375% 12-01-2047                                                                                                                                    | 1,000,000.00     | 925,500.00    | 1,104,122.00  |
| ANTHEM INC 4.65% DUE 01-15-2043                                                                                                                                 | 210,000.00       | 237,544.00    | 236,943.00    |
| ANTHEM INC 4.65% DUE 01-15-2043                                                                                                                                 | 115,000.00       | 117,034.00    | 129,755.00    |
| ANTHEM INC 4.65% DUE 08-15-2044                                                                                                                                 | 600,000.00       | 599,190.00    | 680,131.00    |
| ANTHEM INC 4.65% DUE 08-15-2044                                                                                                                                 | 410,000.00       | 425,482.00    | 464,756.00    |
| ANTHEM INC COM                                                                                                                                                  | 5,570.00         | 1,600,729.00  | 1,682,307.00  |
| ANTHEM INC FIXED 3.7% 09-15-2049                                                                                                                                | 2,275,000.00     | 2,219,818.00  | 2,271,494.00  |
| ANTHEM INC FIXED 3.7% 09-15-2049                                                                                                                                | 1,100,000.00     | 1,093,279.00  | 1,098,305.00  |
| ANTHEM INC FIXED 3.7% 09-15-2049                                                                                                                                | 423,000.00       | 419,079.00    | 422,348.00    |
| AON CORP SR NT 6.25 DUE 09-30-2040                                                                                                                              | 1,085,000.00     | 1,412,617.00  | 1,480,738.00  |
| AON CORP SR NT 6.25 DUE 09-30-2040                                                                                                                              | 195,000.00       | 251,596.00    | 266,123.00    |
| AON PLC 4.45% DUE 05-24-2043                                                                                                                                    | 345,000.00       | 319,746.00    | 378,233.00    |
| AON PLC 4.6% DUE 06-14-2044                                                                                                                                     | 1,425,000.00     | 1,438,451.00  | 1,651,825.00  |
| AON PLC 4.6% DUE 06-14-2044                                                                                                                                     | 220,000.00       | 227,569.00    | 255,019.00    |
| AON PLC 4.75% DUE 05-15-2045                                                                                                                                    | 490,000.00       | 558,835.00    | 577,912.00    |
| AP MOLLER MAERSK 4.5% DUE 06-20-2029                                                                                                                            | 1,000,000.00     | 993,880.00    | 1,066,516.00  |
| APACHE CORP 4.75% 04-15-2043                                                                                                                                    | 810,000.00       | 811,550.00    | 782,645.00    |
| APACHE CORP 5.1% DUE 09-01-2040                                                                                                                                 | 1,535,000.00     | 1,592,367.00  | 1,562,840.00  |
| APPALACHIAN PWR CO 4.4% DUE 05-15-2044                                                                                                                          | 730,000.00       | 820,489.00    | 825,021.00    |
| APPALACHIAN PWR CO 4.45% DUE 06-01-2045                                                                                                                         | 4,000,000.00     | 3,971,080.00  | 4,569,219.00  |
| APPALACHIAN PWR CO 4.45% DUE 06-01-2045                                                                                                                         | 265,000.00       | 260,341.00    | 302,711.00    |
| APPALACHIAN PWR CO FIXED 4.5% 03-01-2049                                                                                                                        | 560,000.00       | 577,039.00    | 648,571.00    |
| APPLE INC 3.45% DUE 02-09-2045                                                                                                                                  | 2,975,000.00     | 2,948,612.00  | 3,135,989.00  |
| APPLE INC 3.45% DUE 02-09-2045                                                                                                                                  | 1,550,000.00     | 1,515,028.00  | 1,633,876.00  |
| APPLE INC 3.75% DUE 09-12-2047                                                                                                                                  | 3,200,000.00     | 3,181,728.00  | 3,564,511.00  |
| APPLE INC 3.75% DUE 09-12-2047                                                                                                                                  | 1,265,000.00     | 1,250,762.00  | 1,409,096.00  |
| APPLE INC 3.85% DUE 05-04-2043                                                                                                                                  | 9,000,000.00     | 8,431,453.00  | 10,090,182.00 |
| APPLE INC 3.85% DUE 05-04-2043                                                                                                                                  | 1,600,000.00     | 1,536,913.00  | 1,793,810.00  |
| APPLE INC 3.85% DUE 05-04-2043                                                                                                                                  | 1,105,000.00     | 1,141,023.00  | 1,238,850.00  |
| APPLE INC 3.85% DUE 08-04-2046                                                                                                                                  | 3,455,000.00     | 3,445,844.00  | 3,896,554.00  |
| APPLE INC 3.85% DUE 08-04-2046                                                                                                                                  | 2,740,000.00     | 2,653,172.00  | 3,090,176.00  |
| APPLE INC 4.375% DUE 05-13-2045                                                                                                                                 | 6,799,000.00     | 7,263,034.00  | 8,256,155.00  |
| APPLE INC 4.375% DUE 05-13-2045                                                                                                                                 | 2,025,000.00     | 2,017,609.00  | 2,458,996.00  |
| APPLE INC 4.375% DUE 05-13-2045                                                                                                                                 | 420,000.00       | 418,467.00    | 510,014.00    |
| APPLE INC 4.5% DUE 02-23-2036                                                                                                                                   | 1,175,000.00     | 1,169,477.00  | 1,427,943.00  |
| APPLE INC 4.65% DUE 02-23-2046                                                                                                                                  | 3,480,000.00     | 3,642,630.00  | 4,366,539.00  |
| APPLE INC 4.65% DUE 02-23-2046                                                                                                                                  | 2,545,000.00     | 2,796,812.00  | 3,193,345.00  |
| APPLE INC 4.65% DUE 02-23-2046                                                                                                                                  | 2,000,000.00     | 2,006,290.00  | 2,509,505.00  |
| APPLE INC COM STK                                                                                                                                               | 33,770.00        | 6,487,467.00  | 9,916,560.00  |
| APPLE INC FIXED 2.95% 09-11-2049                                                                                                                                | 20,000.00        | 19,854.00     | 19,392.00     |
| APPLE INC FIXED 3.75% 11-13-2047                                                                                                                                | 237,000.00       | 218,885.00    | 263,203.00    |
| APPLIED MATERIALS INC COM                                                                                                                                       | 70,700.00        | 4,125,559.00  | 4,315,528.00  |
| APPLIED MATLS INC 4.35% DUE 04-01-2047                                                                                                                          | 2,580,000.00     | 2,575,279.00  | 3,117,979.00  |
| APPLIED MATLS INC 4.35% DUE 04-01-2047                                                                                                                          | 1,110,000.00     | 1,107,969.00  | 1,341,456.00  |
| APPLIED MATLS INC 4.35% DUE 04-01-2047                                                                                                                          | 1,110,000.00     | 1,110,890.00  | 1,341,456.00  |
| APTIV PLC 4.25% DUE 01-15-2026                                                                                                                                  | 400,000.00       | 399,768.00    | 430,604.00    |
| APTIV PLC 5.4% 03-15-2049                                                                                                                                       | 900,000.00       | 896,022.00    | 1,022,520.00  |
| AQUA AMER INC FIXED 4.276% 05-01-2049                                                                                                                           | 640,000.00       | 725,507.00    | 718,596.00    |
| ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG                                                                                                                 | 205,000.00       | 220,990.00    | 254,370.00    |
| ARCH CAPITAL GROUP COM STK                                                                                                                                      | 26,814.00        | 968,428.00    | 1,150,052.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| ARCHER-DANIELS 4.5% DUE 03-15-2049                                                                                                                              | 315,000.00       | 319,218.00   | 385,101.00    |
| ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO                                                                                                                      | 905,000.00       | 904,493.00   | 912,656.00    |
| ARIZONA PUB SVC CO 4.2% DUE 08-15-2048                                                                                                                          | 350,000.00       | 347,515.00   | 396,931.00    |
| ARIZONA PUB SVC CO 4.35% DUE 11-15-2045                                                                                                                         | 790,000.00       | 802,079.00   | 910,217.00    |
| ARIZONA PUB SVC CO 4.5% DUE 04-01-2042                                                                                                                          | 515,000.00       | 539,575.00   | 591,357.00    |
| ARIZONA PUB SVC CO 5.05 DUE 09-01-2041                                                                                                                          | 430,000.00       | 501,637.00   | 523,039.00    |
| ARMSTRONG WORLD INDS INC NEW COM STK                                                                                                                            | 1,546.00         | 145,416.00   | 145,278.00    |
| ASCENSION 3.106% DUE 11-15-2039                                                                                                                                 | 610,000.00       | 610,000.00   | 599,247.00    |
| ASSURED GUARANTY LTD COMMON STK                                                                                                                                 | 14,600.00        | 480,975.00   | 715,692.00    |
| ASSURED GUARANTY LTD COMMON STK                                                                                                                                 | 2,838.00         | 140,550.00   | 139,119.00    |
| ASTRAZENECA PLC 4% DUE 09-18-2042                                                                                                                               | 1,775,000.00     | 1,841,370.00 | 1,949,501.00  |
| ASTRAZENECA PLC 4.375% 08-17-2048                                                                                                                               | 2,200,000.00     | 2,176,768.00 | 2,571,066.00  |
| ASTRAZENECA PLC 4.375% DUE 11-16-2045                                                                                                                           | 920,000.00       | 907,138.00   | 1,072,916.00  |
| ASTRAZENECA PLC 4.375% DUE 11-16-2045                                                                                                                           | 560,000.00       | 670,225.00   | 653,080.00    |
| ASTRAZENECA PLC 6.45% DUE 09-15-2037                                                                                                                            | 1,200,000.00     | 1,703,280.00 | 1,692,567.00  |
| AT&T INC 4.3 DUE 12-15-2042                                                                                                                                     | 240,000.00       | 251,182.00   | 257,115.00    |
| AT&T INC 4.35% DUE 06-15-2045                                                                                                                                   | 1,445,000.00     | 1,503,889.00 | 1,560,040.00  |
| AT&T INC 4.35% DUE 06-15-2045                                                                                                                                   | 582,000.00       | 543,017.00   | 628,334.00    |
| AT&T INC 4.5% DUE 03-09-2048                                                                                                                                    | 494,000.00       | 455,994.00   | 545,770.00    |
| AT&T INC 4.5% DUE 05-15-2035                                                                                                                                    | 1,550,000.00     | 1,558,219.00 | 1,727,208.00  |
| AT&T INC 4.55% DUE 03-09-2049                                                                                                                                   | 2,269,000.00     | 2,172,500.00 | 2,519,758.00  |
| AT&T INC 4.55% DUE 03-09-2049                                                                                                                                   | 560,000.00       | 604,968.00   | 621,888.00    |
| AT&T INC 4.75% DUE 05-15-2046                                                                                                                                   | 5,000,000.00     | 4,786,349.00 | 5,658,713.00  |
| AT&T INC 4.75% DUE 05-15-2046                                                                                                                                   | 3,605,000.00     | 3,518,799.00 | 4,079,932.00  |
| AT&T INC 4.75% DUE 05-15-2046                                                                                                                                   | 1,876,000.00     | 1,934,028.00 | 2,123,149.00  |
| AT&T INC 4.8% DUE 06-15-2044                                                                                                                                    | 2,550,000.00     | 2,464,302.00 | 2,909,537.00  |
| AT&T INC 4.8% DUE 06-15-2044                                                                                                                                    | 1,150,000.00     | 1,168,371.00 | 1,312,144.00  |
| AT&T INC 4.8% DUE 06-15-2044                                                                                                                                    | 300,000.00       | 279,165.00   | 342,299.00    |
| AT&T INC 4.85% DUE 03-01-2039                                                                                                                                   | 1,825,000.00     | 1,784,735.00 | 2,104,991.00  |
| AT&T INC 4.9% 06-15-2042                                                                                                                                        | 1,125,000.00     | 1,149,294.00 | 1,284,429.00  |
| AT&T INC 5.15% DUE 03-15-2042                                                                                                                                   | 1,915,000.00     | 1,928,698.00 | 2,237,657.00  |
| AT&T INC 5.15% DUE 03-15-2042                                                                                                                                   | 783,000.00       | 815,437.00   | 914,927.00    |
| AT&T INC 5.25% DUE 03-01-2037                                                                                                                                   | 2,625,000.00     | 2,612,636.00 | 3,136,308.00  |
| AT&T INC 5.35% 12-15-2043                                                                                                                                       | 825,000.00       | 821,732.00   | 978,182.00    |
| AT&T INC 5.35% DUE 09-01-2040                                                                                                                                   | 2,878,000.00     | 3,426,083.00 | 3,473,652.00  |
| AT&T INC 5.35% DUE 09-01-2040                                                                                                                                   | 459,000.00       | 506,135.00   | 553,998.00    |
| AT&T INC 5.45% DUE 03-01-2047                                                                                                                                   | 2,440,000.00     | 2,931,547.00 | 3,031,146.00  |
| AT&T INC 5.45% DUE 03-01-2047                                                                                                                                   | 1,205,000.00     | 1,140,721.00 | 1,496,939.00  |
| AT&T INC 5.45% DUE 03-01-2047                                                                                                                                   | 1,200,000.00     | 1,193,268.00 | 1,490,727.00  |
| AT&T INC 5.55% DUE 08-15-2041                                                                                                                                   | 700,000.00       | 744,114.00   | 856,599.00    |
| AT&T INC 5.65% DUE 02-15-2047                                                                                                                                   | 300,000.00       | 299,298.00   | 382,255.00    |
| AT&T INC 5.7% DUE 03-01-2057                                                                                                                                    | 7,200,000.00     | 7,437,046.00 | 9,297,171.00  |
| AT&T INC 6% DUE 08-15-2040                                                                                                                                      | 2,525,000.00     | 2,756,629.00 | 3,234,126.00  |
| AT&T INC 6.1% DUE 07-15-2040                                                                                                                                    | 250,000.00       | 272,783.00   | 318,707.00    |
| AT&T INC 6.2% DUE 03-15-2040                                                                                                                                    | 355,000.00       | 444,346.00   | 449,526.00    |
| AT&T INC 6.25% DUE 03-29-2041                                                                                                                                   | 590,000.00       | 682,161.00   | 768,322.00    |
| AT&T INC 6.3% DUE 01-15-2038                                                                                                                                    | 1,010,000.00     | 1,229,948.00 | 1,308,189.00  |
| AT&T INC 6.35% DUE 03-15-2040                                                                                                                                   | 680,000.00       | 768,647.00   | 883,237.00    |
| AT&T INC 6.35% DUE 03-15-2040                                                                                                                                   | 410,000.00       | 454,743.00   | 532,540.00    |
| AT&T INC 6.375% DUE 03-01-2041                                                                                                                                  | 870,000.00       | 1,032,129.00 | 1,153,430.00  |
| AT&T INC 6.375% DUE 03-01-2041                                                                                                                                  | 827,000.00       | 1,006,719.00 | 1,096,421.00  |
| AT&T INC COM                                                                                                                                                    | 56,600.00        | 2,024,394.00 | 2,211,928.00  |
| AT&T INC COM                                                                                                                                                    | 24,896.00        | 882,448.00   | 972,936.00    |
| AT&T INC CORP 3.875% 01-15-2026                                                                                                                                 | 1,000,000.00     | 998,530.00   | 1,071,702.00  |
| AT&T INC CORP 4.65% 06-01-2044                                                                                                                                  | 1,075,000.00     | 993,312.00   | 1,175,097.00  |
| AT&T INC CORP 4.65% 06-01-2044                                                                                                                                  | 249,000.00       | 263,497.00   | 272,185.00    |
| AT&T INC FIXED 4.85% DUE 07-15-2045                                                                                                                             | 546,000.00       | 584,535.00   | 623,618.00    |
| AT&T INC FIXED 5.15% DUE 02-15-2050                                                                                                                             | 545,000.00       | 524,410.00   | 657,573.00    |
| AT&T INC FIXED 5.15% DUE 11-15-2046                                                                                                                             | 9,144,000.00     | 9,363,442.00 | 10,948,509.00 |
| AT&T INC FIXED 5.15% DUE 11-15-2046                                                                                                                             | 1,510,000.00     | 1,622,208.00 | 1,807,989.00  |
| AT&T INC FIXED 5.15% DUE 11-15-2046                                                                                                                             | 500,000.00       | 484,380.00   | 598,672.00    |
| AT&T INC FIXED 5.3% DUE 08-15-2058                                                                                                                              | 8,400,000.00     | 8,392,213.00 | 10,298,504.00 |
| AT&T INC FIXED 5.3% DUE 08-15-2058                                                                                                                              | 275,000.00       | 262,818.00   | 337,153.00    |
| AT&T INC FIXED 8.75% 11-15-2031                                                                                                                                 | 1,102,000.00     | 1,634,896.00 | 1,566,559.00  |
| AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG                                                                                                                      | 225,000.00       | 265,428.00   | 297,112.00    |
| ATHENE HOLDING LTD COM USD0.001 CL A                                                                                                                            | 54,400.00        | 2,470,931.00 | 2,558,432.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| ATMOS ENERGY CORP 3.375% DUE 09-15-2049                                                                                                                         | 880,000.00       | 879,349.00   | 893,667.00    |
| ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048                                                                                                                     | 900,000.00       | 895,491.00   | 1,054,830.00  |
| AUTONATION INC COM                                                                                                                                              | 9,267.00         | 448,852.00   | 450,654.00    |
| AUTOZONE INC COM                                                                                                                                                | 301.00           | 330,445.00   | 358,584.00    |
| AUTOZONE INC COM                                                                                                                                                | 293.00           | 359,866.00   | 349,054.00    |
| AVALONBAY CMNTYS FIXED 4.15% 07-01-2047                                                                                                                         | 965,000.00       | 1,115,233.00 | 1,100,408.00  |
| AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG                                                                                                                  | 370,000.00       | 391,652.00   | 391,402.00    |
| AVNET INC COM                                                                                                                                                   | 20,177.00        | 919,652.00   | 856,312.00    |
| AVOLON HLDGS FDG 5.5% DUE 01-15-2023                                                                                                                            | 2,900,000.00     | 3,106,407.00 | 3,126,432.00  |
| AXA EQUITABLE FIXED 3.9% DUE 04-20-2023                                                                                                                         | 2,000,000.00     | 1,992,280.00 | 2,095,972.00  |
| AXA EQUITABLE FIXED 4.35% DUE 04-20-2028                                                                                                                        | 900,000.00       | 868,743.00   | 977,443.00    |
| AXA EQUITABLE HLDGS INC COM                                                                                                                                     | 117,903.00       | 2,513,359.00 | 2,921,636.00  |
| AXA EQUITABLE HLDGS INC COM                                                                                                                                     | 15,200.00        | 365,447.00   | 376,656.00    |
| AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO                                                                                                                 | 3,522,000.00     | 3,423,402.00 | 3,790,758.00  |
| AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO                                                                                                                 | 815,000.00       | 859,616.00   | 877,191.00    |
| AXALTA COATING SYSTEMS LTD COM USD1.00                                                                                                                          | 24,900.00        | 709,061.00   | 756,960.00    |
| AXIS CAPITAL HOLDINGS LTD COM USD0.0125                                                                                                                         | 6,600.00         | 354,668.00   | 392,304.00    |
| B A T CAP CORP 4.39% 08-15-2037                                                                                                                                 | 4,700,000.00     | 4,210,041.00 | 4,759,506.00  |
| B A T CAP CORP 4.39% 08-15-2037                                                                                                                                 | 3,435,000.00     | 3,376,075.00 | 3,478,490.00  |
| B A T CAP CORP 4.39% 08-15-2037                                                                                                                                 | 725,000.00       | 725,000.00   | 734,179.00    |
| B A T CAP CORP 4.54% 08-15-2047                                                                                                                                 | 2,200,000.00     | 1,810,611.00 | 2,212,590.00  |
| B A T CAP CORP 4.54% 08-15-2047                                                                                                                                 | 730,000.00       | 643,425.00   | 734,178.00    |
| B A T CAP CORP 4.758% DUE 09-06-2049                                                                                                                            | 1,230,000.00     | 1,230,000.00 | 1,271,763.00  |
| BAE SYS HLDGS INC 4.75% DUE 10-07-2044                                                                                                                          | 1,582,000.00     | 1,552,245.00 | 1,800,824.00  |
| BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047                                                                                                          | 1,640,000.00     | 1,609,876.00 | 1,681,831.00  |
| BALT GAS & ELEC CO 3.2% DUE 09-15-2049                                                                                                                          | 1,270,000.00     | 1,243,252.00 | 1,244,763.00  |
| BALT GAS & ELEC CO 3.2% DUE 09-15-2049                                                                                                                          | 1,165,000.00     | 1,154,771.00 | 1,141,850.00  |
| BANCO INBURSA S A 4.375% DUE 04-11-2027                                                                                                                         | 2,100,000.00     | 2,070,411.00 | 2,163,021.00  |
| BANCO SANTANDER S 3.306% DUE 06-27-2029                                                                                                                         | 1,200,000.00     | 1,200,000.00 | 1,236,766.00  |
| BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG                                                                                                      | 600,000.00       | 600,000.00   | 608,250.00    |
| BANK AMER CORP 3.419% 12-20-2028                                                                                                                                | 641,000.00       | 624,800.00   | 673,142.00    |
| BANK AMER CORP 3.946% DUE 01-23-2049                                                                                                                            | 3,000,000.00     | 3,000,000.00 | 3,407,584.00  |
| BANK AMER CORP 3.95% DUE 04-21-2025                                                                                                                             | 2,375,000.00     | 2,289,157.00 | 2,536,397.00  |
| BANK AMER CORP 3.974% 02-07-2030                                                                                                                                | 8,000,000.00     | 8,000,000.00 | 8,782,944.00  |
| BANK AMER CORP 3.974% 02-07-2030                                                                                                                                | 2,705,000.00     | 2,705,000.00 | 2,969,733.00  |
| BANK AMER CORP 3.974% 02-07-2030                                                                                                                                | 2,300,000.00     | 2,300,000.00 | 2,525,096.00  |
| BANK AMER CORP 4.33% 03-15-2050                                                                                                                                 | 6,215,000.00     | 6,284,421.00 | 7,492,513.00  |
| BANK AMER CORP 4.33% 03-15-2050                                                                                                                                 | 3,220,000.00     | 3,676,224.00 | 3,881,881.00  |
| BANK AMER CORP 4.75% DUE 04-21-2045                                                                                                                             | 4,190,000.00     | 4,099,646.00 | 5,192,767.00  |
| BANK AMER CORP 5% DUE 01-21-2044                                                                                                                                | 458,000.00       | 508,787.00   | 597,372.00    |
| BANK AMER CORP 5.875% DUE 02-07-2042                                                                                                                            | 450,000.00       | 492,574.00   | 639,379.00    |
| BANK AMER CORP BNDS 4.443% 01-20-2048                                                                                                                           | 200,000.00       | 212,817.00   | 243,967.00    |
| BANK AMER CORP FIXED 4.078% 04-23-2040                                                                                                                          | 4,280,000.00     | 4,363,104.00 | 4,854,840.00  |
| BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030                                                                                                                   | 1,100,000.00     | 1,100,000.00 | 1,109,664.00  |
| BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030                                                                                                                   | 1,010,000.00     | 1,010,000.00 | 1,018,873.00  |
| BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038                                                                                                                   | 7,400,000.00     | 7,583,940.00 | 8,531,603.00  |
| BANK AMER CORP FLTGT RT 4.244% DUE 04-24-2038                                                                                                                   | 915,000.00       | 915,000.00   | 1,054,921.00  |
| BANK NEW YORK MELLON CORP COM STK                                                                                                                               | 30,726.00        | 1,551,484.00 | 1,546,440.00  |
| BANK NEW YORK MELLON CORP COM STK                                                                                                                               | 22,100.00        | 1,084,912.00 | 1,112,293.00  |
| BANK OF AMERICA CORP 4.271% 07-23-2029                                                                                                                          | 2,590,000.00     | 2,590,000.00 | 2,878,824.00  |
| BANKUNITED INC                                                                                                                                                  | 6,387.00         | 215,595.00   | 233,509.00    |
| BANNER HEALTH 3.759% DUE 01-01-2049                                                                                                                             | 1,900,000.00     | 1,978,128.00 | 1,961,717.00  |
| BAPTIST HLTH S FLA 4.342% DUE 11-15-2041                                                                                                                        | 2,600,000.00     | 2,868,944.00 | 2,922,321.00  |
| BARCLAYS BANK PLC BNDS 7.625% DUE 21/11/2022                                                                                                                    | 500,000.00       | 550,000.00   | 561,875.00    |
| BARCLAYS PLC 3.65% DUE 03-16-2025                                                                                                                               | 6,800,000.00     | 6,822,780.00 | 7,077,948.00  |
| BARCLAYS PLC 4.375% DUE 01-12-2026                                                                                                                              | 1,500,000.00     | 1,543,050.00 | 1,620,450.00  |
| BARCLAYS PLC 4.836% 05-09-2028                                                                                                                                  | 2,395,000.00     | 2,410,691.00 | 2,583,209.00  |
| BARCLAYS PLC 4.95% DUE 01-10-2047                                                                                                                               | 420,000.00       | 477,309.00   | 496,141.00    |
| BARCLAYS PLC 5.25% DUE 08-17-2045                                                                                                                               | 280,000.00       | 329,241.00   | 340,256.00    |
| BARCLAYS PLC FLTGT RT 5.088% DUE 06-20-2030                                                                                                                     | 1,120,000.00     | 1,120,000.00 | 1,248,845.00  |
| BARRICK GOLD CORP 5.25% DUE 04-01-2042                                                                                                                          | 890,000.00       | 1,000,205.00 | 1,062,166.00  |
| BARRICK N AMER FIN 5.7% DUE 05-30-2041                                                                                                                          | 1,734,000.00     | 2,036,176.00 | 2,138,922.00  |
| BARRICK N AMER FIN 5.7% DUE 05-30-2041                                                                                                                          | 370,000.00       | 422,516.00   | 456,402.00    |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043                                                                                                                         | 290,000.00       | 327,005.00   | 369,258.00    |
| BARRICK PD 5.95% DUE 10-15-2039                                                                                                                                 | 2,000,000.00     | 2,225,420.00 | 2,537,254.00  |
| BARRICK PD 5.95% DUE 10-15-2039                                                                                                                                 | 1,625,000.00     | 1,743,118.00 | 2,061,519.00  |

**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

\* Party-in-Interest

| 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 |
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| BAXALTA INC 5.25% DUE 06-23-2045                                                                                                                                | 711,000.00       | 771,449.00   | 918,298.00    |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE                                                                                            | 200,000.00       | 276,638.00   | 324,672.00    |
| BAYER US FIN II 4.375% DUE 12-15-2028                                                                                                                           | 1,375,000.00     | 1,414,339.00 | 1,500,933.00  |
| BAYER US FIN II 4.375% DUE 12-15-2028                                                                                                                           | 200,000.00       | 197,064.00   | 218,318.00    |
| BAYER US FIN II 4.875% DUE 06-25-2048                                                                                                                           | 1,900,000.00     | 1,753,335.00 | 2,178,462.00  |
| BECTON DICKINSON & 4.669% DUE 06-06-2047                                                                                                                        | 3,395,000.00     | 3,400,340.00 | 4,047,511.00  |
| BECTON DICKINSON & 4.669% DUE 06-06-2047                                                                                                                        | 2,290,000.00     | 2,314,846.00 | 2,730,132.00  |
| BECTON DICKINSON & 4.669% DUE 06-06-2047                                                                                                                        | 1,100,000.00     | 1,100,000.00 | 1,311,417.00  |
| BELL CANADA 4.464% 04-01-2048                                                                                                                                   | 1,030,000.00     | 1,030,000.00 | 1,194,549.00  |
| BELL CANADA 4.464% 04-01-2048                                                                                                                                   | 840,000.00       | 869,672.00   | 974,196.00    |
| BELL CDA FIXED 4.3% 07-29-2049                                                                                                                                  | 2,145,000.00     | 2,285,313.00 | 2,429,818.00  |
| BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043                                                                                                                          | 1,200,000.00     | 1,185,763.00 | 1,387,496.00  |
| BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042                                                                                                                          | 385,000.00       | 406,229.00   | 452,999.00    |
| BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045                                                                                                                          | 2,386,000.00     | 2,365,504.00 | 2,812,601.00  |
| BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043                                                                                                                          | 1,575,000.00     | 1,572,461.00 | 1,910,091.00  |
| BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040                                                                                                                         | 1,500,000.00     | 1,703,429.00 | 2,058,838.00  |
| BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048                                                                                                                    | 4,000,000.00     | 3,967,080.00 | 4,305,265.00  |
| BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG                                                                                                             | 2,330,000.00     | 2,397,215.00 | 2,758,665.00  |
| BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049                                                                                                                | 2,435,000.00     | 2,428,282.00 | 2,889,067.00  |
| BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049                                                                                                                | 2,330,000.00     | 2,306,187.00 | 2,764,487.00  |
| BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049                                                                                                                   | 2,200,000.00     | 2,236,278.00 | 2,618,456.00  |
| BERKSHIRE HATHAWAY INC-CL B                                                                                                                                     | 1,051.00         | 233,522.00   | 238,052.00    |
| BERRY GLOBAL GROUP INC COM USD0.01                                                                                                                              | 15,300.00        | 652,446.00   | 726,597.00    |
| BEST BUY INC COM STK                                                                                                                                            | 1,600.00         | 129,509.00   | 140,480.00    |
| BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023                                                                                                                    | 800,000.00       | 797,712.00   | 855,676.00    |
| BHP BILLITON FIN 5% DUE 09-30-2043                                                                                                                              | 1,650,000.00     | 1,660,762.00 | 2,113,162.00  |
| BHP BILLITON FIN 5% DUE 09-30-2043                                                                                                                              | 840,000.00       | 923,602.00   | 1,075,791.00  |
| BIOGEN INC COMMON STOCK                                                                                                                                         | 10,720.00        | 2,887,638.00 | 3,180,946.00  |
| BK OF AMER NA 6 DUE 10-15-2036                                                                                                                                  | 810,000.00       | 963,706.00   | 1,108,520.00  |
| BLACK HILLS CORP 3.05% DUE 10-15-2029                                                                                                                           | 790,000.00       | 788,294.00   | 787,175.00    |
| BLACK HILLS CORP 3.875% DUE 10-15-2049                                                                                                                          | 1,130,000.00     | 1,127,796.00 | 1,129,267.00  |
| BLACK HILLS CORP 3.875% DUE 10-15-2049                                                                                                                          | 1,090,000.00     | 1,087,874.00 | 1,089,293.00  |
| BLACK HILLS CORP 4.2% DUE 09-15-2046                                                                                                                            | 520,000.00       | 520,382.00   | 544,514.00    |
| BOC AVIATION PTE 3.5% DUE 09-18-2027                                                                                                                            | 300,000.00       | 289,410.00   | 307,460.00    |
| BOEING CO 2.95% DUE 02-01-2030                                                                                                                                  | 330,000.00       | 338,224.00   | 337,800.00    |
| BOEING CO 3.25% DUE 02-01-2035                                                                                                                                  | 970,000.00       | 997,946.00   | 992,759.00    |
| BOEING CO 3.3% DUE 03-01-2035                                                                                                                                   | 485,000.00       | 435,011.00   | 486,982.00    |
| BOEING CO 3.3% DUE 03-01-2035                                                                                                                                   | 285,000.00       | 276,598.00   | 286,165.00    |
| BOEING CO 3.375% DUE 06-15-2046                                                                                                                                 | 745,000.00       | 700,546.00   | 728,100.00    |
| BOEING CO 3.6% 05-01-2034                                                                                                                                       | 430,000.00       | 428,667.00   | 460,791.00    |
| BOEING CO 3.65% DUE 03-01-2047                                                                                                                                  | 2,500,000.00     | 2,384,800.00 | 2,577,138.00  |
| BOEING CO 3.65% DUE 03-01-2047                                                                                                                                  | 195,000.00       | 187,036.00   | 201,017.00    |
| BOEING CO 3.75% DUE 02-01-2050                                                                                                                                  | 815,000.00       | 808,113.00   | 866,767.00    |
| BOEING CO 3.75% DUE 02-01-2050                                                                                                                                  | 700,000.00       | 694,085.00   | 744,462.00    |
| BOEING CO 3.85% DUE 11-01-2048                                                                                                                                  | 570,000.00       | 561,552.00   | 605,559.00    |
| BOEING CO 3.85% DUE 11-01-2048                                                                                                                                  | 230,000.00       | 224,758.00   | 244,348.00    |
| BOEING CO 3.9% 05-01-2049                                                                                                                                       | 285,000.00       | 280,144.00   | 309,409.00    |
| BOEING CO 6.875% DUE 10-15-2043                                                                                                                                 | 425,000.00       | 599,097.00   | 610,644.00    |
| BOEING CO FIXED 3.5% DUE 03-01-2045                                                                                                                             | 150,000.00       | 144,429.00   | 148,786.00    |
| BOEING CO FIXED 3.55% DUE 03-01-2038                                                                                                                            | 474,000.00       | 451,594.00   | 491,777.00    |
| BOEING CO FIXED 3.625% DUE 03-01-2048                                                                                                                           | 285,000.00       | 266,210.00   | 294,396.00    |
| BOEING CO FIXED 3.625% DUE 03-01-2048                                                                                                                           | 262,000.00       | 243,097.00   | 270,638.00    |
| BOEING CO FIXED 3.95% DUE 08-01-2059                                                                                                                            | 2,600,000.00     | 2,575,690.00 | 2,777,272.00  |
| BOEING CO FIXED 3.95% DUE 08-01-2059                                                                                                                            | 1,650,000.00     | 1,634,572.00 | 1,762,500.00  |
| BOEING CO FIXED 3.95% DUE 08-01-2059                                                                                                                            | 1,150,000.00     | 1,139,247.00 | 1,228,409.00  |
| BOOKING HLDGS INC COM                                                                                                                                           | 752.00           | 1,411,676.00 | 1,544,405.00  |
| BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK                                                                                                                      | 1,856.00         | 130,045.00   | 132,017.00    |
| BORG WARNER INC COM                                                                                                                                             | 11,400.00        | 506,982.00   | 494,532.00    |
| BORGWARNER INC 4.375% DUE 03-15-2045                                                                                                                            | 270,000.00       | 262,120.00   | 280,610.00    |
| BOSTON GAS CO 3.001% DUE 08-01-2029                                                                                                                             | 530,000.00       | 530,000.00   | 542,660.00    |
| BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027                                                                                                                    | 985,000.00       | 930,608.00   | 1,018,302.00  |
| BRANDYWINE RLTY TR SH BEN INT NEW REIT                                                                                                                          | 13,706.00        | 200,235.00   | 215,870.00    |
| BRIGHTHOUSE FINL 4.7% DUE 06-22-2047                                                                                                                            | 870,000.00       | 840,627.00   | 806,151.00    |
| BRIGHTHOUSE FINL INC COM                                                                                                                                        | 2,151.00         | 90,373.00    | 84,384.00     |
| BRISTOL MYERS 3.25% DUE 08-01-2042                                                                                                                              | 200,000.00       | 164,456.00   | 199,852.00    |
| BRISTOL MYERS 3.4% DUE 07-26-2029                                                                                                                               | 1,800,000.00     | 1,785,150.00 | 1,926,402.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* Party-in-Interest

**EIN: 85-0097942**

Plan #: 006

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|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| BRISTOL MYERS 3.4% DUE 07-26-2029                                                                                                                               | 1,100,000.00     | 1,090,925.00 | 1,177,246.00  |
| BRISTOL MYERS SQUIBB CO COM                                                                                                                                     | 42,500.00        | 2,532,548.00 | 2,728,075.00  |
| BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 4.625% 05-15-2044                                                                                                       | 3,070,000.00     | 2,957,852.00 | 3,721,857.00  |
| BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 5.7% 10-15-2040                                                                                                         | 290,000.00       | 337,288.00   | 386,641.00    |
| British pound sterling - Cash Collateral Due to/from CCP Broker                                                                                                 | -490,358.00      | -490,358.00  | -490,358.00   |
| British pound sterling - Cash                                                                                                                                   | 152,684.00       | 152,684.00   | 152,684.00    |
| BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO                                                                                                      | 1,900,000.00     | 1,892,210.00 | 2,184,386.00  |
| BRIXMOR OPER 4.125% DUE 05-15-2029                                                                                                                              | 600,000.00       | 598,824.00   | 644,629.00    |
| BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022                                                                                                                     | 400,000.00       | 400,000.00   | 399,755.00    |
| BROADCOM CORP / 3% DUE 01-15-2022                                                                                                                               | 3,000,000.00     | 2,987,760.00 | 3,044,383.00  |
| BROADCOM CORP / 3.625% DUE 01-15-2024                                                                                                                           | 800,000.00       | 787,672.00   | 829,140.00    |
| BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027                                                                                                                       | 1,205,000.00     | 1,196,222.00 | 1,251,703.00  |
| BROADCOM INC COM                                                                                                                                                | 6,060.00         | 1,844,228.00 | 1,915,081.00  |
| BROOKFIELD FIN LLC 4% DUE 04-01-2024                                                                                                                            | 2,100,000.00     | 2,094,582.00 | 2,252,411.00  |
| BRUKER CORP                                                                                                                                                     | 25,975.00        | 774,101.00   | 1,323,946.00  |
| BSTN PPTYS LTD 3.4% DUE 06-21-2029                                                                                                                              | 800,000.00       | 798,520.00   | 835,951.00    |
| BSTN SCIENTIFIC 3.85% DUE 05-15-2025                                                                                                                            | 331,000.00       | 330,537.00   | 355,632.00    |
| BSTN SCIENTIFIC 4% DUE 03-01-2029                                                                                                                               | 295,000.00       | 296,024.00   | 326,487.00    |
| BSTN SCIENTIFIC 4.55% DUE 03-01-2039                                                                                                                            | 870,000.00       | 865,128.00   | 1,023,484.00  |
| BSTN SCIENTIFIC 4.55% DUE 03-01-2039                                                                                                                            | 705,000.00       | 701,052.00   | 829,375.00    |
| BSTN SCIENTIFIC 4.7% DUE 03-01-2049                                                                                                                             | 2,190,000.00     | 2,174,977.00 | 2,665,082.00  |
| BSTN SCIENTIFIC 4.7% DUE 03-01-2049                                                                                                                             | 1,100,000.00     | 1,092,454.00 | 1,338,626.00  |
| BSTN SCIENTIFIC 4.7% DUE 03-01-2049                                                                                                                             | 410,000.00       | 417,770.00   | 498,942.00    |
| BUNGE LTD FIN CORP 3.75% DUE 09-25-2027                                                                                                                         | 1,300,000.00     | 1,296,568.00 | 1,328,985.00  |
| BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045                                                                                                                      | 180,000.00       | 191,617.00   | 219,636.00    |
| BURL NORTHN 4.4 DUE 03-15-2042                                                                                                                                  | 4,500,000.00     | 4,617,835.00 | 5,214,431.00  |
| BURL NORTHN DEB 5.05 DUE 03-01-2041                                                                                                                             | 450,000.00       | 521,847.00   | 557,833.00    |
| BURL NORTHN SANTA 3.9% DUE 08-01-2046                                                                                                                           | 4,500,000.00     | 4,463,955.00 | 4,942,964.00  |
| BURL NORTHN SANTA 3.9% DUE 08-01-2046                                                                                                                           | 720,000.00       | 713,332.00   | 790,874.00    |
| BURL NORTHN SANTA 4.15% DUE 04-01-2045                                                                                                                          | 715,000.00       | 712,662.00   | 811,811.00    |
| BURL NORTHN SANTA 4.375% DUE 09-01-2042                                                                                                                         | 515,000.00       | 528,371.00   | 598,676.00    |
| BURL NORTHN SANTA 4.45% DUE 03-15-2043                                                                                                                          | 3,675,000.00     | 3,572,057.00 | 4,318,122.00  |
| BURL NORTHN SANTA 4.45% DUE 03-15-2043                                                                                                                          | 725,000.00       | 749,613.00   | 851,874.00    |
| BURL NORTHN SANTA 4.95% DUE 09-15-2041                                                                                                                          | 2,435,000.00     | 2,576,356.00 | 2,982,840.00  |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040                                                                                                                          | 1,590,000.00     | 1,964,644.00 | 2,146,863.00  |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040                                                                                                                          | 480,000.00       | 652,632.00   | 648,110.00    |
| BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050                                                                                                                    | 325,000.00       | 324,606.00   | 342,473.00    |
| BURL RES FIN CO 7.4% DUE 12-01-2031                                                                                                                             | 755,000.00       | 1,121,460.00 | 1,086,913.00  |
| BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048                                                                                                               | 2,500,000.00     | 2,481,300.00 | 2,880,865.00  |
| BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048                                                                                                               | 555,000.00       | 550,849.00   | 639,552.00    |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044                                                                                                                         | 205,000.00       | 250,061.00   | 244,474.00    |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044                                                                                                                         | 115,000.00       | 114,363.00   | 137,144.00    |
| BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043                                                                                                                  | 1,100,000.00     | 1,100,177.00 | 1,404,283.00  |
| BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG                                                                                                           | 950,000.00       | 981,909.00   | 1,184,706.00  |
| BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG                                                                                                           | 330,000.00       | 372,521.00   | 411,529.00    |
| BUY TO OPEN REPO W/CITIGROUP 1.55% FROM 12-31-2019 TO 01-02-2020                                                                                                | 2,400,000.00     | 2,400,000.00 | 2,400,000.00  |
| CA INC 4.7% DUE 03-15-2027                                                                                                                                      | 2,000,000.00     | 2,000,000.00 | 2,179,867.00  |
| CA INST TECH 4.321% DUE 08-01-2045                                                                                                                              | 1,800,000.00     | 1,800,000.00 | 2,150,339.00  |
| CABOT CORP COM                                                                                                                                                  | 17,163.00        | 929,517.00   | 815,586.00    |
| CACI INTL INC CL A CL A                                                                                                                                         | 1,800.00         | 368,375.00   | 449,982.00    |
| CADENCE DESIGN SYS INC COM                                                                                                                                      | 38,382.00        | 1,888,602.00 | 2,662,176.00  |
| CADENCE DESIGN SYS INC COM                                                                                                                                      | 34,000.00        | 1,424,807.00 | 2,358,240.00  |
| CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE                                                                                                                       | 3,000,000.00     | 3,764,015.00 | 4,517,520.00  |
| CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE                                                                                                                     | 530,000.00       | 657,664.00   | 848,652.00    |
| CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE                                                                                           | 4,715,000.00     | 6,691,444.00 | 7,242,806.00  |
| CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000                                                                                                            | 1,200,000.00     | 1,911,756.00 | 1,924,824.00  |
| CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.3% European 317U046U2 03/26/2020                                                                                          | 90,400,000.00    | 91,160.00    | 3,381.00      |
| CALL SWO USD MSCUS33 P 3MLIBOR / R 1.185% European 317U071U0 04/09/2020                                                                                         | 78,800,000.00    | 99,328.00    | 2,403.00      |
| CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.3% European 317U055U0 04/15/2020                                                                                          | 92,500,000.00    | 96,192.00    | 6,873.00      |
| CAMDEN PPTY TR SH BEN INT                                                                                                                                       | 9,000.00         | 960,353.00   | 954,900.00    |
| CAMPBELL SOUP CO 4.8% 03-15-2048                                                                                                                                | 310,000.00       | 340,188.00   | 359,087.00    |
| Canadian dollar - Recoverable taxes-                                                                                                                            | 0.00             | 0.00         | 0.00          |
| CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049                                                                                                                      | 735,000.00       | 815,426.00   | 917,950.00    |
| CANADIAN NATL RY CO 3.65% 02-03-2048                                                                                                                            | 220,000.00       | 241,672.00   | 242,916.00    |
| CAP 1 FINL CORP 3.8% DUE 01-31-2028                                                                                                                             | 714,000.00       | 712,586.00   | 767,853.00    |
| CAPITAL ONE FINL CORP COM                                                                                                                                       | 6,467.00         | 668,993.00   | 665,519.00    |



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

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|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------|---------------|
| CARDINAL HLTH INC 4.9% DUE 09-15-2045                                                                                                                           | 925,000.00       | 986,716.00    | 965,255.00    |
| CARDINAL HLTH INC                                                                                                                                               | 9,600.00         | 528,100.00    | 485,568.00    |
| CARLISLE COMPANIES INC COM                                                                                                                                      | 10,000.00        | 1,274,904.00  | 1,618,400.00  |
| CARLISLE COMPANIES INC COM                                                                                                                                      | 1,965.00         | 272,870.00    | 318,016.00    |
| CAROLINA PWR & LT 4.1 DUE 05-15-2042                                                                                                                            | 1,985,000.00     | 1,971,634.00  | 2,246,856.00  |
| CAROLINA PWR & LT 4.1 DUE 05-15-2042                                                                                                                            | 800,000.00       | 894,328.00    | 905,534.00    |
| CATERPILLAR INC 4.75% DUE 05-15-2064                                                                                                                            | 495,000.00       | 490,909.00    | 624,940.00    |
| CATERPILLAR INC 6.05 DUE 08-15-2036 BEO                                                                                                                         | 1,160,000.00     | 1,367,827.00  | 1,587,245.00  |
| CATERPILLAR INC FIXED 3.25% DUE 09-19-2049                                                                                                                      | 1,700,000.00     | 1,684,530.00  | 1,707,023.00  |
| CATERPILLAR INC FIXED 3.25% DUE 09-19-2049                                                                                                                      | 1,010,000.00     | 1,000,809.00  | 1,014,172.00  |
| CBRE GROUP INC CL A CL A                                                                                                                                        | 49,419.00        | 1,923,627.00  | 3,028,891.00  |
| CBRE GROUP INC CL A CL A                                                                                                                                        | 14,200.00        | 809,828.00    | 870,318.00    |
| CBS CORP NEW 2.9% DUE 01-15-2027                                                                                                                                | 300,000.00       | 295,050.00    | 300,354.00    |
| CBS CORP NEW 4.6% DUE 01-15-2045                                                                                                                                | 355,000.00       | 380,652.00    | 393,617.00    |
| CBS CORP NEW FIXED 3.7% DUE 06-01-2028                                                                                                                          | 155,000.00       | 145,757.00    | 162,547.00    |
| CBS CORP NEW FIXED 4.9% DUE 08-15-2044                                                                                                                          | 325,000.00       | 360,146.00    | 367,894.00    |
| CCP DUE FROM CITIGROUP GLOBAL MARKETS INC                                                                                                                       | 11,598,000.00    | 11,598,000.00 | 11,598,000.00 |
| CCP DUE RECEIVABLE FROM CITIBANK                                                                                                                                | 327,000.00       | 327,000.00    | 327,000.00    |
| CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS                                                                                               | 807,000.00       | 807,000.00    | 807,000.00    |
| CDN NAT RES LTD 5.85% DUE 02-01-2035                                                                                                                            | 382,000.00       | 390,490.00    | 470,519.00    |
| CDN NAT RES LTD 5.85% DUE 02-01-2035                                                                                                                            | 335,000.00       | 398,173.00    | 412,628.00    |
| CDN NAT RES LTD 6.25% DUE 03-15-2038                                                                                                                            | 1,330,000.00     | 1,574,129.00  | 1,730,746.00  |
| CDN NAT RES LTD 6.45% DUE 06-30-2033                                                                                                                            | 1,045,000.00     | 1,290,449.00  | 1,336,538.00  |
| CDN NAT RES LTD 6.75% DUE 02-01-2039                                                                                                                            | 485,000.00       | 587,754.00    | 657,841.00    |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047                                                                                                                      | 2,200,000.00     | 2,198,284.00  | 2,675,300.00  |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047                                                                                                                      | 1,906,000.00     | 1,998,437.00  | 2,317,782.00  |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047                                                                                                                      | 195,000.00       | 232,889.00    | 237,129.00    |
| CDN NATL RY CO 3.2% DUE 08-02-2046                                                                                                                              | 270,000.00       | 234,746.00    | 275,689.00    |
| CDN NATL RY CO 4.5% DUE 11-07-2043                                                                                                                              | 3,000,000.00     | 2,946,660.00  | 3,514,247.00  |
| CDN PAC RY CO NEW 4.8% DUE 08-01-2045                                                                                                                           | 1,225,000.00     | 1,220,369.00  | 1,520,294.00  |
| CDN PAC RY CO NEW 5.95% DUE 05-15-2037                                                                                                                          | 630,000.00       | 742,598.00    | 848,090.00    |
| CDN PAC RY CO NEW 6.125% DUE 09-15-2115                                                                                                                         | 200,000.00       | 288,130.00    | 293,763.00    |
| CDN PAC RY LTD 4.8% DUE 09-15-2035                                                                                                                              | 405,000.00       | 418,393.00    | 482,495.00    |
| CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75                                                                                     | 2,200,000.00     | 220,733.00    | 214,188.00    |
| CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75                                                                                     | 247,340.00       | 25,490.00     | 24,081.00     |
| CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 SWPCDX027                                                                                     | 3,500,000.00     | 567,681.00    | 483,018.00    |
| CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67                                                                                     | 1,978,723.00     | 205,897.00    | 192,645.00    |
| CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67                                                                                     | 1,950,000.00     | 197,329.00    | 189,848.00    |
| CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFY98                                                                                       | 2,800,000.00     | 0.00          | 53,989.00     |
| CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21                                                                                                    | 1,200,000.00     | 15,577.00     | 21,459.00     |
| CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21                                                                                                    | 600,000.00       | 7,070.00      | 10,730.00     |
| CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPCOIL62                                                                                                   | 400,000.00       | 0.00          | 2,119.00      |
| CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPCOIL54                                                                                                   | 600,000.00       | 5,879.00      | 9,530.00      |
| CDS BNPAFRPP 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHY60                                                                                                    | 100,000.00       | 0.00          | 1,388.00      |
| CDS BNPAFRPP SELL PROT ON INDONESIA(REPUBLIC O 12-20-2022                                                                                                       | 2,200,000.00     | 0.00          | 44,956.00     |
| CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6                                                                                       | 900,000.00       | 0.00          | 12,102.00     |
| CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6                                                                                       | 400,000.00       | 0.00          | 5,379.00      |
| CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6                                                                                       | 400,000.00       | 0.00          | 5,379.00      |
| CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPCODYR3                                                                                       | 1,400,000.00     | 0.00          | 24,182.00     |
| CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6                                                                                                | 300,000.00       | 0.00          | 0.00          |
| CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6                                                                                                | 200,000.00       | 0.00          | 0.00          |
| CDS BOFAUS6NGFX 06/20/2024 SELL REPUBLIC OF ITALY 6.87 SWPCOIFY8                                                                                                | 2,700,000.00     | 0.00          | 32,099.00     |
| CDS BOFAUS6NGFX 10/23/2020 SELL HUARONG FINANCE 2019 4 SWPCOIQH3                                                                                                | 600,000.00       | 0.00          | 3,370.00      |
| CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHYA1                                                                                                    | 100,000.00       | 0.00          | 1,388.00      |
| CDS CHASUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2021 SWPCOEJK3                                                                                             | 600,000.00       | 0.00          | 8,886.00      |
| CDS CITIUS33 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH2B4                                                                                                   | 400,000.00       | 0.00          | 0.00          |
| CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPCOHWQ8                                                                                                   | 400,000.00       | 0.00          | 6,485.00      |
| CDS CITIUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWWY1                                                                                                   | 100,000.00       | 0.00          | 1,388.00      |
| CDS CITIUS33 SELL PROT ON 12-20-2022 SWPCOG5Z0                                                                                                                  | 300,000.00       | 0.00          | 5,653.00      |
| CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022 SWPCOG5Z0                                                                                             | 1,200,000.00     | 0.00          | 22,613.00     |
| CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPCOHXN4                                                                                                   | 1,700,000.00     | 0.00          | 0.00          |
| CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPCOHRN1                                                                                                   | 1,800,000.00     | 0.00          | 34,516.00     |
| CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOG9W3                                                                                                    | 200,000.00       | 0.00          | 2,113.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON CONOCOPHILLIPS 06-20-2021 SWPCOE6K7                                                                                           | 1,500,000.00     | 7,008.00      | 21,006.00     |
| CDS ICE_SBSIUS SELL PROTECTION ON ALLY FINL INC 06-20-2022 SWPCOF2A0                                                                                            | 1,100,000.00     | 151,239.00    | 126,841.00    |
| CDS ICE_SBSIUS SELL PROTECTION ON CBS CORP 09-20-2020 SWPCOE6H4                                                                                                 | 1,300,000.00     | 29,090.00     | 9,068.00      |

**NTES RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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  |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|----------------|----------------|
| CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 06-20-2022 SWPCOF954                                                                                     | 600,000.00       | 108,333.00     | 63,130.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 12-20-2021 SWPCOE8M1                                                                                     | 800,000.00       | 134,073.00     | 70,994.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON FORD MTR CO DEL 12-20-2021 SWPCOE924                                                                                          | 200,000.00       | 33,211.00      | 18,245.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/06/2023 SWPCOEGH3                                                                                      | 2,400,000.00     | 0.00           | 0.00           |
| CDS ICE_SBSIUS SELL PROTECTION ON MARKS & SPENCER PLC 20/12/2022 SWPCOG9E3                                                                                      | 1,000,000.00     | 0.00           | 4,893.00       |
| CDS ICE_SBSIUS SELL PROTECTION ON NEWELLBRANDS INC 12-20-2022 SWPCOGL90                                                                                         | 600,000.00       | 3,597.00       | 10,519.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2022 SWPCOF962                                                                                     | 4,900,000.00     | 15,084.00      | 101,885.00     |
| CDS ICE_SBSIUS SELL PROTECTION ON TARGETCORP 12-20-2021 SWPCOEIQ1                                                                                               | 2,100,000.00     | 48,728.00      | 38,525.00      |
| CDS ICE_SBSIUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPCOE888                                                                                                | 400,000.00       | 6,032.00       | 4,367.00       |
| CDS MRMDUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWW5                                                                                                    | 100,000.00       | 0.00           | 1,388.00       |
| CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4                                                                                                    | 500,000.00       | 0.00           | 8,639.00       |
| CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4                                                                                                    | 800,000.00       | 0.00           | 8,451.00       |
| CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4                                                                                                    | 200,000.00       | 0.00           | 2,113.00       |
| CDS MSCSUS33 SELL PROTECTION ON CHES ENERGY CO 09-20-2020 SWPCOAJE5                                                                                             | 200,000.00       | 0.00           | 0.00           |
| CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6                                                                                       | 950,000.00       | 7,458.00       | 18,318.00      |
| CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6                                                                                       | 550,000.00       | 3,852.00       | 10,605.00      |
| CDS/STS CHASUS33 SELL PROTECTION ON CDX.NA.HY.31 12-20-2023 SWPC1HH01                                                                                           | 300,000.00       | 31,017.00      | 50,935.00      |
| CDS/STS GSILGB2X SELL PROTECTION ON CDX HY29 5Y 25-35% SP 12-20-2022 SWPCDX050                                                                                  | 300,000.00       | 44,042.00      | 41,402.00      |
| CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01                                                                                                             | 600,000.00       | 81,850.00      | 101,870.00     |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782                                                                                                             | 300,000.00       | 36,658.00      | 50,935.00      |
| CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782                                                                                                             | 300,000.00       | 38,485.00      | 50,935.00      |
| CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043                                                                                                             | 200,000.00       | 24,871.00      | 33,957.00      |
| CENOVUS ENERGY INC 5.4% 06-15-2047                                                                                                                              | 2,563,000.00     | 2,530,679.00   | 2,978,884.00   |
| CENOVUS ENERGY INC 6.75% DUE 11-15-2039                                                                                                                         | 390,000.00       | 412,905.00     | 496,887.00     |
| CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037                                                                                                                   | 1,100,000.00     | 1,077,681.00   | 1,219,224.00   |
| CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037                                                                                                                   | 750,000.00       | 701,843.00     | 831,289.00     |
| CENTENE CORP DEL 4.75% DUE 01-15-2025                                                                                                                           | 785,000.00       | 807,569.00     | 815,403.00     |
| CENTERPOINT ENERGY 4.1% DUE 09-01-2047                                                                                                                          | 325,000.00       | 323,105.00     | 341,102.00     |
| CENTERPOINT ENERGY 5.85 DUE 01-15-2041                                                                                                                          | 1,015,000.00     | 1,304,532.00   | 1,294,151.00   |
| CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049                                                                                                            | 560,000.00       | 556,601.00     | 659,069.00     |
| CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049                                                                                                            | 365,000.00       | 362,784.00     | 429,572.00     |
| CENTERPOINT ENERGY INCCORP 2.95% 03-01-2030                                                                                                                     | 675,000.00       | 677,545.00     | 665,536.00     |
| CENTURYLINK INC COM                                                                                                                                             | 93,300.00        | 1,157,017.00   | 1,232,493.00   |
| CF BLACKROCK RUSSELL 3000 INDEX FD                                                                                                                              | 9,574,526.00     | 179,319,803.00 | 363,332,308.00 |
| CF DFA US SMALL CAP TR                                                                                                                                          | 38,209.00        | 17,954,948.00  | 125,059,008.00 |
| CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309                                                                                                                | 15,423,679.00    | 154,236,787.00 | 212,229,819.00 |
| CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852                                                                                                       | 2,424,050.00     | 35,602,834.00  | 345,961,426.00 |
| CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND                                                                                                      | 213,383.00       | 18,149,911.00  | 22,818,759.00  |
| CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND                                                                                           | 349,989.00       | 3,502,389.00   | 3,742,086.00   |
| CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND                                                                                                        | 2,123,438.00     | 154,091,505.00 | 225,768,206.00 |
| CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND                                                                                             | 2,174,831.00     | 22,907,732.00  | 38,379,233.00  |
| CHARTER 4.464% DUE 07-23-2022                                                                                                                                   | 2,400,000.00     | 2,518,728.00   | 2,522,806.00   |
| CHARTER 4.908% DUE 07-23-2025                                                                                                                                   | 2,500,000.00     | 2,500,000.00   | 2,752,944.00   |
| CHARTER 5.375% 05-01-2047                                                                                                                                       | 1,330,000.00     | 1,295,872.00   | 1,492,136.00   |
| CHARTER 5.375% 05-01-2047                                                                                                                                       | 1,000,000.00     | 1,064,260.00   | 1,121,907.00   |
| CHARTER 5.375% DUE 04-01-2038                                                                                                                                   | 2,270,000.00     | 2,270,529.00   | 2,590,159.00   |
| CHARTER 6.384% DUE 10-23-2035                                                                                                                                   | 2,132,000.00     | 2,295,173.00   | 2,683,434.00   |
| CHARTER 6.484% DUE 10-23-2045                                                                                                                                   | 5,268,000.00     | 5,365,087.00   | 6,530,878.00   |
| CHARTER 6.484% DUE 10-23-2045                                                                                                                                   | 245,000.00       | 295,678.00     | 303,733.00     |
| CHARTER 6.834% DUE 10-23-2055                                                                                                                                   | 2,090,000.00     | 2,099,774.00   | 2,737,110.00   |
| CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO                                                                                                   | 1,250,000.00     | 1,302,624.00   | 1,360,438.00   |
| CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO                                                                                                   | 1,135,000.00     | 1,191,770.00   | 1,235,278.00   |
| CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO                                                                                                   | 290,000.00       | 299,640.00     | 326,505.00     |
| CHARTER COMMUNICATIONS OPER LLC FRNS 02-01-2024                                                                                                                 | 2,100,000.00     | 2,131,059.00   | 2,160,199.00   |
| CHARTER COMMUNICATIONS OPER LLC/CHARTER 4.8% DUE 03-01-2050                                                                                                     | 3,390,000.00     | 3,462,173.00   | 3,574,770.00   |
| CHARTER COMMUNICATIONS OPER LLC/CHARTER 4.8% DUE 03-01-2050                                                                                                     | 1,075,000.00     | 1,102,772.00   | 1,133,592.00   |
| CHARTER FIXED 5.75% DUE 04-01-2048                                                                                                                              | 3,845,000.00     | 4,116,696.00   | 4,490,669.00   |
| CHARTER FIXED 5.75% DUE 04-01-2048                                                                                                                              | 640,000.00       | 604,071.00     | 747,472.00     |
| CHARTER FIXED 5.75% DUE 04-01-2048                                                                                                                              | 600,000.00       | 569,820.00     | 700,755.00     |
| CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027                                                                                                             | 1,300,000.00     | 1,300,000.00   | 1,436,734.00   |
| CHEVRON CORP COM                                                                                                                                                | 37,438.00        | 4,311,181.00   | 4,511,653.00   |
| CHEVRON CORP COM                                                                                                                                                | 7,600.00         | 922,956.00     | 915,876.00     |
| CHICAGO ILL 7.045% DUE 01-01-2029 REG                                                                                                                           | 500,000.00       | 513,175.00     | 548,760.00     |
| CHUBB CORP 6.5% DUE 05-15-2038                                                                                                                                  | 140,000.00       | 210,071.00     | 205,081.00     |
| CHUBB INA HOLDINGS 4.35% DUE 11-03-2045                                                                                                                         | 650,000.00       | 669,860.00     | 787,759.00     |
| CIGNA CORP NEW CORP 4.8% 08-15-2038                                                                                                                             | 2,140,000.00     | 2,167,721.00   | 2,496,139.00   |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------|---------------|
| CIGNA CORP NEW CORP 4.8% 08-15-2038                                                                                                                             | 1,300,000.00     | 1,299,948.00  | 1,516,346.00  |
| CIGNA CORP NEW CORP 4.8% 08-15-2038                                                                                                                             | 592,000.00       | 591,047.00    | 690,521.00    |
| CIGNA CORP NEW CORP 4.9% 12-15-2048                                                                                                                             | 1,200,000.00     | 1,197,300.00  | 1,433,395.00  |
| CIGNA CORP NEW CORP 4.9% 12-15-2048                                                                                                                             | 860,000.00       | 896,883.00    | 1,027,267.00  |
| CIGNA CORP NEW CORP 4.9% 12-15-2048                                                                                                                             | 592,000.00       | 590,668.00    | 707,142.00    |
| CIMAREX ENERGY CO 3.9% 05-15-2027                                                                                                                               | 2,100,000.00     | 2,094,708.00  | 2,178,603.00  |
| CISCO SYS INC 5.5% DUE 01-15-2040                                                                                                                               | 7,000,000.00     | 8,680,223.00  | 9,563,936.00  |
| CISCO SYS INC 5.5% DUE 01-15-2040                                                                                                                               | 1,730,000.00     | 2,229,377.00  | 2,363,658.00  |
| CISCO SYS INC 5.5% DUE 01-15-2040                                                                                                                               | 630,000.00       | 876,525.00    | 860,754.00    |
| CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG                                                                                                                      | 485,000.00       | 684,854.00    | 679,714.00    |
| CISCO SYSTEMS INC                                                                                                                                               | 32,500.00        | 1,706,070.00  | 1,558,700.00  |
| CIT GROUP INC 5% DUE 08-01-2023                                                                                                                                 | 1,200,000.00     | 1,220,250.00  | 1,293,000.00  |
| CIT GROUP INC NEW COM NEW COM NEW                                                                                                                               | 10,000.00        | 445,759.00    | 456,300.00    |
| CITIGROUP INC 3.887% 01-10-2028                                                                                                                                 | 12,300,000.00    | 12,530,010.00 | 13,255,858.00 |
| CITIGROUP INC 4.65% DUE 07-23-2048                                                                                                                              | 3,555,000.00     | 3,853,150.00  | 4,446,702.00  |
| CITIGROUP INC 4.65% DUE 07-23-2048                                                                                                                              | 1,600,000.00     | 1,599,232.00  | 2,001,328.00  |
| CITIGROUP INC 4.65% DUE 07-30-2045                                                                                                                              | 775,000.00       | 776,419.00    | 960,263.00    |
| CITIGROUP INC 4.75% DUE 05-18-2046                                                                                                                              | 1,880,000.00     | 1,934,810.00  | 2,248,725.00  |
| CITIGROUP INC 4.75% DUE 05-18-2046                                                                                                                              | 800,000.00       | 797,936.00    | 956,904.00    |
| CITIGROUP INC 4.75% DUE 05-18-2046                                                                                                                              | 315,000.00       | 371,546.00    | 376,781.00    |
| CITIGROUP INC 5.875 DUE 01-30-2042                                                                                                                              | 600,000.00       | 692,938.00    | 844,655.00    |
| CITIGROUP INC 5.875 DUE 01-30-2042                                                                                                                              | 185,000.00       | 250,712.00    | 260,435.00    |
| CITIGROUP INC 6% DUE 10-31-2033                                                                                                                                 | 175,000.00       | 212,494.00    | 225,391.00    |
| CITIGROUP INC 6.625 DUE 06-15-2032 BEO                                                                                                                          | 3,280,000.00     | 3,696,312.00  | 4,417,310.00  |
| CITIGROUP INC 6.625 DUE 06-15-2032 BEO                                                                                                                          | 1,780,000.00     | 2,180,986.00  | 2,397,199.00  |
| CITIGROUP INC 6.875% DUE 02-15-2098                                                                                                                             | 195,000.00       | 260,657.00    | 271,876.00    |
| CITIGROUP INC 8.125% DUE 07-15-2039                                                                                                                             | 2,600,000.00     | 3,702,918.00  | 4,340,587.00  |
| CITIGROUP INC 8.125% DUE 07-15-2039                                                                                                                             | 415,000.00       | 664,386.00    | 692,824.00    |
| CITIGROUP INC COM NEW COM NEW                                                                                                                                   | 116,500.00       | 7,584,964.00  | 9,307,185.00  |
| CITIGROUP INC COM NEW COM NEW                                                                                                                                   | 69,227.00        | 4,223,739.00  | 5,530,545.00  |
| CITIGROUP INC FIXED 3.878% DUE 01-24-2039                                                                                                                       | 2,280,000.00     | 2,280,000.00  | 2,497,867.00  |
| CITIGROUP INC FIXED 3.878% DUE 01-24-2039                                                                                                                       | 1,470,000.00     | 1,470,000.00  | 1,610,467.00  |
| CITIGROUP INC NEW 2.976% DUE 11-05-2030                                                                                                                         | 785,000.00       | 785,000.00    | 797,211.00    |
| CITIZENS FINL GROUP INC COM                                                                                                                                     | 75,594.00        | 2,285,228.00  | 3,069,872.00  |
| CITIZENS FINL GROUP INC COM                                                                                                                                     | 39,200.00        | 1,672,309.00  | 1,591,912.00  |
| CITRIX SYS INC 4.5% 12-01-2027                                                                                                                                  | 400,000.00       | 380,644.00    | 433,496.00    |
| CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026                                                                                                                     | 2,000,000.00     | 2,008,080.00  | 2,066,763.00  |
| CLEV CLINIC FNDTN 4.858% DUE 01-01-2114                                                                                                                         | 525,000.00       | 525,000.00    | 656,108.00    |
| CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036                                                                                                                         | 1,100,000.00     | 1,297,073.00  | 1,386,960.00  |
| CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036                                                                                                                         | 500,000.00       | 591,560.00    | 630,436.00    |
| CME GROUP INC 5.3 09-15-2043                                                                                                                                    | 800,000.00       | 798,560.00    | 1,071,974.00  |
| CME GROUP INC 4.15% DUE 06-15-2048                                                                                                                              | 215,000.00       | 214,013.00    | 255,724.00    |
| CME_IRS SBSIU533 05/21/2023 USD P 3MLIBOR / R 2.94% SWU00PGI4                                                                                                   | 18,100,000.00    | 0.00          | 766,669.00    |
| CME_IRS SBSIU533 06/04/2024 USD P 2.21% / R 3MLIBOR SWU00UBA7                                                                                                   | 1,700,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 06/05/2024 USD P 2.2% / R 3MLIBOR SWU00UC57                                                                                                    | 2,100,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 06/11/2024 USD P 2.19% / R 3MLIBOR SWU00UHX1                                                                                                   | 2,400,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 06/12/2024 USD P 2.16% / R 3MLIBOR SWU00UIN2                                                                                                   | 2,800,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 06/12/2024 USD P 2.21% / R 3MLIBOR SWU00UIM4                                                                                                   | 2,500,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 06/18/2024 USD P 2.1% / R 3MLIBOR SWU00UN30                                                                                                    | 2,400,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 06/19/2024 USD P 2.05% / R 3MLIBOR SWU00UNL0                                                                                                   | 2,300,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 06/20/2024 USD P 2.08% / R 3MLIBOR SWU00UO39                                                                                                   | 2,300,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 06/21/2024 USD P 2.06% / R 3MLIBOR SWU00UOS4                                                                                                   | 2,900,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 06/28/2024 USD P 1.98% / R 3MLIBOR SWU00UTH3                                                                                                   | 3,200,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 07/02/2024 USD P 1.88% / R 3MLIBOR SWU00UVE7                                                                                                   | 2,500,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 07/02/2024 USD P 1.94% / R 3MLIBOR SWU00UVF4                                                                                                   | 200,000.00       | 0.00          | 0.00          |
| CME_IRS SBSIU533 07/03/2024 USD P 1.88% / R 3MLIBOR SWU00UW22                                                                                                   | 3,200,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 08/13/2029 USD P 1.87% / R 3MLIBOR SWU00VJX7                                                                                                   | 1,200,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 08/14/2029 USD P 1.96% / R 3MLIBOR SWU00VLD8                                                                                                   | 1,200,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 08/19/2024 USD P 1.685% / R 3MLIBOR SWU00VPH5                                                                                                  | 2,400,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 08/20/2029 USD P 1.94% / R 3MLIBOR SWU00VQ43                                                                                                   | 1,300,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 08/21/2024 USD P 1.66% / R 3MLIBOR SWU00VRH3                                                                                                   | 1,600,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 08/21/2029 USD P 1.86% / R 3MLIBOR SWU00VRI1                                                                                                   | 2,900,000.00     | 0.00          | 0.00          |
| CME_IRS SBSIU533 10/19/2023 USD P 3MLIBOR / R 2.25% SWU00R9F6                                                                                                   | 23,000,000.00    | 0.00          | 475,541.00    |
| CME_IRS SBSIU533 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2                                                                                                    | 3,800,000.00     | 0.00          | 72,322.00     |
| CME_IRS SBSIU533 12/31/2024 USD P 3MLIBOR / R 1.66% SWU00YIC8                                                                                                   | 2,700,000.00     | 0.00          | 0.00          |
| CME_OIS SBSIU533 02/01/2023 BRL P 1DBZDIO / R 5.96% SWU00XX58                                                                                                   | 25,591,789.00    | 13,541.00     | 50,617.00     |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------|---------------|
| COCA COLA CO COM                                                                                                                                                | 35,300.00        | 1,829,371.00  | 1,953,855.00  |
| COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043                                                                                                                | 395,000.00       | 426,304.00    | 482,570.00    |
| COLBS SOUTHN PWR 6.6% DUE 03-01-2033                                                                                                                            | 2,100,000.00     | 2,808,808.00  | 2,873,403.00  |
| COLGATE-PALMOLIVE CO COM                                                                                                                                        | 3,066.00         | 221,141.00    | 211,063.00    |
| COLTV SHORT TERM INVT FD                                                                                                                                        | 11,756,541.00    | 11,756,541.00 | 11,756,541.00 |
| COLTV SHORT TERM INVT FD                                                                                                                                        | 1,880,775.00     | 1,880,775.00  | 1,880,775.00  |
| COLTV SHORT TERM INVT FD                                                                                                                                        | 1,180,354.00     | 1,180,354.00  | 1,180,354.00  |
| COLTV SHORT TERM INVT FD                                                                                                                                        | 764,072.00       | 764,072.00    | 764,072.00    |
| COLTV SHORT TERM INVT FD                                                                                                                                        | 3,738.00         | 3,737.00      | 3,737.00      |
| COLTV SHORT TERM INVT FD                                                                                                                                        | 1,565.00         | 1,565.00      | 1,565.00      |
| COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005                                                                                                       | 1,635,000.00     | 1,999,721.00  | 2,087,149.00  |
| COM ALCOA CORPORATION COM USD0.01                                                                                                                               | 12,600.00        | 250,716.00    | 271,026.00    |
| COMCAST CORP 4.5 BDS DUE 01-15-2043 REG                                                                                                                         | 3,500,000.00     | 3,542,260.00  | 4,111,952.00  |
| COMCAST CORP 4.5 BDS DUE 01-15-2043 REG                                                                                                                         | 1,825,000.00     | 1,916,618.00  | 2,144,089.00  |
| COMCAST CORP 4.5 BDS DUE 01-15-2043 REG                                                                                                                         | 1,200,000.00     | 1,166,247.00  | 1,409,812.00  |
| COMCAST CORP 4.7% 10-15-2048                                                                                                                                    | 5,310,000.00     | 5,305,646.00  | 6,556,607.00  |
| COMCAST CORP 4.7% 10-15-2048                                                                                                                                    | 2,400,000.00     | 2,564,561.00  | 2,963,438.00  |
| COMCAST CORP 4.7% 10-15-2048                                                                                                                                    | 790,000.00       | 940,510.00    | 975,465.00    |
| COMCAST CORP NEW 2.65% DUE 02-01-2030                                                                                                                           | 210,000.00       | 210,720.00    | 210,900.00    |
| COMCAST CORP NEW 3.4% DUE 07-15-2046                                                                                                                            | 3,000,000.00     | 2,973,780.00  | 3,044,909.00  |
| COMCAST CORP NEW 3.4% DUE 07-15-2046                                                                                                                            | 270,000.00       | 224,124.00    | 274,042.00    |
| COMCAST CORP NEW 3.45% DUE 02-01-2050                                                                                                                           | 5,530,000.00     | 5,516,783.00  | 5,669,295.00  |
| COMCAST CORP NEW 3.9% DUE 03-01-2038                                                                                                                            | 740,000.00       | 668,161.00    | 819,909.00    |
| COMCAST CORP NEW 3.9% DUE 03-01-2038                                                                                                                            | 475,000.00       | 469,110.00    | 526,293.00    |
| COMCAST CORP NEW 4% DUE 03-01-2048                                                                                                                              | 870,000.00       | 783,821.00    | 965,843.00    |
| COMCAST CORP NEW 4% DUE 03-01-2048                                                                                                                              | 680,000.00       | 697,788.00    | 754,912.00    |
| COMCAST CORP NEW 4% DUE 08-15-2047                                                                                                                              | 310,000.00       | 342,792.00    | 341,825.00    |
| COMCAST CORP NEW 4.049% DUE 11-01-2052                                                                                                                          | 4,583,000.00     | 4,405,319.00  | 5,134,651.00  |
| COMCAST CORP NEW 4.25% DUE 01-15-2033                                                                                                                           | 1,125,000.00     | 1,052,744.00  | 1,303,967.00  |
| COMCAST CORP NEW 4.25% DUE 01-15-2033                                                                                                                           | 655,000.00       | 664,373.00    | 759,199.00    |
| COMCAST CORP NEW 4.6% 10-15-2038                                                                                                                                | 5,000,000.00     | 5,009,800.00  | 5,961,335.00  |
| COMCAST CORP NEW 4.6% 10-15-2038                                                                                                                                | 4,010,000.00     | 4,104,395.00  | 4,780,991.00  |
| COMCAST CORP NEW 4.6% DUE 08-15-2045                                                                                                                            | 2,321,000.00     | 2,402,279.00  | 2,790,586.00  |
| COMCAST CORP NEW 4.6% DUE 08-15-2045                                                                                                                            | 1,545,000.00     | 1,694,817.00  | 1,857,585.00  |
| COMCAST CORP NEW 4.6% DUE 08-15-2045                                                                                                                            | 340,000.00       | 383,113.00    | 408,789.00    |
| COMCAST CORP NEW 4.65% DUE 07-15-2042                                                                                                                           | 14,300,000.00    | 15,325,683.00 | 17,194,536.00 |
| COMCAST CORP NEW 4.65% DUE 07-15-2042                                                                                                                           | 320,000.00       | 309,859.00    | 384,773.00    |
| COMCAST CORP NEW 4.65% DUE 07-15-2042                                                                                                                           | 295,000.00       | 287,088.00    | 354,712.00    |
| COMCAST CORP NEW 4.75% DUE 03-01-2044                                                                                                                           | 6,150,000.00     | 6,541,078.00  | 7,484,949.00  |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                                                                                                                           | 2,400,000.00     | 2,397,888.00  | 3,127,730.00  |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                                                                                                                           | 1,950,000.00     | 1,941,050.00  | 2,541,280.00  |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                                                                                                                           | 1,185,000.00     | 1,456,087.00  | 1,544,317.00  |
| COMCAST CORP NEW 4.95% DUE 10-15-2058                                                                                                                           | 970,000.00       | 969,146.00    | 1,264,124.00  |
| COMCAST CORP NEW 6.4% DUE 03-01-2040                                                                                                                            | 1,008,000.00     | 1,003,202.00  | 1,440,381.00  |
| COMCAST CORP NEW 6.4% DUE 05-15-2038                                                                                                                            | 575,000.00       | 682,067.00    | 810,541.00    |
| COMCAST CORP NEW 6.45% DUE 03-15-2037                                                                                                                           | 492,000.00       | 392,188.00    | 696,402.00    |
| COMCAST CORP NEW 6.95% DUE 08-15-2037                                                                                                                           | 2,905,000.00     | 3,968,765.00  | 4,308,781.00  |
| COMCAST CORP NEW 7.05% DUE 03-15-2033                                                                                                                           | 1,000,000.00     | 1,241,755.00  | 1,434,756.00  |
| COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                                                                                                                    | 3,331,000.00     | 2,942,941.00  | 3,669,859.00  |
| COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                                                                                                                    | 3,272,000.00     | 3,267,391.00  | 3,604,857.00  |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                                                                                                                    | 2,597,000.00     | 2,530,425.00  | 2,879,917.00  |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                                                                                                                    | 1,450,000.00     | 1,420,826.00  | 1,607,963.00  |
| COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039                                                                                                                      | 290,000.00       | 360,050.00    | 413,193.00    |
| COMCAST CORP NEW-CL A                                                                                                                                           | 50,500.00        | 2,014,114.00  | 2,270,985.00  |
| COMERICA INC COM                                                                                                                                                | 4,135.00         | 286,030.00    | 296,686.00    |
| COMMONSPIRIT HLTH 3.347% DUE 10-01-2029                                                                                                                         | 1,800,000.00     | 1,800,000.00  | 1,811,047.00  |
| COMMONSPIRIT HLTH 4.187% DUE 10-01-2049                                                                                                                         | 1,785,000.00     | 1,793,014.00  | 1,784,684.00  |
| COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO                                                                                                                     | 6,800,000.00     | 6,929,940.00  | 7,700,618.00  |
| COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO                                                                                                                     | 415,000.00       | 415,322.00    | 469,964.00    |
| COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042                                                                                                    | 1,110,000.00     | 1,098,643.00  | 1,198,580.00  |
| COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049                                                                                                                      | 850,000.00       | 844,701.00    | 846,274.00    |
| COMMONWEALTH EDISON CO 3.75% 08-15-2047                                                                                                                         | 1,600,000.00     | 1,603,502.00  | 1,728,785.00  |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG                                                                                                                  | 5,222,000.00     | 5,736,785.00  | 5,876,692.00  |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG                                                                                                                  | 295,000.00       | 294,944.00    | 331,985.00    |
| COMMScope INC. TLB DUE 04-06-2026 BEO                                                                                                                           | 399,000.00       | 395,010.00    | 401,119.00    |
| COMWLTH BK 3.61% DUE 09-12-2034                                                                                                                                 | 1,700,000.00     | 1,700,000.00  | 1,709,855.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| COMWLTH EDISON CO 3.65% DUE 06-15-2046                                                                                                                          | 1,500,000.00     | 1,490,265.00 | 1,593,214.00  |
| COMWLTH EDISON CO 3.7% DUE 03-01-2045                                                                                                                           | 215,000.00       | 206,985.00   | 228,890.00    |
| COMWLTH EDISON CO 4.35% DUE 11-15-2045                                                                                                                          | 430,000.00       | 497,231.00   | 504,514.00    |
| COMWLTH EDISON CO 4.6% DUE 08-15-2043                                                                                                                           | 1,045,000.00     | 1,106,294.00 | 1,249,501.00  |
| COMWLTH EDISON CO 5.9% DUE 03-15-2036                                                                                                                           | 4,000,000.00     | 5,279,156.00 | 5,309,978.00  |
| CONAGRA BRANDS INC FIXED 5.3% 11-01-2038                                                                                                                        | 300,000.00       | 281,046.00   | 356,288.00    |
| CONAGRA BRANDS INC FIXED 5.3% 11-01-2038                                                                                                                        | 270,000.00       | 271,813.00   | 320,659.00    |
| CONAGRA INC NT 8.25 DUE 09-15-2030 BEO                                                                                                                          | 750,000.00       | 997,222.00   | 1,052,742.00  |
| CONCHO RES INC 4.85% DUE 08-15-2048                                                                                                                             | 420,000.00       | 478,784.00   | 490,328.00    |
| CONCHO RES INC 4.875% DUE 10-01-2047                                                                                                                            | 3,049,000.00     | 3,150,550.00 | 3,562,216.00  |
| CONCHO RES INC 4.875% DUE 10-01-2047                                                                                                                            | 675,000.00       | 770,550.00   | 788,618.00    |
| CONCHO RESOURCES INC 4.3% 06-18-2028                                                                                                                            | 710,000.00       | 763,065.00   | 774,187.00    |
| CONOCO INC 6.95% DUE 04-15-2029                                                                                                                                 | 4,500,000.00     | 5,704,110.00 | 6,119,687.00  |
| CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036                                                                                                                         | 1,370,000.00     | 1,800,667.00 | 1,858,261.00  |
| CONOCOPHILLIPS CO 4.15% DUE 11-15-2034                                                                                                                          | 118,000.00       | 117,919.00   | 132,403.00    |
| CONOCOPHILLIPS CO 4.3% DUE 11-15-2044                                                                                                                           | 1,300,000.00     | 1,455,005.00 | 1,526,185.00  |
| CONOCOPHILLIPS COM                                                                                                                                              | 49,800.00        | 3,145,891.00 | 3,238,494.00  |
| CONOCOPHILLIPS COM                                                                                                                                              | 18,753.00        | 1,033,835.00 | 1,219,508.00  |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG                                                                                                                     | 485,000.00       | 625,951.00   | 706,822.00    |
| CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO                                                                                                                        | 400,000.00       | 476,812.00   | 526,914.00    |
| CONS EDISON CO N Y 3.85% DUE 06-15-2046                                                                                                                         | 5,445,000.00     | 5,589,430.00 | 5,868,209.00  |
| CONS EDISON CO N Y 3.85% DUE 06-15-2046                                                                                                                         | 711,000.00       | 748,662.00   | 766,262.00    |
| CONS EDISON CO N Y 3.875% DUE 06-15-2047                                                                                                                        | 705,000.00       | 702,392.00   | 764,513.00    |
| CONS EDISON CO N Y 3.95% DUE 03-01-2043                                                                                                                         | 3,000,000.00     | 2,799,320.00 | 3,249,701.00  |
| CONS EDISON CO N Y 3.95% DUE 03-01-2043                                                                                                                         | 405,000.00       | 400,838.00   | 438,710.00    |
| CONS EDISON CO N Y 4.2% DUE 03-15-2042                                                                                                                          | 1,200,000.00     | 1,242,852.00 | 1,339,178.00  |
| CONS EDISON CO N Y 4.3% DUE 12-01-2056                                                                                                                          | 360,000.00       | 356,864.00   | 406,601.00    |
| CONS EDISON CO N Y 4.5% DUE 05-15-2058                                                                                                                          | 2,100,000.00     | 2,090,319.00 | 2,442,060.00  |
| CONS EDISON CO N Y 4.5% DUE 12-01-2045                                                                                                                          | 1,535,000.00     | 1,589,435.00 | 1,806,432.00  |
| CONS EDISON CO N Y 4.625% DUE 12-01-2054                                                                                                                        | 945,000.00       | 949,596.00   | 1,148,401.00  |
| CONS EDISON CO N Y 4.625% DUE 12-01-2054                                                                                                                        | 400,000.00       | 406,136.00   | 486,096.00    |
| CONS EDISON CO N Y 4.65% DUE 12-01-2048                                                                                                                         | 2,500,000.00     | 2,940,900.00 | 3,043,133.00  |
| CONS EDISON CO N Y 4.65% DUE 12-01-2048                                                                                                                         | 1,800,000.00     | 1,793,070.00 | 2,191,056.00  |
| CONS EDISON CO N Y 5.3% DUE 03-01-2035                                                                                                                          | 1,691,000.00     | 1,851,446.00 | 2,083,205.00  |
| CONS EDISON CO N Y 5.5% DUE 12-01-2039                                                                                                                          | 315,000.00       | 354,013.00   | 404,540.00    |
| CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG                                                                                                                  | 940,000.00       | 1,048,852.00 | 1,092,280.00  |
| CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG                                                                                                            | 1,600,000.00     | 1,599,440.00 | 1,818,262.00  |
| CONSTELLATION 4.5% DUE 05-09-2047                                                                                                                               | 820,000.00       | 816,384.00   | 894,842.00    |
| CONSTELLATION 4.5% DUE 05-09-2047                                                                                                                               | 605,000.00       | 596,154.00   | 660,219.00    |
| CONSTELLATION 5.25% DUE 11-15-2048                                                                                                                              | 250,000.00       | 306,885.00   | 304,099.00    |
| CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO                                                                                                                   | 415,000.00       | 420,333.00   | 419,763.00    |
| CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG                                                                                                                | 1,700,000.00     | 1,696,022.00 | 1,776,184.00  |
| CONSUMERS ENERGY 3.1% DUE 08-15-2050                                                                                                                            | 570,000.00       | 565,959.00   | 568,996.00    |
| CONSUMERS ENERGY 3.1% DUE 08-15-2050                                                                                                                            | 355,000.00       | 352,483.00   | 354,375.00    |
| CONSUMERS ENERGY 3.95% DUE 07-15-2047                                                                                                                           | 300,000.00       | 279,033.00   | 336,213.00    |
| CONSUMERS ENERGY 4.05% DUE 05-15-2048                                                                                                                           | 370,000.00       | 366,193.00   | 426,966.00    |
| CONSUMERS ENERGY 4.1% DUE 11-15-2045                                                                                                                            | 270,000.00       | 305,670.00   | 299,629.00    |
| CONSUMERS ENERGY 4.35% DUE 04-15-2049                                                                                                                           | 1,000,000.00     | 996,180.00   | 1,214,029.00  |
| CONSUMERS ENERGY FIXED 3.75% 02-15-2050                                                                                                                         | 920,000.00       | 909,273.00   | 1,017,032.00  |
| CONSUMERS ENERGY FIXED 3.75% 02-15-2050                                                                                                                         | 305,000.00       | 301,444.00   | 337,168.00    |
| CONTL RES INC 4.375% DUE 01-15-2028                                                                                                                             | 440,000.00       | 455,792.00   | 467,887.00    |
| CONTL RES INC 4.9% DUE 06-01-2044                                                                                                                               | 1,045,000.00     | 1,022,715.00 | 1,109,535.00  |
| CONTL RES INC 4.9% DUE 06-01-2044                                                                                                                               | 824,000.00       | 820,772.00   | 874,887.00    |
| COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG                                                                                                 | 1,040,000.00     | 1,022,622.00 | 1,376,085.00  |
| COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG                                                                                                 | 550,000.00       | 667,388.00   | 727,737.00    |
| COOPERATIEVE RABOB 5.25% SUB 14/09/2027 GBP                                                                                                                     | 1,200,000.00     | 1,762,101.00 | 1,929,392.00  |
| COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO                                                                                                              | 4,800,000.00     | 5,490,528.00 | 6,142,546.00  |
| COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO                                                                                                              | 1,715,000.00     | 1,936,393.00 | 2,194,681.00  |
| CORNING INC 4.375% 11-15-2057                                                                                                                                   | 815,000.00       | 768,093.00   | 836,347.00    |
| CORNING INC 4.7% DUE 03-15-2037                                                                                                                                 | 265,000.00       | 255,643.00   | 292,489.00    |
| CORNING INC 5.45% DUE 11-15-2079                                                                                                                                | 2,215,000.00     | 2,256,097.00 | 2,426,816.00  |
| CORNING INC 5.45% DUE 11-15-2079                                                                                                                                | 900,000.00       | 897,480.00   | 986,065.00    |
| CORP OFFICE PPTYS TR COM                                                                                                                                        | 45,961.00        | 1,276,106.00 | 1,350,334.00  |
| COUNTRY GARDEN HLDG CO 7.5% 09/03/2020                                                                                                                          | 400,000.00       | 407,900.00   | 402,773.00    |
| CR SUISSE GROUP AG 4.282% DUE 01-09-2028                                                                                                                        | 665,000.00       | 665,000.00   | 723,590.00    |
| CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029                                                                                                               | 800,000.00       | 800,000.00   | 852,459.00    |

**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

\* Party-in-Interest

| 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029                                                                                                               | 647,000.00       | 647,000.00   | 689,426.00    |
| CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045                                                                                                              | 2,100,000.00     | 2,093,133.00 | 2,651,435.00  |
| CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045                                                                                                              | 1,125,000.00     | 1,271,621.00 | 1,420,411.00  |
| CRANE CO COM                                                                                                                                                    | 10,507.00        | 865,010.00   | 907,595.00    |
| CRED AGRICOLE SA 6.5% 23/12/2049                                                                                                                                | 200,000.00       | 293,698.00   | 242,999.00    |
| CRH AMER FIN INC 4.4% DUE 05-09-2047                                                                                                                            | 2,300,000.00     | 2,286,706.00 | 2,438,153.00  |
| CROWN CASTLE INTL 3.65% DUE 09-01-2027                                                                                                                          | 655,000.00       | 605,803.00   | 693,197.00    |
| CROWN CASTLE INTL 3.7% DUE 06-15-2026                                                                                                                           | 230,000.00       | 229,299.00   | 243,144.00    |
| CROWN CASTLE INTL 4% DUE 03-01-2027                                                                                                                             | 270,000.00       | 268,861.00   | 291,553.00    |
| CROWN CASTLE INTL 4% DUE 11-15-2049                                                                                                                             | 1,315,000.00     | 1,342,764.00 | 1,361,387.00  |
| CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047                                                                                                                     | 2,700,000.00     | 2,678,589.00 | 3,102,225.00  |
| CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049                                                                                                                      | 1,110,000.00     | 1,108,823.00 | 1,350,554.00  |
| CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027                                                                                                         | 1,283,750.00     | 1,277,331.00 | 1,288,025.00  |
| CSX CORP 3.35% 09-15-2049                                                                                                                                       | 2,800,000.00     | 2,780,568.00 | 2,761,781.00  |
| CSX CORP 3.8% DUE 11-01-2046                                                                                                                                    | 1,900,000.00     | 1,740,837.00 | 1,990,331.00  |
| CSX CORP 3.95% DUE 05-01-2050                                                                                                                                   | 1,905,000.00     | 1,843,751.00 | 2,059,419.00  |
| CSX CORP 3.95% DUE 05-01-2050                                                                                                                                   | 500,000.00       | 495,490.00   | 540,530.00    |
| CSX CORP 4.1 DUE 03-15-2044                                                                                                                                     | 825,000.00       | 701,638.00   | 900,443.00    |
| CSX CORP 4.25% DUE 11-01-2066                                                                                                                                   | 850,000.00       | 847,883.00   | 909,339.00    |
| CSX CORP 4.4 DUE 03-01-2043 REG                                                                                                                                 | 1,110,000.00     | 1,150,397.00 | 1,246,366.00  |
| CSX CORP 4.4 DUE 03-01-2043 REG                                                                                                                                 | 420,000.00       | 470,379.00   | 471,598.00    |
| CSX CORP 4.5% DUE 03-15-2049                                                                                                                                    | 220,000.00       | 258,951.00   | 257,849.00    |
| CSX CORP 4.75% DUE 05-30-2042                                                                                                                                   | 460,000.00       | 480,781.00   | 542,310.00    |
| CSX CORP 4.75% DUE 11-15-2048                                                                                                                                   | 550,000.00       | 544,874.00   | 667,441.00    |
| CSX CORP 5.5% DUE 04-15-2041                                                                                                                                    | 755,000.00       | 863,662.00   | 956,050.00    |
| CSX CORP 6% DUE 10-01-2036                                                                                                                                      | 820,000.00       | 1,060,309.00 | 1,068,100.00  |
| CSX CORP FIXED 4.3% DUE 03-01-2048                                                                                                                              | 1,660,000.00     | 1,633,888.00 | 1,885,888.00  |
| CUBESMART                                                                                                                                                       | 8,400.00         | 259,473.00   | 264,432.00    |
| CURTISS WRIGHT CORP COM                                                                                                                                         | 15,972.00        | 1,906,804.00 | 2,250,295.00  |
| CURTISS WRIGHT CORP COM                                                                                                                                         | 4,800.00         | 548,070.00   | 676,272.00    |
| CVS CAREMARK CORP 5.3 DUE 12-05-2043                                                                                                                            | 1,375,000.00     | 1,440,140.00 | 1,642,219.00  |
| CVS CAREMARK CORP 5.3 DUE 12-05-2043                                                                                                                            | 1,035,000.00     | 1,121,758.00 | 1,236,143.00  |
| CVS HEALTH CORP 3.25% DUE 08-15-2029                                                                                                                            | 800,000.00       | 792,776.00   | 813,073.00    |
| CVS HEALTH CORP 4.3% DUE 03-25-2028                                                                                                                             | 750,000.00       | 751,515.00   | 819,331.00    |
| CVS HEALTH CORP 4.78% DUE 03-25-2038                                                                                                                            | 7,305,000.00     | 7,238,816.00 | 8,304,829.00  |
| CVS HEALTH CORP 4.78% DUE 03-25-2038                                                                                                                            | 3,580,000.00     | 3,686,167.00 | 4,069,991.00  |
| CVS HEALTH CORP 4.78% DUE 03-25-2038                                                                                                                            | 1,350,000.00     | 1,341,859.00 | 1,534,773.00  |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                                                                                                                            | 4,700,000.00     | 4,718,045.00 | 5,569,624.00  |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                                                                                                                            | 2,795,000.00     | 2,968,024.00 | 3,312,149.00  |
| CVS HEALTH CORP 5.05% DUE 03-25-2048                                                                                                                            | 2,570,000.00     | 2,590,533.00 | 3,045,518.00  |
| CVS HEALTH CORP 5.125% DUE 07-20-2045                                                                                                                           | 4,135,000.00     | 4,374,525.00 | 4,905,415.00  |
| CVS HEALTH CORP 5.125% DUE 07-20-2045                                                                                                                           | 1,000,000.00     | 1,029,580.00 | 1,186,315.00  |
| D R HORTON INC COM                                                                                                                                              | 11,149.00        | 610,122.00   | 588,110.00    |
| DARDEN RESTAURANTS INC 4.55% 02-15-2048                                                                                                                         | 1,010,000.00     | 946,891.00   | 1,024,968.00  |
| DARTMOUTH-HITCHCOC 4.178% 08-01-2048                                                                                                                            | 1,600,000.00     | 1,600,000.00 | 1,785,091.00  |
| DCP MIDSTREAM OPER 5.6% DUE 04-01-2044                                                                                                                          | 1,724,000.00     | 1,845,894.00 | 1,667,970.00  |
| DECKERS OUTDOOR CORP COM                                                                                                                                        | 7,302.00         | 949,126.00   | 1,233,016.00  |
| DECKERS OUTDOOR CORP COM                                                                                                                                        | 2,500.00         | 360,375.00   | 422,150.00    |
| DEERE & CO 2.875% DUE 09-07-2049                                                                                                                                | 1,029,000.00     | 1,028,588.00 | 979,024.00    |
| DELL INTL L L C / 5.3% DUE 10-01-2029                                                                                                                           | 240,000.00       | 238,351.00   | 270,621.00    |
| DENTSPLY SIRONA INC COM                                                                                                                                         | 9,400.00         | 466,890.00   | 531,946.00    |
| DETROIT EDISON CO BDS 3.95 DUE 06-15-2042                                                                                                                       | 3,964,000.00     | 4,225,253.00 | 4,190,918.00  |
| DEUTSCHE BANK AG SR UNSEC FRN (STBFMSSHRT)                                                                                                                      | 800,000.00       | 882,949.00   | 896,078.00    |
| DEUTSCHE BK AG N Y BRANCH 5.0% 02-14-2022                                                                                                                       | 1,500,000.00     | 1,499,715.00 | 1,566,834.00  |
| DEUTSCHE TELEKOM 4.75% DUE 06-21-2038                                                                                                                           | 2,000,000.00     | 1,986,980.00 | 2,290,626.00  |
| DEUTSCHE TELEKOM 9.25% DUE 06-01-2032                                                                                                                           | 1,945,000.00     | 3,046,391.00 | 3,094,241.00  |
| DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030                                                                                                                  | 1,440,000.00     | 2,067,086.00 | 2,121,412.00  |
| DEVON ENERGY CORP 4.75% DUE 05-15-2042                                                                                                                          | 1,670,000.00     | 1,610,639.00 | 1,873,585.00  |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041                                                                                                                            | 1,299,000.00     | 1,562,426.00 | 1,579,731.00  |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041                                                                                                                            | 195,000.00       | 210,272.00   | 237,142.00    |
| DEVON ENERGY CORP FIXED 5% DUE 06-15-2045                                                                                                                       | 375,000.00       | 418,478.00   | 435,253.00    |
| DEVON ENERGY CORP NEW COM                                                                                                                                       | 40,900.00        | 1,102,804.00 | 1,062,173.00  |
| DIAGEO CAP PLC 2.375% 10-24-2029                                                                                                                                | 1,735,000.00     | 1,719,316.00 | 1,711,878.00  |
| DIAGEO CAP PLC 3.875% DUE 04-29-2043                                                                                                                            | 1,050,000.00     | 1,034,596.00 | 1,159,915.00  |
| DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023                                                                                                                         | 400,000.00       | 399,828.00   | 433,896.00    |
| DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036                                                                                                                          | 3,400,000.00     | 3,397,518.00 | 4,470,789.00  |

**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

\* Party-in-Interest

| 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026                                                                                                           | 99,750.00        | 99,501.00    | 99,543.00     |
| DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029                                                                                                                      | 2,784,000.00     | 2,780,367.00 | 2,832,998.00  |
| DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029                                                                                                                      | 1,250,000.00     | 1,257,007.00 | 1,272,000.00  |
| DICKS SPORTING GOODS INC OC-COM OC-COM                                                                                                                          | 5,816.00         | 276,503.00   | 287,834.00    |
| DIGITAL RLTY TR LP 3.6% DUE 07-01-2029                                                                                                                          | 600,000.00       | 608,790.00   | 624,576.00    |
| DIGITAL RLTY TR LP 3.625 DUE 10-01-2022                                                                                                                         | 1,900,000.00     | 1,874,996.00 | 1,964,527.00  |
| DISCOVER FINL SVCS 4.5% DUE 01-30-2026                                                                                                                          | 900,000.00       | 898,560.00   | 983,879.00    |
| DISCOVERY 4.875% DUE 04-01-2043                                                                                                                                 | 1,095,000.00     | 1,094,587.00 | 1,198,151.00  |
| DISCOVERY 4.875% DUE 04-01-2043                                                                                                                                 | 430,000.00       | 402,579.00   | 470,507.00    |
| DISCOVERY 4.9% DUE 03-11-2026                                                                                                                                   | 2,200,000.00     | 2,310,836.00 | 2,455,566.00  |
| DISCOVERY 6.35% DUE 06-01-2040                                                                                                                                  | 545,000.00       | 587,069.00   | 693,496.00    |
| DISCOVERY 6.35% DUE 06-01-2040                                                                                                                                  | 150,000.00       | 194,614.00   | 190,870.00    |
| DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047                                                                                                                    | 2,435,000.00     | 2,432,054.00 | 2,838,473.00  |
| DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049                                                                                                                    | 1,700,000.00     | 1,689,664.00 | 2,015,238.00  |
| DISCOVERY INC COM USD0.01 SERIES C                                                                                                                              | 36,500.00        | 966,971.00   | 1,112,885.00  |
| DISNEY WALT CO 2% DUE 09-01-2029                                                                                                                                | 6,515,000.00     | 6,397,965.00 | 6,322,789.00  |
| DISNEY WALT CO 2.75% DUE 09-01-2049                                                                                                                             | 5,000,000.00     | 4,838,750.00 | 4,720,115.00  |
| DISNEY WALT CO 2.75% DUE 09-01-2049                                                                                                                             | 3,240,000.00     | 3,104,046.00 | 3,058,634.00  |
| DISNEY WALT CO 2.75% DUE 09-01-2049                                                                                                                             | 1,280,000.00     | 1,190,246.00 | 1,208,349.00  |
| DISNEY WALT CO 2.75% DUE 09-01-2049                                                                                                                             | 200,000.00       | 193,550.00   | 188,805.00    |
| DISNEY WALT CO 4.125 DUE 12-01-2041                                                                                                                             | 2,000,000.00     | 2,348,788.00 | 2,298,778.00  |
| DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042                                                                                                      | 1,000,000.00     | 992,820.00   | 1,092,800.00  |
| DISNEY WALT CO SR NT 4.95% 10-15-2045                                                                                                                           | 2,500,000.00     | 2,639,170.00 | 3,264,242.00  |
| DISNEY WALT CO SR NT 5.4% 10-01-2043                                                                                                                            | 550,000.00       | 548,675.00   | 749,040.00    |
| DISNEY WALT CO SR NT 5.4% 10-01-2043                                                                                                                            | 330,000.00       | 451,460.00   | 449,424.00    |
| DISNEY WALT CO SR NT 6.2% 12-15-2034                                                                                                                            | 660,000.00       | 796,422.00   | 926,966.00    |
| DISNEY WALT CO SR NT 6.4% 12-15-2035                                                                                                                            | 993,000.00       | 1,230,661.00 | 1,411,388.00  |
| DISNEY WALT CO SR NT 6.4% 12-15-2035                                                                                                                            | 790,000.00       | 974,744.00   | 1,122,856.00  |
| DISNEY WALT CO SR NT 6.65% 11-15-2037                                                                                                                           | 2,115,000.00     | 2,612,258.00 | 3,144,001.00  |
| DISNEY WALT CO SR NT 6.65% 11-15-2037                                                                                                                           | 990,000.00       | 1,275,966.00 | 1,471,660.00  |
| DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY                                                                                                    | -440,000.00      | -440,000.00  | -440,000.00   |
| DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044                                                                                                               | 700,000.00       | 773,185.00   | 781,327.00    |
| DOMINION RES INC 4.05% DUE 09-15-2042                                                                                                                           | 450,000.00       | 410,999.00   | 474,546.00    |
| DOMINION RES INC 4.7% DUE 12-01-2044                                                                                                                            | 2,000,000.00     | 2,147,680.00 | 2,321,525.00  |
| DOMINION RES INC 5.25% DUE 08-01-2033                                                                                                                           | 1,800,000.00     | 2,127,514.00 | 2,170,180.00  |
| DOMINION RES INC 5.25% DUE 08-01-2033                                                                                                                           | 1,760,000.00     | 2,036,080.00 | 2,121,954.00  |
| DOMINION RESOURCES INC 4.9% 08-01-2041                                                                                                                          | 380,000.00       | 380,141.00   | 445,916.00    |
| DOMTAR CORP COM NEW COM NEW                                                                                                                                     | 7,971.00         | 386,630.00   | 304,811.00    |
| DOUGLAS EMMETT INC COM REIT                                                                                                                                     | 19,007.00        | 782,130.00   | 834,407.00    |
| DOW CHEM CO 4.625% DUE 10-01-2044                                                                                                                               | 1,030,000.00     | 1,064,515.00 | 1,137,413.00  |
| DOW CHEM CO NT 9.4 DUE 05-15-2039                                                                                                                               | 1,015,000.00     | 1,660,883.00 | 1,660,936.00  |
| DOW CHEMICAL CO 4.375% DUE 11-15-2042                                                                                                                           | 1,355,000.00     | 1,297,558.00 | 1,447,364.00  |
| DOW CHEMICAL CO 4.375% DUE 11-15-2042                                                                                                                           | 1,000,000.00     | 1,028,710.00 | 1,068,166.00  |
| DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048                                                                                                                      | 350,000.00       | 409,100.00   | 437,496.00    |
| DOWDUPONT INC 5.319% DUE 11-15-2038                                                                                                                             | 3,085,000.00     | 3,330,414.00 | 3,682,475.00  |
| DOWDUPONT INC 5.319% DUE 11-15-2038                                                                                                                             | 1,665,000.00     | 1,665,000.00 | 1,987,462.00  |
| DOWDUPONT INC 5.419% DUE 11-15-2048                                                                                                                             | 880,000.00       | 880,000.00   | 1,085,814.00  |
| DOWDUPONT INC 5.419% DUE 11-15-2048                                                                                                                             | 730,000.00       | 730,000.00   | 900,732.00    |
| DR PEPPER SNAPPLE 4.42% DUE 12-15-2046                                                                                                                          | 300,000.00       | 257,436.00   | 323,362.00    |
| DR PEPPER SNAPPLE 7.45% DUE 05-01-2038                                                                                                                          | 315,000.00       | 453,697.00   | 445,904.00    |
| DTE ELEC CO 3.75% DUE 08-15-2047                                                                                                                                | 440,000.00       | 485,368.00   | 481,579.00    |
| DTE ELECTRIC CO 3.95% 03-01-2049                                                                                                                                | 2,220,000.00     | 2,598,155.00 | 2,541,005.00  |
| DTE ELECTRIC CO 3.95% 03-01-2049                                                                                                                                | 1,000,000.00     | 991,980.00   | 1,144,597.00  |
| DTE ELECTRIC CO 3.95% 03-01-2049                                                                                                                                | 830,000.00       | 824,036.00   | 950,015.00    |
| DTE ENERGY CO 3.4% DUE 06-15-2029                                                                                                                               | 905,000.00       | 918,119.00   | 933,114.00    |
| DTE ENERGY CO COM                                                                                                                                               | 4,891.00         | 628,307.00   | 635,194.00    |
| DUKE ENERGY 3.2% DUE 08-15-2049                                                                                                                                 | 395,000.00       | 393,941.00   | 393,688.00    |
| DUKE ENERGY 3.75% DUE 06-01-2045                                                                                                                                | 445,000.00       | 479,795.00   | 480,185.00    |
| DUKE ENERGY 3.875% DUE 03-15-2046                                                                                                                               | 1,000,000.00     | 1,095,850.00 | 1,110,077.00  |
| DUKE ENERGY 4 DUE 09-30-2042                                                                                                                                    | 360,000.00       | 357,134.00   | 401,829.00    |
| DUKE ENERGY 4.15% DUE 12-01-2044                                                                                                                                | 5,000,000.00     | 5,710,400.00 | 5,652,841.00  |
| DUKE ENERGY 4.2% DUE 08-15-2045                                                                                                                                 | 1,030,000.00     | 1,076,225.00 | 1,173,225.00  |
| DUKE ENERGY 4.2% DUE 08-15-2045                                                                                                                                 | 580,000.00       | 586,044.00   | 660,651.00    |
| DUKE ENERGY 4.25% DUE 12-15-2041                                                                                                                                | 6,063,000.00     | 6,779,931.00 | 6,932,734.00  |
| DUKE ENERGY 4.25% DUE 12-15-2041                                                                                                                                | 1,275,000.00     | 1,402,497.00 | 1,457,898.00  |
| DUKE ENERGY 4.25% DUE 12-15-2041                                                                                                                                | 1,145,000.00     | 1,238,895.00 | 1,309,250.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| DUKE ENERGY 4.375% DUE 03-30-2044                                                                                                                               | 1,041,000.00     | 1,040,792.00 | 1,209,537.00  |
| DUKE ENERGY 4.375% DUE 03-30-2044                                                                                                                               | 800,000.00       | 799,840.00   | 929,520.00    |
| DUKE ENERGY 6% DUE 01-15-2038                                                                                                                                   | 6,630,000.00     | 8,346,181.00 | 8,962,919.00  |
| DUKE ENERGY 6% DUE 01-15-2038                                                                                                                                   | 2,030,000.00     | 2,722,143.00 | 2,744,302.00  |
| DUKE ENERGY 6.1% DUE 06-01-2037                                                                                                                                 | 650,000.00       | 893,922.00   | 884,373.00    |
| DUKE ENERGY CORP 3.75% DUE 09-01-2046                                                                                                                           | 950,000.00       | 918,358.00   | 982,724.00    |
| DUKE ENERGY CORP 4.8% DUE 12-15-2045                                                                                                                            | 433,000.00       | 431,545.00   | 513,526.00    |
| DUKE ENERGY CORP 6.45% DUE 10-15-2032                                                                                                                           | 620,000.00       | 809,102.00   | 851,058.00    |
| DUKE ENERGY FIXED 3.7% DUE 12-01-2047                                                                                                                           | 290,000.00       | 293,898.00   | 312,097.00    |
| DUKE ENERGY FLA 2.5% DUE 12-01-2029                                                                                                                             | 260,000.00       | 260,541.00   | 259,311.00    |
| DUKE ENERGY FLA 2.858% DUE 03-01-2035                                                                                                                           | 515,000.00       | 514,974.00   | 520,606.00    |
| DUKE ENERGY FLA 3.112% DUE 09-01-2038                                                                                                                           | 660,000.00       | 659,960.00   | 671,623.00    |
| DUKE ENERGY FLA 3.4% DUE 10-01-2046                                                                                                                             | 410,000.00       | 377,881.00   | 417,780.00    |
| DUKE ENERGY FLA 4.2% DUE 07-15-2048                                                                                                                             | 2,000,000.00     | 1,997,220.00 | 2,319,196.00  |
| DUKE ENERGY FLA 4.2% DUE 07-15-2048                                                                                                                             | 1,495,000.00     | 1,493,361.00 | 1,733,599.00  |
| DUKE ENERGY FLA 4.2% DUE 07-15-2048                                                                                                                             | 780,000.00       | 778,916.00   | 904,486.00    |
| DUKE ENERGY IND 3.75% DUE 05-15-2046                                                                                                                            | 1,475,000.00     | 1,471,032.00 | 1,585,026.00  |
| DUKE ENERGY IND 3.75% DUE 05-15-2046                                                                                                                            | 750,000.00       | 724,860.00   | 805,945.00    |
| DUKE ENERGY IND 4.9 DUE 07-15-2043                                                                                                                              | 1,700,000.00     | 1,692,299.00 | 2,097,322.00  |
| DUKE ENERGY IND 4.9 DUE 07-15-2043                                                                                                                              | 300,000.00       | 298,641.00   | 370,116.00    |
| DUKE ENERGY IND LLC 3.25% DUE 10-01-2049                                                                                                                        | 210,000.00       | 211,038.00   | 210,028.00    |
| DUKE ENERGY OH INC 3.7% DUE 06-15-2046                                                                                                                          | 805,000.00       | 759,276.00   | 854,854.00    |
| DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047                                                                                                                         | 865,000.00       | 865,000.00   | 966,018.00    |
| DXC TECHNOLOGY CO FIXED 4.75% DUE 04-15-2027                                                                                                                    | 2,000,000.00     | 1,997,880.00 | 2,154,170.00  |
| E TRADE FINL CORP FORMERLY E TRADE GROUP INC TO 10/01/2003 COM NEW COM NEW                                                                                      | 19,600.00        | 881,172.00   | 889,252.00    |
| EASTMAN CHEM CO 4.65% DUE 10-15-2044                                                                                                                            | 430,000.00       | 412,433.00   | 462,822.00    |
| EASTMAN CHEM CO 4.8% DUE 09-01-2042                                                                                                                             | 740,000.00       | 733,533.00   | 804,300.00    |
| EATON CORP OHIO 4.15 DUE 11-02-2042 REG                                                                                                                         | 540,000.00       | 523,558.00   | 604,268.00    |
| EBAY INC COM USD0.001                                                                                                                                           | 71,819.00        | 2,645,197.00 | 2,593,384.00  |
| EBAY INC COM USD0.001                                                                                                                                           | 11,300.00        | 454,442.00   | 408,043.00    |
| EBAY INC FIXED 3.6% DUE 06-05-2027                                                                                                                              | 2,500,000.00     | 2,497,925.00 | 2,621,930.00  |
| EDF S A 4.95% DUE 10-13-2045                                                                                                                                    | 2,000,000.00     | 1,995,040.00 | 2,361,993.00  |
| EIS CHASUS33 03/20/2020 USD 3MLIBOR/IBOXX \$ LIQUID SWU0FA876                                                                                                   | 1,000,000.00     | 0.00         | 19,256.00     |
| EL PASO NAT GAS CO 8.375% DUE 06-15-2032                                                                                                                        | 825,000.00       | 1,175,122.00 | 1,153,198.00  |
| EL PASO NAT GAS CO 8.375% DUE 06-15-2032                                                                                                                        | 790,000.00       | 1,092,157.00 | 1,104,274.00  |
| EL PASO PIPELN 4.7% DUE 11-01-2042                                                                                                                              | 1,105,000.00     | 1,086,501.00 | 1,180,601.00  |
| EL PASO PIPELN 7.5% DUE 11-15-2040                                                                                                                              | 1,485,000.00     | 1,892,644.00 | 2,046,811.00  |
| ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028                                                                                                                   | 300,000.00       | 300,000.00   | 326,467.00    |
| ELECTR ARTS COM                                                                                                                                                 | 25,758.00        | 2,437,585.00 | 2,769,243.00  |
| ELI LILLY & CO COM                                                                                                                                              | 21,479.00        | 2,448,241.00 | 2,822,985.00  |
| EMCOR GROUP INC COM                                                                                                                                             | 20,277.00        | 1,633,879.00 | 1,749,905.00  |
| EMCOR GROUP INC COM                                                                                                                                             | 7,200.00         | 530,560.00   | 621,360.00    |
| EMERA INC 6.75% DUE 06-15-2076                                                                                                                                  | 2,000,000.00     | 2,000,000.00 | 2,260,000.00  |
| EMERA US FIN LP 4.75% DUE 06-15-2046                                                                                                                            | 870,000.00       | 863,806.00   | 1,007,330.00  |
| ENABLE MIDSTREAM 3.9% DUE 05-15-2024                                                                                                                            | 200,000.00       | 194,082.00   | 204,907.00    |
| ENABLE MIDSTREAM 4.15% DUE 09-15-2029                                                                                                                           | 1,600,000.00     | 1,597,136.00 | 1,519,673.00  |
| ENABLE MIDSTREAM 5% DUE 05-15-2044                                                                                                                              | 445,000.00       | 448,590.00   | 408,481.00    |
| ENBRIDGE ENERGY 7.5% DUE 04-15-2038                                                                                                                             | 485,000.00       | 624,379.00   | 695,954.00    |
| ENBRIDGE INC 3.125% 11-15-2029                                                                                                                                  | 3,470,000.00     | 3,473,933.00 | 3,513,139.00  |
| ENBRIDGE INC 3.7% 07-15-2027                                                                                                                                    | 685,000.00       | 684,822.00   | 725,583.00    |
| ENBRIDGE INC FIXED 4.5% DUE 06-10-2044                                                                                                                          | 1,900,000.00     | 1,890,367.00 | 2,095,091.00  |
| ENBRIDGE INC FIXED 4.5% DUE 06-10-2044                                                                                                                          | 1,750,000.00     | 1,749,038.00 | 1,929,689.00  |
| ENCANA CORP 6.5% DUE 02-01-2038                                                                                                                                 | 715,000.00       | 856,995.00   | 844,755.00    |
| ENCANA CORP 6.5% DUE 08-15-2034                                                                                                                                 | 2,025,000.00     | 2,024,353.00 | 2,381,212.00  |
| ENCANA CORP 6.5% DUE 08-15-2034                                                                                                                                 | 400,000.00       | 457,132.00   | 470,363.00    |
| ENCANA CORP 6.5% DUE 08-15-2034                                                                                                                                 | 395,000.00       | 476,212.00   | 464,483.00    |
| ENCANA CORP 6.625% DUE 08-15-2037                                                                                                                               | 513,000.00       | 582,917.00   | 621,494.00    |
| ENERGY TRANSFER 4.75% DUE 01-15-2026                                                                                                                            | 1,800,000.00     | 1,786,950.00 | 1,949,329.00  |
| ENERGY TRANSFER 4.9% DUE 03-15-2035                                                                                                                             | 175,000.00       | 183,202.00   | 183,836.00    |
| ENERGY TRANSFER 5.15% DUE 02-01-2043                                                                                                                            | 1,440,000.00     | 1,428,415.00 | 1,480,287.00  |
| ENERGY TRANSFER 5.15% DUE 02-01-2043                                                                                                                            | 435,000.00       | 401,205.00   | 447,170.00    |
| ENERGY TRANSFER 5.8% DUE 06-15-2038                                                                                                                             | 427,000.00       | 424,088.00   | 483,607.00    |
| ENERGY TRANSFER 5.95 DUE 10-01-2043                                                                                                                             | 1,900,000.00     | 1,821,294.00 | 2,122,363.00  |
| ENERGY TRANSFER 5.95 DUE 10-01-2043                                                                                                                             | 1,415,000.00     | 1,399,551.00 | 1,580,602.00  |
| ENERGY TRANSFER 6% DUE 06-15-2048                                                                                                                               | 224,000.00       | 221,536.00   | 261,371.00    |
| ENERGY TRANSFER 6.25% DUE 04-15-2049                                                                                                                            | 3,030,000.00     | 3,288,904.00 | 3,656,641.00  |



**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* Party-in-Interest

**EIN: 85-0097942**

Plan #: 006

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|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| ENERGY TRANSFER 6.25% DUE 04-15-2049                                                                                                                            | 2,400,000.00     | 2,396,400.00 | 2,896,349.00  |
| ENERGY TRANSFER 7.5% DUE 07-01-2038                                                                                                                             | 570,000.00       | 671,294.00   | 734,219.00    |
| ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047                                                                                                                       | 2,100,000.00     | 2,089,143.00 | 2,241,824.00  |
| ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047                                                                                                                       | 235,000.00       | 247,199.00   | 250,871.00    |
| ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041                                                                                                                      | 1,275,000.00     | 1,403,418.00 | 1,439,601.00  |
| ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041                                                                                                                      | 830,000.00       | 886,089.00   | 937,152.00    |
| ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                                                                                                                     | 2,152,000.00     | 2,093,703.00 | 2,495,730.00  |
| ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                                                                                                                     | 820,000.00       | 954,844.00   | 950,975.00    |
| ENERGY TRANSFER PARTNERS 5.2 2-1-2022                                                                                                                           | 300,000.00       | 259,686.00   | 314,619.00    |
| ENTERGY LA LLC 3.12% 09-01-2027                                                                                                                                 | 1,600,000.00     | 1,599,216.00 | 1,660,556.00  |
| ENTERGY LOUISIANA LLC 4.2% 09-01-2048                                                                                                                           | 1,000,000.00     | 998,110.00   | 1,157,538.00  |
| ENTERGY MISS LLC 3.85% DUE 06-01-2049                                                                                                                           | 255,000.00       | 251,693.00   | 278,513.00    |
| ENTERGY TEX INC 4.0% 03-30-2029                                                                                                                                 | 570,000.00       | 613,753.00   | 628,521.00    |
| ENTERGY TEX INC 4.5% 03-30-2039                                                                                                                                 | 920,000.00       | 959,254.00   | 1,057,190.00  |
| ENTERPRISE PRODS 4.2% DUE 01-31-2050                                                                                                                            | 1,155,000.00     | 1,184,448.00 | 1,239,812.00  |
| ENTERPRISE PRODS 4.2% DUE 01-31-2050                                                                                                                            | 270,000.00       | 269,438.00   | 289,826.00    |
| ENTERPRISE PRODS 4.45 DUE 02-15-2043                                                                                                                            | 1,040,000.00     | 1,002,009.00 | 1,144,587.00  |
| ENTERPRISE PRODS 4.85% DUE 03-15-2044                                                                                                                           | 850,000.00       | 851,724.00   | 983,521.00    |
| ENTERPRISE PRODS 4.85% DUE 03-15-2044                                                                                                                           | 185,000.00       | 196,022.00   | 214,060.00    |
| ENTERPRISE PRODS 5.7% DUE 02-15-2042                                                                                                                            | 370,000.00       | 393,632.00   | 477,456.00    |
| ENTERPRISE PRODS 5.95% DUE 02-01-2041                                                                                                                           | 1,700,000.00     | 1,958,247.00 | 2,193,986.00  |
| ENTERPRISE PRODS 6.125% DUE 10-15-2039                                                                                                                          | 1,625,000.00     | 1,883,861.00 | 2,126,081.00  |
| ENTERPRISE PRODS 6.45% DUE 09-01-2040                                                                                                                           | 2,195,000.00     | 2,719,960.00 | 2,984,108.00  |
| ENTERPRISE PRODS 7.55% DUE 04-15-2038                                                                                                                           | 1,825,000.00     | 2,374,376.00 | 2,647,768.00  |
| ENTERPRISE PRODS 7.55% DUE 04-15-2038                                                                                                                           | 990,000.00       | 1,282,659.00 | 1,436,324.00  |
| ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046                                                                                                                      | 5,000,000.00     | 5,214,950.00 | 5,864,491.00  |
| ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046                                                                                                                      | 1,165,000.00     | 1,196,062.00 | 1,366,426.00  |
| ENTERPRISE PRODS FLTG RT 4.68438% DUE 06-01-2067                                                                                                                | 1,200,000.00     | 1,233,000.00 | 1,134,660.00  |
| ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026                                                                                                                       | 700,000.00       | 697,445.00   | 745,252.00    |
| ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048                                                                                                                      | 1,295,000.00     | 1,334,728.00 | 1,391,332.00  |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049                                                                                                                       | 1,400,000.00     | 1,391,460.00 | 1,644,652.00  |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049                                                                                                                       | 956,000.00       | 975,555.00   | 1,123,062.00  |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049                                                                                                                       | 860,000.00       | 864,122.00   | 1,010,286.00  |
| ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077                                                                                                                 | 622,000.00       | 622,000.00   | 629,452.00    |
| EOG RES INC FIXED 3.9% DUE 04-01-2035                                                                                                                           | 675,000.00       | 664,483.00   | 748,814.00    |
| EOG RESOURCES INC COM                                                                                                                                           | 17,600.00        | 1,314,297.00 | 1,474,176.00  |
| EPR PPTYS 4.5% DUE 06-01-2027                                                                                                                                   | 2,100,000.00     | 2,087,253.00 | 2,248,319.00  |
| EQT CORP 3.9% DUE 10-01-2027                                                                                                                                    | 1,100,000.00     | 1,099,098.00 | 1,023,442.00  |
| EQT CORP 4.875% DUE 11-15-2021                                                                                                                                  | 1,500,000.00     | 1,605,015.00 | 1,548,671.00  |
| EQTY LIFESTYLE PPTYS INC REIT                                                                                                                                   | 6,800.00         | 468,083.00   | 478,652.00    |
| EQUINIX INC FIXED 3.2% 11-18-2029                                                                                                                               | 1,605,000.00     | 1,603,363.00 | 1,610,971.00  |
| EQUINOR ASA 3.25% DUE 11-18-2049                                                                                                                                | 1,460,000.00     | 1,449,277.00 | 1,472,139.00  |
| ERAC USA FIN LLC 4.5% DUE 02-15-2045                                                                                                                            | 1,700,000.00     | 1,629,059.00 | 1,875,164.00  |
| ERP OPER LTD 2.5% DUE 02-15-2030                                                                                                                                | 1,110,000.00     | 1,104,428.00 | 1,102,168.00  |
| ERP OPER LTD 2.5% DUE 02-15-2030                                                                                                                                | 1,090,000.00     | 1,084,528.00 | 1,082,309.00  |
| ERP OPER LTD 3% DUE 07-01-2029                                                                                                                                  | 550,000.00       | 548,063.00   | 569,754.00    |
| ERP OPER LTD 4.5% DUE 07-01-2044                                                                                                                                | 1,510,000.00     | 1,499,385.00 | 1,795,236.00  |
| ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047                                                                                                                        | 1,000,000.00     | 947,300.00   | 1,111,999.00  |
| ESSENT GROUP LTD COM STK                                                                                                                                        | 11,900.00        | 494,025.00   | 618,681.00    |
| ESSEX PORTFOLIO L P 4.0% 03-01-2029                                                                                                                             | 900,000.00       | 892,692.00   | 978,019.00    |
| ESSEX PPTY TR REIT                                                                                                                                              | 2,770.00         | 843,867.00   | 833,382.00    |
| ESTEE LAUDER COMPANIES INC 2.375% DUE 12-01-2029                                                                                                                | 605,000.00       | 599,228.00   | 604,832.00    |
| ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049                                                                                                                    | 2,000,000.00     | 1,975,380.00 | 2,001,445.00  |
| ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049                                                                                                                    | 670,000.00       | 661,752.00   | 670,484.00    |
| Euro - Cash Collateral Due to/from CCP Broker                                                                                                                   | 1,453,170.00     | 1,453,170.00 | 1,453,170.00  |
| Euro - Cash                                                                                                                                                     | 48,229.00        | 48,229.00    | 48,229.00     |
| Euro - Cash                                                                                                                                                     | -78.00           | -78.00       | -78.00        |
| Euro - Variation Margin                                                                                                                                         | 106,535.00       | 106,535.00   | 106,535.00    |
| EVERGY INC 2.9% DUE 09-15-2029                                                                                                                                  | 925,000.00       | 923,400.00   | 920,654.00    |
| EVERGY INC COM NPV                                                                                                                                              | 11,600.00        | 745,795.00   | 755,044.00    |
| EXELIXIS INC COM STK                                                                                                                                            | 134,973.00       | 2,416,181.00 | 2,378,224.00  |
| EXELON CORP 4.45% DUE 04-15-2046                                                                                                                                | 1,165,000.00     | 1,151,638.00 | 1,309,784.00  |
| EXELON CORP 4.45% DUE 04-15-2046                                                                                                                                | 1,012,000.00     | 1,006,839.00 | 1,137,769.00  |
| EXELON CORP 4.45% DUE 04-15-2046                                                                                                                                | 781,000.00       | 825,122.00   | 878,061.00    |
| EXELON CORP 5.1% DUE 06-15-2045                                                                                                                                 | 245,000.00       | 298,633.00   | 295,492.00    |
| EXELON CORP 5.625% DUE 06-15-2035                                                                                                                               | 910,000.00       | 1,037,513.00 | 1,127,101.00  |

**NTESS RETIREMENT INCOME PLAN**

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**EIN: 85-0097942**

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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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------|---------------|
| EXELON CORP 5.625% DUE 06-15-2035                                                                                                                               | 227,000.00       | 194,169.00    | 281,156.00    |
| EXELON CORP COM                                                                                                                                                 | 115,300.00       | 5,138,609.00  | 5,256,527.00  |
| EXELON CORP COM                                                                                                                                                 | 71,762.00        | 3,085,528.00  | 3,271,630.00  |
| EXELON GENERATION SR NT 6.25 DUE 10-01-2039                                                                                                                     | 700,000.00       | 702,100.00    | 842,722.00    |
| EXPORT-IMP BK INDI FRN MTN 03/2022 USD200000                                                                                                                    | 500,000.00       | 495,855.00    | 502,493.00    |
| EXXON MOBIL CORP 2.995% DUE 08-16-2039                                                                                                                          | 2,110,000.00     | 2,121,373.00  | 2,115,625.00  |
| EXXON MOBIL CORP 3.095% DUE 08-16-2049                                                                                                                          | 1,385,000.00     | 1,392,305.00  | 1,382,813.00  |
| EXXON MOBIL CORP 4.114% DUE 03-01-2046                                                                                                                          | 3,311,000.00     | 3,367,175.00  | 3,887,293.00  |
| EXXON MOBIL CORP 4.114% DUE 03-01-2046                                                                                                                          | 505,000.00       | 594,819.00    | 592,897.00    |
| FACEBOOK INC COM USD0.000006 CL 'A'                                                                                                                             | 32,600.00        | 5,111,689.00  | 6,691,150.00  |
| FACEBOOK INC COM USD0.000006 CL 'A'                                                                                                                             | 3,689.00         | 656,900.00    | 757,167.00    |
| FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028                                                                                                                    | 1,500,000.00     | 1,557,447.00  | 1,634,465.00  |
| FED EXPRESS CORP 7.6% DUE 07-01-2097                                                                                                                            | 760,000.00       | 1,014,052.00  | 1,080,170.00  |
| FEDEX CORP 4.05% DUE 02-15-2048                                                                                                                                 | 340,000.00       | 330,256.00    | 328,516.00    |
| FEDEX CORP 4.1% DUE 02-01-2045                                                                                                                                  | 1,476,000.00     | 1,392,190.00  | 1,432,568.00  |
| FEDEX CORP 4.1% DUE 02-01-2045                                                                                                                                  | 807,000.00       | 771,798.00    | 783,254.00    |
| FEDEX CORP 4.1% DUE 04-15-2043                                                                                                                                  | 1,090,000.00     | 1,043,139.00  | 1,068,504.00  |
| FEDEX CORP 4.1% DUE 04-15-2043                                                                                                                                  | 1,025,000.00     | 1,022,355.00  | 1,004,786.00  |
| FEDEX CORP 4.4% DUE 01-15-2047                                                                                                                                  | 3,900,000.00     | 3,921,567.00  | 3,917,979.00  |
| FEDEX CORP 4.4% DUE 01-15-2047                                                                                                                                  | 440,000.00       | 448,963.00    | 442,028.00    |
| FEDEX CORP 4.5% DUE 02-01-2065                                                                                                                                  | 515,000.00       | 494,895.00    | 461,415.00    |
| FEDEX CORP 4.55% DUE 04-01-2046                                                                                                                                 | 1,481,000.00     | 1,502,839.00  | 1,523,383.00  |
| FEDEX CORP 4.95% 10-17-2048                                                                                                                                     | 2,200,000.00     | 2,184,006.00  | 2,405,169.00  |
| FHLMC POOL #ZA6393 4 03-01-2049                                                                                                                                 | 160,574.00       | 167,637.00    | 168,995.00    |
| FID NATL 3% DUE 08-15-2026                                                                                                                                      | 283,000.00       | 271,151.00    | 292,848.00    |
| FIFTH 3RD BANCORP 8.25% DUE 03-01-2038                                                                                                                          | 3,760,000.00     | 4,635,326.00  | 5,745,414.00  |
| FIRST HAWAIIAN INC COM                                                                                                                                          | 63,987.00        | 1,677,201.00  | 1,846,025.00  |
| FIRSTENERGY CORP 4.85% 07-15-2047                                                                                                                               | 3,030,000.00     | 3,454,649.00  | 3,604,588.00  |
| FIRSTENERGY CORP 7.375% DUE 11-15-2031                                                                                                                          | 390,000.00       | 496,264.00    | 550,721.00    |
| FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049                                                                                                        | 500,000.00       | 503,924.00    | 573,215.00    |
| FISERV INC 3.2% DUE 07-01-2026                                                                                                                                  | 1,100,000.00     | 1,119,811.00  | 1,139,210.00  |
| FISERV INC 4.4% DUE 07-01-2049                                                                                                                                  | 1,635,000.00     | 1,696,851.00  | 1,856,188.00  |
| FISERV INC 4.4% DUE 07-01-2049                                                                                                                                  | 1,100,000.00     | 1,093,268.00  | 1,248,812.00  |
| FISERV INC 4.4% DUE 07-01-2049                                                                                                                                  | 750,000.00       | 745,410.00    | 851,463.00    |
| FISERV INC FIXED 3% DUE 07-01-2031                                                                                                                              | 1,300,000.00     | 1,629,435.00  | 1,826,452.00  |
| FL PWR & LT CO 3.7% 12-01-2047                                                                                                                                  | 2,600,000.00     | 2,579,434.00  | 2,839,483.00  |
| FL PWR & LT CO 3.7% 12-01-2047                                                                                                                                  | 1,785,000.00     | 1,776,073.00  | 1,949,414.00  |
| FL PWR & LT CO 3.7% 12-01-2047                                                                                                                                  | 1,400,000.00     | 1,388,926.00  | 1,528,952.00  |
| FL PWR & LT CO 3.8% DUE 12-15-2042                                                                                                                              | 1,700,000.00     | 1,513,006.00  | 1,854,326.00  |
| FL PWR & LT CO 3.95% 03-01-2048                                                                                                                                 | 3,100,000.00     | 3,083,260.00  | 3,537,843.00  |
| FL PWR & LT CO 4.05% DUE 10-01-2044                                                                                                                             | 240,000.00       | 239,208.00    | 273,828.00    |
| FL PWR & LT CO 4.125% DUE 06-01-2048                                                                                                                            | 220,000.00       | 225,650.00    | 257,789.00    |
| FL PWR & LT CO 4.95% DUE 06-01-2035                                                                                                                             | 1,580,000.00     | 1,858,659.00  | 1,973,887.00  |
| FL PWR & LT CO 5.95% DUE 02-01-2038                                                                                                                             | 1,960,000.00     | 2,694,914.00  | 2,715,825.00  |
| FLEX LTD 4.875% DUE 06-15-2029                                                                                                                                  | 1,000,000.00     | 1,014,850.00  | 1,086,395.00  |
| FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049                                                                                                                      | 1,100,000.00     | 1,099,417.00  | 1,262,421.00  |
| FLORIDA PWR CORP 3.85% DUE 11-15-2042                                                                                                                           | 730,000.00       | 718,807.00    | 793,188.00    |
| FLORIDA PWR CORP 6.35% DUE 09-15-2037                                                                                                                           | 2,005,000.00     | 2,772,718.00  | 2,809,134.00  |
| FMC CORP 3.45% DUE 10-01-2029                                                                                                                                   | 730,000.00       | 729,993.00    | 754,806.00    |
| FMC CORP 4.5% DUE 10-01-2049                                                                                                                                    | 205,000.00       | 204,895.00    | 223,695.00    |
| FNMA POOL #468861 3.84% DUE 08-01-2021 BEO                                                                                                                      | 866,070.00       | 867,153.00    | 883,735.00    |
| FNMA POOL #CA3674 4% DUE 06-01-2049 REG                                                                                                                         | 451,671.00       | 469,067.00    | 473,076.00    |
| FNMA POOL #MA3686 3.5% 06-01-2049 BEO                                                                                                                           | 1,322,694.00     | 1,341,418.00  | 1,359,586.00  |
| FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY                                                                                                      | 17,800,000.00    | 17,532,594.00 | 17,590,139.00 |
| FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY                                                                                                        | 3,500,000.00     | 3,536,641.00  | 3,546,444.00  |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY                                                                                                      | 10,000,000.00    | 10,259,541.00 | 10,282,231.00 |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH                                                                                                         | 5,300,000.00     | 5,435,191.00  | 5,446,755.00  |
| FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH                                                                                                           | 400,000.00       | 415,797.00    | 416,088.00    |
| FOMENTO ECONOMICO 4.375% DUE 05-10-2043                                                                                                                         | 444,000.00       | 438,817.00    | 490,890.00    |
| FOOT LOCKER INC COM                                                                                                                                             | 2,883.00         | 115,101.00    | 112,408.00    |
| FORD MTR CO DEL 5.291% DUE 12-08-2046                                                                                                                           | 765,000.00       | 694,495.00    | 728,963.00    |
| FORD MTR CO DEL 7.4% DUE 11-01-2046                                                                                                                             | 675,000.00       | 788,535.00    | 770,997.00    |
| FORD MTR CO DEL 7.7% DUE 05-15-2097                                                                                                                             | 470,000.00       | 563,582.00    | 543,155.00    |
| FORD MTR CO DEL NT 4.75 01-15-2043                                                                                                                              | 2,279,000.00     | 1,908,923.00  | 2,025,515.00  |
| FORD MTR CO DEL NT 4.75 01-15-2043                                                                                                                              | 375,000.00       | 318,394.00    | 333,290.00    |
| FORD MTR CR CO LLC 3.096% DUE 05-04-2023                                                                                                                        | 2,900,000.00     | 2,876,175.00  | 2,897,832.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 CR CO LLC 3.2% DUE 01-15-2021                                                                                                                          | 900,000.00       | 889,317.00    | 905,035.00    |
| FORD MTR CR CO LLC FIXED 5.113% 05-03-2029                                                                                                                      | 620,000.00       | 620,769.00    | 638,970.00    |
| FORD MTR CR CO LLC NT FLTG DUE 02-15-2023                                                                                                                       | 300,000.00       | 276,957.00    | 294,982.00    |
| FORTINET INC COM                                                                                                                                                | 13,700.00        | 1,158,470.00  | 1,462,612.00  |
| FORTUNE BRANDS 4% DUE 06-15-2025                                                                                                                                | 2,000,000.00     | 1,987,140.00  | 2,143,524.00  |
| FORTUNE BRANDS HOME & SEC INC COM                                                                                                                               | 15,221.00        | 992,224.00    | 994,540.00    |
| GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042                                                                                                                    | 665,000.00       | 720,401.00    | 729,719.00    |
| GAMING & LEISURE PPTYS INC COM                                                                                                                                  | 36,252.00        | 1,415,899.00  | 1,560,649.00  |
| GATX CORP 3.25% DUE 09-15-2026                                                                                                                                  | 1,600,000.00     | 1,589,040.00  | 1,628,932.00  |
| GATX CORP 3.85% DUE 03-30-2027                                                                                                                                  | 2,000,000.00     | 1,994,880.00  | 2,092,893.00  |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                                                                                                        | 7,839,000.00     | 7,315,524.00  | 8,385,645.00  |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                                                                                                        | 6,662,000.00     | 6,379,961.00  | 7,126,568.00  |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035                                                                                                                        | 6,054,000.00     | 5,532,215.00  | 6,476,169.00  |
| GEN ELEC CAP CORP 6.15% DUE 08-07-2037                                                                                                                          | 1,698,000.00     | 2,035,901.00  | 2,111,598.00  |
| GEN ELEC CAP CORP 6.15% DUE 08-07-2037                                                                                                                          | 609,000.00       | 718,142.00    | 757,340.00    |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039                                                                                    | 323,000.00       | 388,718.00    | 431,703.00    |
| GEN MTRS CO COM                                                                                                                                                 | 8,500.00         | 311,985.00    | 311,100.00    |
| GEN MTRS FINL CO FIXED 4.35% DUE 01-17-2027                                                                                                                     | 418,000.00       | 417,394.00    | 439,435.00    |
| GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002                                                                                         | 1,265,000.00     | 1,644,694.00  | 1,625,162.00  |
| GENERAL ELEC CO 4.125% DUE 10-09-2042                                                                                                                           | 189,000.00       | 155,403.00    | 194,980.00    |
| GENERAL ELEC CO 4.125% DUE 10-09-2042                                                                                                                           | 156,000.00       | 138,650.00    | 160,936.00    |
| GENERAL MILLS INC COM                                                                                                                                           | 4,117.00         | 219,839.00    | 220,507.00    |
| GENERAL MLS INC 4.7% DUE 04-17-2048                                                                                                                             | 492,000.00       | 487,928.00    | 586,992.00    |
| GENERAL MLS INC FIXED 4.55% DUE 04-17-2038                                                                                                                      | 730,000.00       | 728,861.00    | 846,023.00    |
| GENERAL MLS INC FIXED 4.55% DUE 04-17-2038                                                                                                                      | 200,000.00       | 189,174.00    | 231,787.00    |
| GENERAL MOTORS FINANCIAL CO INC 5.1% 01-17-2024                                                                                                                 | 200,000.00       | 199,572.00    | 217,126.00    |
| GENERAL MTRS CO 5.15% DUE 04-01-2038                                                                                                                            | 1,200,000.00     | 1,047,752.00  | 1,227,582.00  |
| GENERAL MTRS CO 5.2% DUE 04-01-2045                                                                                                                             | 2,275,000.00     | 2,219,903.00  | 2,297,755.00  |
| GENERAL MTRS CO 5.2% DUE 04-01-2045                                                                                                                             | 1,285,000.00     | 1,129,779.00  | 1,297,853.00  |
| GENERAL MTRS CO 5.2% DUE 04-01-2045                                                                                                                             | 1,210,000.00     | 1,201,119.00  | 1,222,103.00  |
| GENERAL MTRS CO 5.4% 04-01-2048                                                                                                                                 | 1,210,000.00     | 1,134,319.00  | 1,253,196.00  |
| GENERAL MTRS CO 5.4% 04-01-2048                                                                                                                                 | 490,000.00       | 485,230.00    | 507,492.00    |
| GENERAL MTRS CO 6.25% DUE 10-02-2043                                                                                                                            | 1,305,000.00     | 1,331,006.00  | 1,466,214.00  |
| GENERAL MTRS CO 6.6% DUE 04-01-2036                                                                                                                             | 1,400,000.00     | 1,398,880.00  | 1,652,421.00  |
| GENERAL MTRS CO 6.6% DUE 04-01-2036                                                                                                                             | 585,000.00       | 682,391.00    | 690,476.00    |
| GENERAL MTRS CO 6.75% DUE 04-01-2046                                                                                                                            | 2,150,000.00     | 2,551,337.00  | 2,522,223.00  |
| GENERAL MTRS CO 6.75% DUE 04-01-2046                                                                                                                            | 1,020,000.00     | 1,122,789.00  | 1,196,590.00  |
| GENPACT LIMITED COM STK USD0.01                                                                                                                                 | 33,300.00        | 1,308,204.00  | 1,404,261.00  |
| GENPACT LIMITED COM STK USD0.01                                                                                                                                 | 3,206.00         | 130,434.00    | 135,197.00    |
| GEORGE WASH UNIV 4.3% DUE 09-15-2044                                                                                                                            | 1,150,000.00     | 1,150,000.00  | 1,336,976.00  |
| GEORGE WASH UNIV 4.3% DUE 09-15-2044                                                                                                                            | 510,000.00       | 510,000.00    | 592,920.00    |
| GEORGETOWN UNIV 4.315% DUE 04-01-2049                                                                                                                           | 250,000.00       | 250,000.00    | 299,044.00    |
| GEORGIA PWR CO 4.3% DUE 03-15-2043                                                                                                                              | 585,000.00       | 629,776.00    | 639,427.00    |
| GILEAD SCIENCES 4% DUE 09-01-2036                                                                                                                               | 795,000.00       | 790,468.00    | 880,220.00    |
| GILEAD SCIENCES 4.15% DUE 03-01-2047                                                                                                                            | 60,000.00        | 56,531.00     | 66,843.00     |
| GILEAD SCIENCES 4.5% DUE 02-01-2045                                                                                                                             | 1,432,000.00     | 1,427,140.00  | 1,664,701.00  |
| GILEAD SCIENCES 4.5% DUE 02-01-2045                                                                                                                             | 455,000.00       | 448,243.00    | 528,938.00    |
| GILEAD SCIENCES 4.6% DUE 09-01-2035                                                                                                                             | 390,000.00       | 388,694.00    | 465,708.00    |
| GILEAD SCIENCES 4.75% DUE 03-01-2046                                                                                                                            | 5,525,000.00     | 5,953,187.00  | 6,644,006.00  |
| GILEAD SCIENCES 4.75% DUE 03-01-2046                                                                                                                            | 3,047,000.00     | 3,117,424.00  | 3,664,124.00  |
| GILEAD SCIENCES 4.8% DUE 04-01-2044                                                                                                                             | 3,525,000.00     | 3,643,434.00  | 4,236,279.00  |
| GILEAD SCIENCES INC                                                                                                                                             | 48,700.00        | 3,821,009.00  | 3,164,526.00  |
| GILEAD SCIENCES INC                                                                                                                                             | 4,922.00         | 330,060.00    | 319,832.00    |
| GLAXOSMITHKLINE 3.875% DUE 05-15-2028                                                                                                                           | 2,290,000.00     | 2,301,245.00  | 2,529,511.00  |
| GLAXOSMITHKLINE 5.375% DUE 04-15-2034                                                                                                                           | 1,540,000.00     | 1,746,037.00  | 1,983,168.00  |
| GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043                                                                                                                         | 1,200,000.00     | 1,269,348.00  | 1,394,636.00  |
| GLAXOSMITHKLINE CAP PLC 3.375% 06-01-2029                                                                                                                       | 3,345,000.00     | 3,377,107.00  | 3,590,354.00  |
| GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG                                                                                                                         | 900,000.00       | 897,174.00    | 917,288.00    |
| GLOBAL PMTS INC 4.15% DUE 08-15-2049                                                                                                                            | 2,265,000.00     | 2,324,883.00  | 2,423,296.00  |
| GOLDMAN SACHS 3.691% DUE 06-05-2028                                                                                                                             | 1,400,000.00     | 1,400,000.00  | 1,489,579.00  |
| GOLDMAN SACHS 3.85% DUE 01-26-2027                                                                                                                              | 11,600,000.00    | 11,803,288.00 | 12,348,756.00 |
| GOLDMAN SACHS 4.411% DUE 04-23-2039                                                                                                                             | 2,000,000.00     | 1,954,480.00  | 2,279,085.00  |
| GOLDMAN SACHS 4.411% DUE 04-23-2039                                                                                                                             | 340,000.00       | 388,821.00    | 387,444.00    |
| GOLDMAN SACHS 4.75% DUE 10-21-2045                                                                                                                              | 1,350,000.00     | 1,374,003.00  | 1,648,102.00  |
| GOLDMAN SACHS 4.8% DUE 07-08-2044                                                                                                                               | 3,600,000.00     | 3,840,380.00  | 4,360,566.00  |
| GOLDMAN SACHS 5.15% DUE 05-22-2045                                                                                                                              | 3,600,000.00     | 3,576,600.00  | 4,425,244.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| GOLDMAN SACHS 5.15% DUE 05-22-2045                                                                                                                              | 2,050,000.00     | 2,226,525.00 | 2,519,931.00  |
| GOLDMAN SACHS 5.15% DUE 05-22-2045                                                                                                                              | 272,000.00       | 296,427.00   | 334,352.00    |
| GOLDMAN SACHS 6.25% DUE 02-01-2041                                                                                                                              | 1,000,000.00     | 1,102,062.00 | 1,398,358.00  |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                                                                                                                              | 4,145,000.00     | 4,365,748.00 | 5,757,939.00  |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                                                                                                                              | 275,000.00       | 342,824.00   | 382,010.00    |
| GOLDMAN SACHS 6.75% DUE 10-01-2037                                                                                                                              | 217,000.00       | 230,386.00   | 301,441.00    |
| GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO                                                                                                                    | 1,095,000.00     | 1,169,252.00 | 1,422,643.00  |
| GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038                                                                                                                    | 5,510,000.00     | 5,427,727.00 | 5,988,161.00  |
| GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038                                                                                                                    | 3,000,000.00     | 3,067,200.00 | 3,260,342.00  |
| GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038                                                                                                                    | 1,450,000.00     | 1,450,000.00 | 1,575,832.00  |
| GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029                                                                                                                   | 1,400,000.00     | 1,400,000.00 | 1,502,030.00  |
| GOLDMAN SACHS GROUP INC 4.223% 05-01-2029                                                                                                                       | 5,000,000.00     | 5,024,800.00 | 5,512,896.00  |
| GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO                                                                                                      | 280,000.00       | 359,568.00   | 373,535.00    |
| GRAHAM HLDGS CO COM                                                                                                                                             | 914.00           | 648,015.00   | 584,037.00    |
| GRAINGER W W INC 3.75% DUE 05-15-2046                                                                                                                           | 1,030,000.00     | 1,006,909.00 | 1,062,276.00  |
| GRAINGER W W INC 4.2% DUE 05-15-2047                                                                                                                            | 175,000.00       | 169,551.00   | 195,335.00    |
| GRAINGER W W INC FIXED 4.6% DUE 06-15-2045                                                                                                                      | 265,000.00       | 311,317.00   | 316,859.00    |
| GRUPO TELEVISAS A 5% DUE 05-13-2045                                                                                                                             | 875,000.00       | 919,533.00   | 913,737.00    |
| GRUPO TELEVISAS A 6.625% DUE 01-15-2040                                                                                                                         | 1,805,000.00     | 2,203,060.00 | 2,251,275.00  |
| GRUPO TELEVISAS A 8.5% DUE 03-11-2032                                                                                                                           | 1,025,000.00     | 1,268,296.00 | 1,380,101.00  |
| GRUPO TELEVISAS A FIXAED 5.25% 05-24-2049                                                                                                                       | 795,000.00       | 808,700.00   | 860,258.00    |
| GUARDIAN LIFE INS 4.85% DUE 01-24-2077                                                                                                                          | 2,000,000.00     | 1,980,700.00 | 2,437,377.00  |
| GULF PWR CO 3.3% DUE 05-30-2027                                                                                                                                 | 200,000.00       | 199,660.00   | 208,407.00    |
| HACKENSACK 4.211% 07-01-2048                                                                                                                                    | 235,000.00       | 235,000.00   | 264,383.00    |
| HACKENSACK 4.5% DUE 07-01-2057                                                                                                                                  | 1,930,000.00     | 1,912,707.00 | 2,274,349.00  |
| HALLIBURTON CO 4.75% DUE 08-01-2043                                                                                                                             | 1,480,000.00     | 1,475,550.00 | 1,645,830.00  |
| HALLIBURTON CO 4.85% DUE 11-15-2035                                                                                                                             | 965,000.00       | 1,022,473.00 | 1,091,862.00  |
| HALLIBURTON CO 4.85% DUE 11-15-2035                                                                                                                             | 660,000.00       | 659,828.00   | 746,765.00    |
| HALLIBURTON CO 5% DUE 11-15-2045                                                                                                                                | 1,060,000.00     | 1,116,288.00 | 1,211,719.00  |
| HANOVER INS GROUP INC COM                                                                                                                                       | 12,468.00        | 1,419,014.00 | 1,704,002.00  |
| HARRIS CORP DEL 4.854% DUE 04-27-2035                                                                                                                           | 830,000.00       | 950,018.00   | 979,910.00    |
| HARRIS CORP DEL 6.15% DUE 12-15-2040                                                                                                                            | 785,000.00       | 923,810.00   | 1,044,799.00  |
| HARTFORD FINL SVCS 3.6% DUE 08-19-2049                                                                                                                          | 3,000,000.00     | 2,966,310.00 | 3,078,974.00  |
| HARTFORD FINL SVCS 6.1% DUE 10-01-2041                                                                                                                          | 950,000.00       | 1,159,133.00 | 1,302,995.00  |
| HARTFORD FINL SVCS 6.1% DUE 10-01-2041                                                                                                                          | 760,000.00       | 896,309.00   | 1,042,396.00  |
| HARTFORD FINL SVCS 6.625 DUE 04-15-2042                                                                                                                         | 2,063,000.00     | 2,700,885.00 | 2,851,065.00  |
| HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018                                                                                                                    | 820,000.00       | 811,775.00   | 945,194.00    |
| HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018                                                                                                                    | 335,000.00       | 328,575.00   | 386,146.00    |
| HARTFORD FINL SVCS GROUP INC COM                                                                                                                                | 47,947.00        | 2,257,888.00 | 2,913,739.00  |
| HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040                                                                                                                   | 510,000.00       | 605,885.00   | 716,002.00    |
| HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040                                                                                                                   | 500,000.00       | 498,695.00   | 701,962.00    |
| HASBRO INC 3.55% DUE 11-19-2026                                                                                                                                 | 800,000.00       | 797,640.00   | 805,620.00    |
| HCA HEALTHCARE INC COM                                                                                                                                          | 24,400.00        | 3,223,666.00 | 3,606,564.00  |
| HCA INC 4.125% 06-15-2029                                                                                                                                       | 2,178,000.00     | 2,167,045.00 | 2,311,030.00  |
| HCA INC 5% DUE 03-15-2024                                                                                                                                       | 600,000.00       | 652,386.00   | 655,900.00    |
| HCA INC 5.125% 06-15-2039                                                                                                                                       | 930,000.00       | 921,500.00   | 1,025,050.00  |
| HCA INC 5.25% DUE 06-15-2049                                                                                                                                    | 2,290,000.00     | 2,302,275.00 | 2,560,057.00  |
| HCA INC 5.25% DUE 06-15-2049                                                                                                                                    | 1,000,000.00     | 985,280.00   | 1,117,929.00  |
| HCA INC 5.25% DUE 06-15-2049                                                                                                                                    | 215,000.00       | 238,340.00   | 240,355.00    |
| HCA INC 5.5% DUE 06-15-2047                                                                                                                                     | 1,590,000.00     | 1,599,965.00 | 1,827,702.00  |
| HCA INC 5.5% DUE 06-15-2047                                                                                                                                     | 445,000.00       | 482,002.00   | 511,527.00    |
| HCP INC 3.5% DUE 07-15-2029                                                                                                                                     | 1,200,000.00     | 1,194,864.00 | 1,251,749.00  |
| HCP INC 3.5% DUE 07-15-2029                                                                                                                                     | 113,000.00       | 112,516.00   | 117,873.00    |
| HD SUPPLY HLDGS INC. COM                                                                                                                                        | 27,200.00        | 1,075,978.00 | 1,093,984.00  |
| HESS CORP 5.6% DUE 02-15-2041                                                                                                                                   | 1,429,000.00     | 1,371,058.00 | 1,673,535.00  |
| HESS CORP 5.8% DUE 04-01-2047                                                                                                                                   | 1,915,000.00     | 2,067,853.00 | 2,345,374.00  |
| HESS CORP 5.8% DUE 04-01-2047                                                                                                                                   | 1,000,000.00     | 1,138,860.00 | 1,224,738.00  |
| HESS CORP 6% DUE 01-15-2040                                                                                                                                     | 375,000.00       | 382,165.00   | 443,120.00    |
| HEWLETT PACKARD CO 6% DUE 09-15-2041                                                                                                                            | 300,000.00       | 340,950.00   | 332,641.00    |
| HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045                                                                                                                   | 200,000.00       | 199,864.00   | 240,827.00    |
| HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030                                                                                                                         | 1,100,000.00     | 1,097,195.00 | 1,084,926.00  |
| HOLLYFRONTIER CORP COM                                                                                                                                          | 52,798.00        | 2,576,827.00 | 2,677,387.00  |
| HOLOGIC INC COM                                                                                                                                                 | 42,000.00        | 1,924,708.00 | 2,192,820.00  |
| HOLOGIC INC COM                                                                                                                                                 | 25,445.00        | 1,247,132.00 | 1,328,483.00  |
| HOME DEPOT INC 3.9% DUE 06-15-2047                                                                                                                              | 4,500,000.00     | 4,865,040.00 | 5,092,772.00  |
| HOME DEPOT INC 3.9% DUE 06-15-2047                                                                                                                              | 845,000.00       | 944,730.00   | 956,309.00    |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 3.9% DUE 06-15-2047                                                                                                                              | 700,000.00       | 717,794.00    | 792,209.00    |
| HOME DEPOT INC 4.2% DUE 04-01-2043                                                                                                                              | 2,525,000.00     | 2,597,831.00  | 2,930,589.00  |
| HOME DEPOT INC 4.2% DUE 04-01-2043                                                                                                                              | 930,000.00       | 987,155.00    | 1,079,385.00  |
| HOME DEPOT INC 4.25% DUE 04-01-2046                                                                                                                             | 2,300,000.00     | 2,486,789.00  | 2,712,273.00  |
| HOME DEPOT INC 4.25% DUE 04-01-2046                                                                                                                             | 1,775,000.00     | 1,785,685.00  | 2,093,167.00  |
| HOME DEPOT INC 4.25% DUE 04-01-2046                                                                                                                             | 1,540,000.00     | 1,513,626.00  | 1,816,044.00  |
| HOME DEPOT INC 4.4 DUE 03-15-2045 REG                                                                                                                           | 670,000.00       | 734,718.00    | 800,843.00    |
| HOME DEPOT INC 4.5% DUE 12-06-2048                                                                                                                              | 4,000,000.00     | 3,932,080.00  | 4,941,319.00  |
| HOME DEPOT INC 4.5% DUE 12-06-2048                                                                                                                              | 525,000.00       | 529,357.00    | 648,548.00    |
| HOME DEPOT INC 4.5% DUE 12-06-2048                                                                                                                              | 100,000.00       | 98,302.00     | 123,533.00    |
| HOME DEPOT INC 4.875 DUE 02-15-2044                                                                                                                             | 3,300,000.00     | 3,250,698.00  | 4,200,460.00  |
| HOME DEPOT INC 4.875 DUE 02-15-2044                                                                                                                             | 460,000.00       | 453,128.00    | 585,519.00    |
| HOME DEPOT INC 5.4% DUE 09-15-2040                                                                                                                              | 920,000.00       | 1,147,976.00  | 1,220,771.00  |
| HOME DEPOT INC 5.4% DUE 09-15-2040                                                                                                                              | 920,000.00       | 1,168,650.00  | 1,220,771.00  |
| HOME DEPOT INC 5.875% DUE 12-16-2036                                                                                                                            | 3,846,000.00     | 5,140,135.00  | 5,309,333.00  |
| HOME DEPOT INC 5.95% DUE 04-01-2041                                                                                                                             | 3,451,000.00     | 4,168,472.00  | 4,876,389.00  |
| HOSPITALITY PPTYS 4.95% DUE 10-01-2029                                                                                                                          | 700,000.00       | 692,678.00    | 711,578.00    |
| HOST HOTELS & 3.875% DUE 04-01-2024                                                                                                                             | 2,000,000.00     | 1,991,500.00  | 2,104,472.00  |
| HOST HOTELS & RESORTS INC REIT                                                                                                                                  | 23,100.00        | 415,624.00    | 428,505.00    |
| HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE                                                                                                                       | 885,000.00       | 885,000.00    | 978,491.00    |
| HP INC COM                                                                                                                                                      | 144,871.00       | 3,237,846.00  | 2,977,099.00  |
| HP INC COM                                                                                                                                                      | 124,900.00       | 2,522,944.00  | 2,566,695.00  |
| HSBC BK USA N A 7 DUE 01-15-2039                                                                                                                                | 1,720,000.00     | 2,138,596.00  | 2,511,726.00  |
| HSBC BK USA N A 7 DUE 01-15-2039                                                                                                                                | 1,015,000.00     | 1,324,819.00  | 1,482,210.00  |
| HSBC HLDGS PLC 4.375% DUE 11-23-2026                                                                                                                            | 2,615,000.00     | 2,635,836.00  | 2,828,226.00  |
| HSBC HLDGS PLC 5.25% DUE 03-14-2044                                                                                                                             | 13,500,000.00    | 14,526,102.00 | 17,076,507.00 |
| HSBC HLDGS PLC 5.25% DUE 03-14-2044                                                                                                                             | 5,000,000.00     | 5,306,300.00  | 6,324,632.00  |
| HSBC HLDGS PLC 6% 12-31-2049                                                                                                                                    | 670,000.00       | 676,407.00    | 713,550.00    |
| HSBC HLDGS PLC 6.1% DUE 01-14-2042                                                                                                                              | 350,000.00       | 489,111.00    | 497,050.00    |
| HSBC HLDGS PLC 6.5% DUE 09-15-2037                                                                                                                              | 1,050,000.00     | 1,296,582.00  | 1,451,664.00  |
| HSBC HLDGS PLC 6.8% DUE 06-01-2038                                                                                                                              | 2,981,000.00     | 3,862,507.00  | 4,247,664.00  |
| HSBC HLDGS PLC 6.8% DUE 06-01-2038                                                                                                                              | 250,000.00       | 345,345.00    | 356,228.00    |
| HSBC HLDGS PLC 7.625% DUE 05-17-2032                                                                                                                            | 725,000.00       | 886,931.00    | 1,009,386.00  |
| HSBC HLDGS PLC FIXED 3.973% 05-22-2030                                                                                                                          | 2,410,000.00     | 2,408,468.00  | 2,598,859.00  |
| HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049                                                                                                                        | 200,000.00       | 200,000.00    | 220,000.00    |
| HUDSON PACIFIC PROPERTIES INC COM                                                                                                                               | 8,392.00         | 290,545.00    | 315,959.00    |
| HUMANA INC 3.125% 08-15-2029                                                                                                                                    | 1,100,000.00     | 1,120,295.00  | 1,122,119.00  |
| HUMANA INC 4.8% DUE 03-15-2047                                                                                                                                  | 2,100,000.00     | 2,098,005.00  | 2,461,450.00  |
| HUMANA INC COM                                                                                                                                                  | 10,890.00        | 3,368,629.00  | 3,991,403.00  |
| HUMANA INC FIXED 3.95% DUE 08-15-2049                                                                                                                           | 330,000.00       | 331,365.00    | 345,834.00    |
| HUNTINGTON INGALLS INDS INC COM                                                                                                                                 | 4,880.00         | 1,240,757.00  | 1,224,294.00  |
| HUNTSMAN CORP COM STK                                                                                                                                           | 115,646.00       | 2,437,930.00  | 2,794,007.00  |
| HUNTSMAN INTL LLC 4.5% 05-01-2029                                                                                                                               | 800,000.00       | 802,616.00    | 850,185.00    |
| HYATT HOTELS CORP 4.375% 09-15-2028                                                                                                                             | 100,000.00       | 99,866.00     | 108,578.00    |
| ICE_CDS SBSIUS33 06/20/2023 SELL F 4.346 12/08/26 SWPCOGXR7                                                                                                     | 500,000.00       | 81,600.00     | 68,338.00     |
| ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPCOHWO3                                                                                               | 3,500,000.00     | 3,114.00      | 61,241.00     |
| ICE_CDS SBSIUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOI305                                                                                               | 3,100,000.00     | 1,835.00      | 31,961.00     |
| ICE_CDS SBSIUS33 12/20/2020 SELL GENERAL ELECTRIC CO 2. SWPCOHMY2                                                                                               | 100,000.00       | 0.00          | 668.00        |
| ICE_CDS SBSIUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPCOHJ26                                                                                               | 4,800,000.00     | 0.00          | 65,486.00     |
| ICE_CDS SBSIUS33 12/20/2023 SELL INTL LEASE FINANCE COR SWPCOHOE4                                                                                               | 1,300,000.00     | 213,881.00    | 232,265.00    |
| ICE_CDS SBSIUS33 12/20/2024 SELL EXELON GENERATION CO L SWPCOIV12                                                                                               | 100,000.00       | 484.00        | 453.00        |
| ICE_CDS SBSIUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOIIT6                                                                                               | 1,700,000.00     | 0.00          | 11,995.00     |
| ICE_CDS SBSIUS33 12/20/2024 SELL MET 3.6 11/13/25 SWPCOINS2                                                                                                     | 3,600,000.00     | 65,098.00     | 87,924.00     |
| ICE_CDS SBSIUS33 20/12/2023 SELL ROLLS-ROYCE PLC 6.75% SWPCOHK24                                                                                                | 500,000.00       | 0.00          | 5,370.00      |
| ICE_CDS SBSIUS33 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPCOIMN4                                                                                               | 400,000.00       | 0.00          | 282.00        |
| ICE_CD X SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPCOHY94                                                                                                           | 1,000,000.00     | 0.00          | 0.00          |
| ICE_CD X SBSIUS33 06/20/2024 SELL CDX.NA.IG.32 SWPCOHY52                                                                                                        | 149,400,000.00   | 2,927,655.00  | 3,943,996.00  |
| ICE_CD X SBSIUS33 12/20/2024 SELL CDX.EM.32 SWPCOIJ84                                                                                                           | 1,200,000.00     | 0.00          | 0.00          |
| ICE_CD X SBSIUS33 12/20/2024 SELL CDX.NA.IG.33 SWPCOIJ6                                                                                                         | 141,500,000.00   | 2,963,767.00  | 3,716,582.00  |
| ICE_CD X SBSIUS33 12/20/2029 SELL CDX.NA.IG.33 SWPCOIJ2                                                                                                         | 10,100,000.00    | 0.00          | 91,140.00     |
| ICE_CD X SBSIUS33 20/06/2024 BUY ITRAXX EUROPE SERIES 3 SWPCOHYJ2                                                                                               | 37,300,000.00    | 0.00          | 0.00          |
| IDACORP INC COM                                                                                                                                                 | 5,300.00         | 551,433.00    | 566,040.00    |
| IDACORP INC COM                                                                                                                                                 | 4,845.00         | 518,156.00    | 517,446.00    |
| IHS MARKIT LTD COM                                                                                                                                              | 6,600.00         | 421,511.00    | 497,310.00    |
| IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO                                                                                                    | 1,085,000.00     | 1,095,403.00  | 1,273,432.00  |
| IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C                                                                                   | 4,700,000.00     | 4,484,787.00  | 5,066,741.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 BEO                                                                                                        | 1,500,000.00     | 1,668,825.00 | 1,563,750.00  |
| IN DEFAULT PACIFIC GAS & ELEC CO 0.0% DUE 12-31-2040 REG                                                                                                        | 1,200,000.00     | 1,141,553.00 | 1,203,000.00  |
| IN MICH PWR CO 3.75% DUE 07-01-2047                                                                                                                             | 395,000.00       | 374,326.00   | 413,534.00    |
| IN MICH PWR CO 4.55% DUE 03-15-2046                                                                                                                             | 4,000,000.00     | 4,455,626.00 | 4,671,831.00  |
| IN MICH PWR CO 4.55% DUE 03-15-2046                                                                                                                             | 675,000.00       | 737,188.00   | 788,371.00    |
| IND & COM BK DUBAI FR SNR EMTN 12/21 USD200000                                                                                                                  | 400,000.00       | 398,036.00   | 401,031.00    |
| INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048                                                                                                                   | 385,000.00       | 385,000.00   | 432,173.00    |
| ING GROEP N V 4.1% DUE 10-02-2023                                                                                                                               | 1,300,000.00     | 1,299,714.00 | 1,382,292.00  |
| ING U S INC 5.7% DUE 07-15-2043                                                                                                                                 | 1,741,000.00     | 1,723,733.00 | 2,180,819.00  |
| INGERSOLL-RAND 4.3% DUE 02-21-2048                                                                                                                              | 1,564,000.00     | 1,558,510.00 | 1,691,741.00  |
| INGERSOLL-RAND 5.75% DUE 06-15-2043                                                                                                                             | 132,000.00       | 131,459.00   | 168,432.00    |
| INGERSOLL-RAND PLC COM STK                                                                                                                                      | 5,600.00         | 748,334.00   | 744,352.00    |
| INGREDION INC COM                                                                                                                                               | 23,455.00        | 2,287,370.00 | 2,180,142.00  |
| INTEL CORP 3.5% DUE 11-15-2049                                                                                                                                  | 5,140,000.00     | 5,192,316.00 | 5,168,784.00  |
| INTEL CORP 3.734% 12-08-2047 BEO                                                                                                                                | 405,000.00       | 386,976.00   | 445,895.00    |
| INTEL CORP 4.1% DUE 05-11-2047                                                                                                                                  | 935,000.00       | 989,164.00   | 1,086,543.00  |
| INTEL CORP 4.1% DUE 05-19-2046                                                                                                                                  | 915,000.00       | 937,235.00   | 1,056,383.00  |
| INTEL CORP 4.25% DUE 12-15-2042                                                                                                                                 | 555,000.00       | 583,050.00   | 652,377.00    |
| INTEL CORP 4.8% DUE 10-01-2041                                                                                                                                  | 495,000.00       | 603,766.00   | 619,415.00    |
| INTEL CORP COM                                                                                                                                                  | 126,800.00       | 6,159,493.00 | 7,588,980.00  |
| INTEL CORP COM                                                                                                                                                  | 24,519.00        | 1,206,582.00 | 1,467,462.00  |
| INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO                                                                                                                | 165,000.00       | 163,421.00   | 217,702.00    |
| INTERCONTINENTAL 4.25% DUE 09-21-2048                                                                                                                           | 900,000.00       | 893,592.00   | 1,073,457.00  |
| INTERCONTINENTAL 4.25% DUE 09-21-2048                                                                                                                           | 770,000.00       | 764,518.00   | 918,402.00    |
| INTERCONTINENTAL EXCHANGE INC COM                                                                                                                               | 22,700.00        | 2,060,410.00 | 2,100,885.00  |
| INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000                                                                                                  | 630,000.00       | 618,802.00   | 696,104.00    |
| INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039                                                                                                          | 1,890,000.00     | 1,920,940.00 | 2,131,970.00  |
| INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039                                                                                                          | 1,625,000.00     | 1,622,754.00 | 1,833,043.00  |
| INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG                                                                                                      | 5,395,000.00     | 5,636,122.00 | 6,174,378.00  |
| INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG                                                                                                      | 4,000,000.00     | 3,943,240.00 | 4,577,852.00  |
| INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG                                                                                                      | 3,000,000.00     | 3,128,298.00 | 3,433,389.00  |
| INTERPUBLIC GROUP COS INC 5.4% 10-01-2048                                                                                                                       | 2,125,000.00     | 2,177,596.00 | 2,608,150.00  |
| INTERPUBLIC GROUP COS INC 5.4% 10-01-2048                                                                                                                       | 1,400,000.00     | 1,392,146.00 | 1,718,311.00  |
| INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049                                                                                                                      | 235,000.00       | 234,220.00   | 230,576.00    |
| INTL BUSINESS 4.7% DUE 02-19-2046                                                                                                                               | 850,000.00       | 843,506.00   | 1,026,570.00  |
| INTL FLAVORS & 4.375% DUE 06-01-2047                                                                                                                            | 2,500,000.00     | 2,491,250.00 | 2,599,612.00  |
| INTL PAPER CO 4.4% DUE 08-15-2047                                                                                                                               | 1,200,000.00     | 1,136,083.00 | 1,285,262.00  |
| INTL PAPER CO 4.4% DUE 08-15-2047                                                                                                                               | 925,000.00       | 924,066.00   | 990,723.00    |
| INTL PAPER CO 4.8% DUE 06-15-2044                                                                                                                               | 535,000.00       | 568,475.00   | 587,986.00    |
| INTL PAPER CO 5.15% DUE 05-15-2046                                                                                                                              | 1,025,000.00     | 973,644.00   | 1,179,528.00  |
| INTL PAPER CO 6 DUE 11-15-2041                                                                                                                                  | 1,800,000.00     | 2,142,302.00 | 2,246,925.00  |
| INTL PAPER CO 6 DUE 11-15-2041                                                                                                                                  | 310,000.00       | 364,902.00   | 386,970.00    |
| INTL PAPER CO 7.3% DUE 11-15-2039                                                                                                                               | 365,000.00       | 470,490.00   | 505,706.00    |
| INTUIT COM                                                                                                                                                      | 12,890.00        | 3,374,518.00 | 3,376,278.00  |
| INVITATION HOMES INC COM                                                                                                                                        | 9,500.00         | 284,707.00   | 284,715.00    |
| IQVIA HLDGS INC COM USD0.01                                                                                                                                     | 8,400.00         | 1,194,707.00 | 1,297,884.00  |
| JABIL INC                                                                                                                                                       | 38,022.00        | 1,284,536.00 | 1,571,449.00  |
| Japanese yen - Cash Collateral Due to/from CCP Broker                                                                                                           | -270.00          | -270.00      | -270.00       |
| Japanese yen - Cash                                                                                                                                             | -7.00            | -7.00        | -7.00         |
| JAZZ PHARMACEUTICALS PLC COM USD0.0001                                                                                                                          | 2,807.00         | 396,127.00   | 419,029.00    |
| JETBLUE AWYS CORP COM                                                                                                                                           | 141,247.00       | 2,508,220.00 | 2,644,144.00  |
| JOHN SEVIER COMB CYCLE 4.626 1-15-42                                                                                                                            | 1,552,247.00     | 1,737,791.00 | 1,824,817.00  |
| JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046                                                                                                                        | 567,000.00       | 567,000.00   | 617,344.00    |
| JOHNSON & JOHNSON 3.4% 01-15-2038                                                                                                                               | 2,965,000.00     | 2,976,223.00 | 3,181,542.00  |
| JOHNSON & JOHNSON 3.5% 01-15-2048                                                                                                                               | 7,000,000.00     | 6,973,610.00 | 7,671,590.00  |
| JOHNSON & JOHNSON 3.55% DUE 03-01-2036                                                                                                                          | 4,770,000.00     | 4,791,017.00 | 5,220,335.00  |
| JOHNSON & JOHNSON 3.625% DUE 03-03-2037                                                                                                                         | 2,600,000.00     | 2,586,572.00 | 2,872,116.00  |
| JOHNSON & JOHNSON 3.7% DUE 03-01-2046                                                                                                                           | 440,000.00       | 441,980.00   | 497,370.00    |
| JOHNSON & JOHNSON 3.75% DUE 03-03-2047                                                                                                                          | 1,005,000.00     | 1,071,993.00 | 1,149,404.00  |
| JOHNSON & JOHNSON 4.375 DUE 12-05-2033                                                                                                                          | 180,000.00       | 196,951.00   | 213,258.00    |
| JOHNSON & JOHNSON COM USD1                                                                                                                                      | 51,217.00        | 5,998,416.00 | 7,471,024.00  |
| JOHNSON & JOHNSON COM USD1                                                                                                                                      | 41,685.00        | 5,569,929.00 | 6,080,591.00  |
| JOHNSON CTLS INTL 6% DUE 01-15-2036                                                                                                                             | 375,000.00       | 442,470.00   | 460,356.00    |
| JOHNSON CTLS INTL PLC COM USD0.01                                                                                                                               | 13,500.00        | 548,867.00   | 549,585.00    |
| JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016                                                                                                       | 1,050,000.00     | 1,015,035.00 | 1,110,996.00  |
| JONES LANG LASALLE INC COM STK                                                                                                                                  | 2,438.00         | 316,222.00   | 424,431.00    |

**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

\* Party-in-Interest

| 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 & 3.882% DUE 07-24-2038                                                                                                                          | 3,825,000.00     | 3,825,000.00 | 4,234,024.00  |
| JPMORGAN CHASE & 3.882% DUE 07-24-2038                                                                                                                          | 3,300,000.00     | 3,090,701.00 | 3,652,883.00  |
| JPMORGAN CHASE & 3.882% DUE 07-24-2038                                                                                                                          | 835,000.00       | 817,051.00   | 924,290.00    |
| JPMORGAN CHASE & 4.95% DUE 06-01-2045                                                                                                                           | 3,874,000.00     | 3,994,608.00 | 4,931,054.00  |
| JPMORGAN CHASE & 5.6% DUE 07-15-2041                                                                                                                            | 800,000.00       | 936,200.00   | 1,095,631.00  |
| JPMORGAN CHASE & 5.6% DUE 07-15-2041                                                                                                                            | 345,000.00       | 470,332.00   | 472,491.00    |
| JPMORGAN CHASE & CO 3.964% DUE 11-15-2048                                                                                                                       | 4,190,000.00     | 4,286,706.00 | 4,747,744.00  |
| JPMORGAN CHASE & CO 3.964% DUE 11-15-2048                                                                                                                       | 840,000.00       | 837,356.00   | 951,815.00    |
| JPMORGAN CHASE & CO 4.452% 12-05-2028                                                                                                                           | 5,300,000.00     | 5,300,000.00 | 6,031,884.00  |
| JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044                                                                                                                   | 2,400,000.00     | 2,484,355.00 | 3,068,767.00  |
| JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000                                                                                                          | 3,500,000.00     | 3,682,531.00 | 4,712,415.00  |
| JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000                                                                                                          | 625,000.00       | 736,992.00   | 841,503.00    |
| JPMORGAN CHASE & CO 5.5 DUE 10-15-2040                                                                                                                          | 2,125,000.00     | 2,497,041.00 | 2,859,234.00  |
| JPMORGAN CHASE & CO 5.5 DUE 10-15-2040                                                                                                                          | 1,305,000.00     | 1,529,171.00 | 1,755,906.00  |
| JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG                                                                                                                    | 1,525,000.00     | 2,003,399.00 | 2,042,747.00  |
| JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG                                                                                                                    | 900,000.00       | 1,028,043.00 | 1,205,555.00  |
| JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG                                                                                                                    | 590,000.00       | 587,587.00   | 790,309.00    |
| JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049                                                                                                                      | 3,250,000.00     | 3,250,000.00 | 3,657,799.00  |
| JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049                                                                                                                      | 1,525,000.00     | 1,489,597.00 | 1,716,352.00  |
| JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049                                                                                                                      | 500,000.00       | 563,285.00   | 562,738.00    |
| JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048                                                                                                                      | 2,500,000.00     | 2,536,125.00 | 2,857,443.00  |
| JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048                                                                                                                      | 1,930,000.00     | 1,998,824.00 | 2,205,946.00  |
| JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048                                                                                                                      | 1,700,000.00     | 1,700,000.00 | 1,943,061.00  |
| JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048                                                                                                                       | 2,100,000.00     | 2,100,000.00 | 2,482,008.00  |
| JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048                                                                                                                       | 745,000.00       | 741,361.00   | 880,522.00    |
| JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048                                                                                                                       | 725,000.00       | 762,511.00   | 856,884.00    |
| JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO                                                                                                     | 1,453,000.00     | 1,629,476.00 | 1,466,077.00  |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO                                                                                               | 145,000.00       | 194,847.00   | 210,130.00    |
| JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG                                                                                            | 360,000.00       | 377,903.00   | 382,509.00    |
| KAISER FNDTN HOSPS 3.266% DUE 11-01-2049                                                                                                                        | 3,300,000.00     | 3,300,000.00 | 3,312,177.00  |
| KAISER FNDTN HOSPS 3.266% DUE 11-01-2049                                                                                                                        | 1,575,000.00     | 1,582,569.00 | 1,580,812.00  |
| KAISER FNDTN HOSPS 4.15% DUE 05-01-2047                                                                                                                         | 1,700,000.00     | 1,902,521.00 | 1,941,618.00  |
| KAISER FNDTN HOSPS 4.15% DUE 05-01-2047                                                                                                                         | 1,205,000.00     | 1,204,805.00 | 1,376,265.00  |
| KAISER FNDTN HOSPS 4.15% DUE 05-01-2047                                                                                                                         | 1,061,000.00     | 1,050,931.00 | 1,211,798.00  |
| KANSAS CITY SOUTHN CORP 4.2% 11-15-2069                                                                                                                         | 700,000.00       | 696,514.00   | 715,714.00    |
| KENTUCKY UTILS CO 4.375% DUE 10-01-2045                                                                                                                         | 465,000.00       | 473,579.00   | 539,896.00    |
| KEURIG DR PEPPER INC CORP 4.985% 05-25-2038                                                                                                                     | 1,310,000.00     | 1,322,271.00 | 1,546,921.00  |
| KEYCORP 2.55% 10-01-2029 BEO                                                                                                                                    | 1,060,000.00     | 1,035,455.00 | 1,036,608.00  |
| KEYSIGHT TECHNOLOGIES INC COM                                                                                                                                   | 15,400.00        | 1,454,592.00 | 1,580,502.00  |
| KILROY REALTY LP 3.05% DUE 02-15-2030                                                                                                                           | 1,100,000.00     | 1,098,658.00 | 1,084,928.00  |
| KIMBERLY CLARK 3.9% DUE 05-04-2047                                                                                                                              | 2,500,000.00     | 2,482,050.00 | 2,804,538.00  |
| KIMCO RLTY CORP 3.7% DUE 10-01-2049                                                                                                                             | 310,000.00       | 308,593.00   | 301,819.00    |
| KIMCO RLTY CORP 4.125% DUE 12-01-2046                                                                                                                           | 740,000.00       | 725,303.00   | 783,004.00    |
| KIMCO RLTY CORP 4.45% 09-01-2047                                                                                                                                | 585,000.00       | 571,002.00   | 641,812.00    |
| KIMCO RLTY CORP RT 4.25% DUE 04-01-2045                                                                                                                         | 380,000.00       | 385,947.00   | 403,073.00    |
| KIMCO RLTY CORP RT 4.25% DUE 04-01-2045                                                                                                                         | 300,000.00       | 272,517.00   | 318,216.00    |
| KINDER MORGAN 5.4% DUE 09-01-2044                                                                                                                               | 200,000.00       | 201,497.00   | 230,451.00    |
| KINDER MORGAN 5.625% DUE 09-01-2041                                                                                                                             | 875,000.00       | 840,945.00   | 1,018,121.00  |
| KINDER MORGAN 6.375% DUE 03-01-2041                                                                                                                             | 1,855,000.00     | 2,255,327.00 | 2,329,639.00  |
| KINDER MORGAN 6.375% DUE 03-01-2041                                                                                                                             | 525,000.00       | 563,127.00   | 659,332.00    |
| KINDER MORGAN 6.5% DUE 02-01-2037                                                                                                                               | 590,000.00       | 698,280.00   | 735,942.00    |
| KINDER MORGAN 6.5% DUE 09-01-2039                                                                                                                               | 2,000,000.00     | 2,243,880.00 | 2,531,790.00  |
| KINDER MORGAN 6.5% DUE 09-01-2039                                                                                                                               | 1,240,000.00     | 1,456,394.00 | 1,569,710.00  |
| KINDER MORGAN 6.55% DUE 09-15-2040                                                                                                                              | 575,000.00       | 605,674.00   | 731,583.00    |
| KINDER MORGAN 6.95% DUE 01-15-2038                                                                                                                              | 1,900,000.00     | 2,429,701.00 | 2,517,268.00  |
| KINDER MORGAN 6.95% DUE 01-15-2038                                                                                                                              | 736,000.00       | 764,071.00   | 975,110.00    |
| KINDER MORGAN 6.95% DUE 01-15-2038                                                                                                                              | 515,000.00       | 629,488.00   | 682,312.00    |
| KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042                                                                                                                   | 550,000.00       | 534,479.00   | 599,971.00    |
| KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042                                                                                                                   | 375,000.00       | 359,678.00   | 409,071.00    |
| KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043                                                                                                              | 250,000.00       | 224,830.00   | 274,197.00    |
| KINDER MORGAN INC 5.05% DUE 02-15-2046                                                                                                                          | 320,000.00       | 340,715.00   | 359,102.00    |
| KINDER MORGAN INC 5.3% DUE 12-01-2034                                                                                                                           | 734,000.00       | 611,708.00   | 864,741.00    |
| KINDER MORGAN INC 5.3% DUE 12-01-2034                                                                                                                           | 520,000.00       | 525,133.00   | 612,623.00    |
| KINDER MORGAN INC FLTG RT 3.28088% DUE 01-15-2023                                                                                                               | 100,000.00       | 100,000.00   | 101,404.00    |
| KLA CORP 5% DUE 03-15-2049                                                                                                                                      | 1,390,000.00     | 1,443,655.00 | 1,709,855.00  |
| KLA CORPORATION COM USD0.001                                                                                                                                    | 5,700.00         | 983,722.00   | 1,015,569.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| KRAFT FOODS GROUP 5% DUE 06-04-2042                                                                                                                             | 3,200,000.00     | 3,073,307.00 | 3,419,263.00  |
| KRAFT FOODS GROUP 5% DUE 06-04-2042                                                                                                                             | 990,000.00       | 1,040,506.00 | 1,057,835.00  |
| KRAFT FOODS GROUP 6.5% DUE 02-09-2040                                                                                                                           | 1,500,000.00     | 1,947,608.00 | 1,820,852.00  |
| KRAFT FOODS GROUP 6.5% DUE 02-09-2040                                                                                                                           | 1,050,000.00     | 1,232,324.00 | 1,274,597.00  |
| KRAFT HEINZ CO COM                                                                                                                                              | 58,239.00        | 1,817,145.00 | 1,871,219.00  |
| KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                                                                                                                         | 1,710,000.00     | 1,617,866.00 | 1,685,666.00  |
| KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                                                                                                                         | 1,460,000.00     | 1,436,957.00 | 1,439,224.00  |
| KRAFT HEINZ FOODS 5.2% DUE 07-15-2045                                                                                                                           | 3,700,000.00     | 3,577,727.00 | 4,018,013.00  |
| KRAFT HEINZ FOODS 5.2% DUE 07-15-2045                                                                                                                           | 560,000.00       | 550,977.00   | 608,132.00    |
| KROGER CO 3.875% DUE 10-15-2046                                                                                                                                 | 1,025,000.00     | 963,633.00   | 1,004,276.00  |
| KROGER CO 4.45% DUE 02-01-2047                                                                                                                                  | 2,125,000.00     | 2,026,934.00 | 2,257,261.00  |
| KROGER CO 4.65% 01-15-2048                                                                                                                                      | 240,000.00       | 221,706.00   | 262,695.00    |
| KROGER CO 5 DUE 04-15-2042 REG                                                                                                                                  | 705,000.00       | 733,347.00   | 785,263.00    |
| KS CY PWR & LT CO 4.2% DUE 06-15-2047                                                                                                                           | 344,000.00       | 343,068.00   | 398,124.00    |
| KY UTILS CO 4.65 DUE 11-14-2043                                                                                                                                 | 470,000.00       | 525,361.00   | 553,725.00    |
| L3HARRIS 2.9% DUE 12-15-2029                                                                                                                                    | 280,000.00       | 279,247.00   | 284,445.00    |
| L3HARRIS TECHNOLOGIES INC COM                                                                                                                                   | 16,500.00        | 3,381,516.00 | 3,264,855.00  |
| LAB CORP AMER 2.3% DUE 12-01-2024                                                                                                                               | 1,100,000.00     | 1,097,459.00 | 1,095,743.00  |
| LAM RESH CORP 4.875% DUE 03-15-2049                                                                                                                             | 2,745,000.00     | 2,907,145.00 | 3,437,576.00  |
| LAM RESH CORP 4.875% DUE 03-15-2049                                                                                                                             | 410,000.00       | 411,549.00   | 513,445.00    |
| LAM RESH CORP COM                                                                                                                                               | 10,810.00        | 2,661,056.00 | 3,160,844.00  |
| LAS VEGAS SANDS 3.2% DUE 08-08-2024                                                                                                                             | 1,700,000.00     | 1,698,657.00 | 1,750,329.00  |
| LAZARD GROUP LLC 4.375% 03-11-202                                                                                                                               | 500,000.00       | 496,205.00   | 544,968.00    |
| LCH_IRS SBSIUS33 18/03/2025 GBP P 0.75% / R 6MLIBOR SWU00W8W9                                                                                                   | 14,300,000.00    | 15,562.00    | 130,777.00    |
| LCH_IRS SBSIUS33 18/03/2050 EUR P 0.25% / R 6MEURIB SWU00W8Q2                                                                                                   | 400,000.00       | 22,229.00    | 47,607.00     |
| LCH_IRS SBSIUS33 18/03/2050 GBP P 0.75% / R 6MLIBOR SWU00W8X7                                                                                                   | 2,900,000.00     | 70,537.00    | 367,150.00    |
| LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.695% SWU0SD181                                                                                                      | 800,000.00       | 0.00         | 51,656.00     |
| LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.717% SWU0SD199                                                                                                      | 800,000.00       | 0.00         | 54,746.00     |
| LEAR CORP 5.25% 05-15-2049                                                                                                                                      | 1,000,000.00     | 983,200.00   | 1,038,185.00  |
| LEAR CORP COM NEW COM NEW                                                                                                                                       | 7,100.00         | 1,097,517.00 | 974,120.00    |
| LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050                                                                                                              | 390,000.00       | 318,386.00   | 405,661.00    |
| LIBERTY MUTUAL GP 3.625%-FRN GTD 23/05/59 EUR                                                                                                                   | 300,000.00       | 335,378.00   | 352,619.00    |
| LILLY ELI & CO 3.95% 03-15-2049                                                                                                                                 | 1,450,000.00     | 1,441,937.00 | 1,679,647.00  |
| LILLY ELI & CO 3.95% 03-15-2049                                                                                                                                 | 1,220,000.00     | 1,213,156.00 | 1,413,220.00  |
| LILLY ELI & CO 4.15% 03-15-2059                                                                                                                                 | 2,140,000.00     | 2,231,662.00 | 2,527,648.00  |
| LILLY ELI & CO 4.15% 03-15-2059                                                                                                                                 | 1,125,000.00     | 1,118,002.00 | 1,328,787.00  |
| LILLY ELI & CO FIXED 3.375% 03-15-2029 REG                                                                                                                      | 1,010,000.00     | 1,088,699.00 | 1,087,889.00  |
| LINCOLN NATL CORP 3.05% DUE 01-15-2030                                                                                                                          | 425,000.00       | 424,558.00   | 426,512.00    |
| LINCOLN NATL CORP 4.35% 03-01-2048                                                                                                                              | 1,370,000.00     | 1,369,379.00 | 1,510,322.00  |
| LINCOLN NATL CORP COM                                                                                                                                           | 50,100.00        | 3,077,164.00 | 2,956,401.00  |
| LINCOLN NATL CORP COM                                                                                                                                           | 5,525.00         | 355,976.00   | 326,030.00    |
| LKQ CORP COM LKQ CORP                                                                                                                                           | 61,000.00        | 1,997,925.00 | 2,177,700.00  |
| LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD                                                                                                                     | 800,000.00       | 612,000.00   | 668,912.00    |
| LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049                                                                                                        | 1,890,000.00     | 1,890,000.00 | 2,119,162.00  |
| LLOYDS BK PLC 2.25% DUE 08-14-2022                                                                                                                              | 2,700,000.00     | 2,691,279.00 | 2,713,393.00  |
| LLOYDS BKG GROUP 3.75% DUE 01-11-2027                                                                                                                           | 1,600,000.00     | 1,588,928.00 | 1,682,942.00  |
| LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG                                                                                                              | 800,000.00       | 797,584.00   | 896,291.00    |
| LOCKHEED MARTIN 3.6% DUE 03-01-2035                                                                                                                             | 625,000.00       | 619,613.00   | 683,457.00    |
| LOCKHEED MARTIN 3.8% DUE 03-01-2045                                                                                                                             | 895,000.00       | 885,334.00   | 994,112.00    |
| LOCKHEED MARTIN 4.07% DUE 12-15-2042                                                                                                                            | 2,305,000.00     | 2,136,975.00 | 2,632,278.00  |
| LOCKHEED MARTIN 4.5% DUE 05-15-2036                                                                                                                             | 170,000.00       | 166,811.00   | 201,634.00    |
| LOCKHEED MARTIN CORP 4.09% 09-15-2052                                                                                                                           | 1,742,000.00     | 1,674,323.00 | 2,044,049.00  |
| LOCKHEED MARTIN CORP 4.09% 09-15-2052                                                                                                                           | 217,000.00       | 204,499.00   | 254,626.00    |
| LOUISVILLE GAS & ELEC 5.125 11-15-2040                                                                                                                          | 1,155,000.00     | 1,476,356.00 | 1,427,769.00  |
| LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049                                                                                                                       | 775,000.00       | 774,085.00   | 893,027.00    |
| LOWES COS INC 3.7% DUE 04-15-2046                                                                                                                               | 2,133,000.00     | 1,994,640.00 | 2,175,907.00  |
| LOWES COS INC 3.7% DUE 04-15-2046                                                                                                                               | 1,600,000.00     | 1,591,104.00 | 1,632,186.00  |
| LOWES COS INC 3.7% DUE 04-15-2046                                                                                                                               | 1,305,000.00     | 1,182,785.00 | 1,331,251.00  |
| LOWES COS INC 4.05% DUE 05-03-2047                                                                                                                              | 2,500,000.00     | 2,484,100.00 | 2,700,847.00  |
| LOWES COS INC 4.05% DUE 05-03-2047                                                                                                                              | 900,000.00       | 894,276.00   | 972,305.00    |
| LOWES COS INC 4.25% DUE 09-15-2044                                                                                                                              | 540,000.00       | 519,363.00   | 582,387.00    |
| LOWES COS INC 4.375% DUE 09-15-2045                                                                                                                             | 2,700,000.00     | 2,868,372.00 | 3,013,866.00  |
| LOWES COS INC 4.375% DUE 09-15-2045                                                                                                                             | 535,000.00       | 505,730.00   | 597,192.00    |
| LOWES COS INC 4.375% DUE 09-15-2045                                                                                                                             | 80,000.00        | 78,106.00    | 89,300.00     |
| LOWES COS INC 4.65 DUE 04-15-2042                                                                                                                               | 711,000.00       | 732,366.00   | 815,272.00    |
| LOWES COS INC 4.65 DUE 04-15-2042                                                                                                                               | 670,000.00       | 651,542.00   | 768,259.00    |



**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* Party-in-Interest

**EIN: 85-0097942**

Plan #: 006

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|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| LOWES COS INC 6.65% DUE 09-15-2037                                                                                                                              | 425,000.00       | 566,062.00   | 563,454.00    |
| LOWES COS INC COM                                                                                                                                               | 7,200.00         | 802,838.00   | 862,272.00    |
| LOWES COS INC FIXED 4.55% 04-05-2049                                                                                                                            | 1,611,000.00     | 1,686,064.00 | 1,902,073.00  |
| LSVLE GAS & ELEC 4.65% DUE 11-15-2043                                                                                                                           | 1,375,000.00     | 1,365,100.00 | 1,620,780.00  |
| LYB INTL FIN B V 4.875% DUE 03-15-2044                                                                                                                          | 401,000.00       | 407,940.00   | 451,846.00    |
| LYB INTL FIN B V 5.25% DUE 07-15-2043                                                                                                                           | 440,000.00       | 490,433.00   | 519,743.00    |
| LYB INTL FIN B V 5.25% DUE 07-15-2043                                                                                                                           | 237,000.00       | 256,981.00   | 279,953.00    |
| LYB INTL FIN III LLC 4.2% DUE 10-15-2049                                                                                                                        | 980,000.00       | 965,182.00   | 1,022,865.00  |
| LYB INTL FIN III LLC 4.2% DUE 10-15-2049                                                                                                                        | 905,000.00       | 891,316.00   | 944,585.00    |
| LYONDELLBASELL 4.625% DUE 02-26-2055                                                                                                                            | 1,225,000.00     | 1,204,824.00 | 1,289,022.00  |
| MA ELEC CO 5.9% DUE 11-15-2039                                                                                                                                  | 165,000.00       | 210,202.00   | 220,144.00    |
| MA INST TECH 3.885% DUE 07-01-2116                                                                                                                              | 3,251,000.00     | 3,128,350.00 | 3,539,857.00  |
| MA INST TECH 3.885% DUE 07-01-2116                                                                                                                              | 1,046,000.00     | 1,046,000.00 | 1,138,939.00  |
| MA INST TECH 3.885% DUE 07-01-2116                                                                                                                              | 740,000.00       | 740,000.00   | 805,750.00    |
| MA INST TECH 4.678% DUE 07-01-2114                                                                                                                              | 810,000.00       | 810,000.00   | 1,044,607.00  |
| MA INST TECH FIXED 2.989% DUE 07-01-2050                                                                                                                        | 1,015,000.00     | 1,015,000.00 | 1,008,250.00  |
| MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047                                                                                                                          | 1,000,000.00     | 1,003,970.00 | 1,067,464.00  |
| MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047                                                                                                                          | 285,000.00       | 291,814.00   | 304,227.00    |
| MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046                                                                                                                         | 1,000,000.00     | 987,620.00   | 1,067,453.00  |
| MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043                                                                                                                         | 1,080,000.00     | 1,119,570.00 | 1,264,741.00  |
| MANPOWERGROUP INC                                                                                                                                               | 27,219.00        | 2,454,499.00 | 2,642,965.00  |
| MARATHON OIL CORP 4.4% DUE 07-15-2027                                                                                                                           | 347,000.00       | 369,697.00   | 377,400.00    |
| MARATHON OIL CORP 5.2% DUE 06-01-2045                                                                                                                           | 1,358,000.00     | 1,482,214.00 | 1,580,250.00  |
| MARATHON OIL CORP 5.2% DUE 06-01-2045                                                                                                                           | 1,300,000.00     | 1,137,357.00 | 1,512,758.00  |
| MARATHON OIL CORP 6.6% DUE 10-01-2037                                                                                                                           | 1,100,000.00     | 1,320,085.00 | 1,403,487.00  |
| MARATHON OIL CORP 6.8% DUE 03-15-2032                                                                                                                           | 180,000.00       | 206,682.00   | 228,694.00    |
| MARATHON PETE CORP 3.8% 04-01-2028                                                                                                                              | 1,070,000.00     | 1,081,459.00 | 1,126,379.00  |
| MARATHON PETE CORP 5% DUE 09-15-2054                                                                                                                            | 620,000.00       | 562,985.00   | 669,787.00    |
| MARATHON PETE CORP 5.85% DUE 12-15-2045                                                                                                                         | 830,000.00       | 816,259.00   | 953,163.00    |
| MARATHON PETE CORP 6.5% DUE 03-01-2041                                                                                                                          | 1,810,000.00     | 2,219,458.00 | 2,350,950.00  |
| MARATHON PETE CORP 6.5% DUE 03-01-2041                                                                                                                          | 985,000.00       | 1,162,006.00 | 1,279,384.00  |
| MARATHON PETE CORP 6.5% DUE 03-01-2041                                                                                                                          | 500,000.00       | 652,770.00   | 649,434.00    |
| MARATHON PETE CORP COM                                                                                                                                          | 29,700.00        | 2,110,880.00 | 1,789,425.00  |
| MARATHON PETE CORP COM                                                                                                                                          | 7,000.00         | 408,083.00   | 421,750.00    |
| MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048                                                                                                                    | 325,000.00       | 301,022.00   | 345,826.00    |
| MARSH & MCLENNAN 4.9% DUE 03-15-2049                                                                                                                            | 1,615,000.00     | 1,613,272.00 | 2,051,091.00  |
| MARSH & MCLENNAN COS INC 4.2% 03-01-2048                                                                                                                        | 255,000.00       | 287,314.00   | 290,251.00    |
| MARSH & MCLENNAN COS INC 4.35% 01-30-2047                                                                                                                       | 900,000.00       | 894,294.00   | 1,036,854.00  |
| MARSH & MCLENNAN COS INC 4.35% 01-30-2047                                                                                                                       | 305,000.00       | 303,066.00   | 351,378.00    |
| MARSH & MCLENNAN COS INC 4.35% 01-30-2047                                                                                                                       | 180,000.00       | 184,342.00   | 207,371.00    |
| MARSH & MCLENNAN COS INC 4.75% 03-15-2039                                                                                                                       | 3,000,000.00     | 2,997,330.00 | 3,627,285.00  |
| MASCO CORP 4.5% DUE 05-15-2047                                                                                                                                  | 2,500,000.00     | 2,351,183.00 | 2,523,681.00  |
| MASCO CORP COM                                                                                                                                                  | 20,557.00        | 876,953.00   | 986,530.00    |
| MASSACHUSETTS ST 2.813% DUE 09-01-2043                                                                                                                          | 3,100,000.00     | 3,100,000.00 | 2,950,797.00  |
| MASTERCARD INC 3.65% DUE 06-01-2049                                                                                                                             | 1,400,000.00     | 1,454,689.00 | 1,555,232.00  |
| MASTERCARD INC 3.95% DUE 02-26-2048                                                                                                                             | 615,000.00       | 614,465.00   | 710,112.00    |
| MAXIMUS INC COM                                                                                                                                                 | 7,700.00         | 534,104.00   | 572,803.00    |
| MAYO CLINIC 4.128% DUE 11-15-2052                                                                                                                               | 1,260,000.00     | 1,260,000.00 | 1,446,450.00  |
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG                                                                                                                         | 1,495,000.00     | 1,488,608.00 | 1,699,926.00  |
| MCDONALDS CORP 4.45% DUE 03-01-2047 REG                                                                                                                         | 510,000.00       | 588,530.00   | 579,908.00    |
| MCDONALD'S CORP 3.625 DUE 05-01-2043                                                                                                                            | 1,520,000.00     | 1,334,340.00 | 1,514,578.00  |
| MCDONALDS CORP 4.7% DUE 12-09-2035                                                                                                                              | 1,115,000.00     | 1,170,755.00 | 1,322,434.00  |
| MCDONALDS CORP 4.7% DUE 12-09-2035                                                                                                                              | 212,000.00       | 211,319.00   | 251,440.00    |
| MCDONALDS CORP 4.875% DUE 07-15-2040                                                                                                                            | 1,480,000.00     | 1,652,365.00 | 1,734,155.00  |
| MCDONALDS CORP 4.875% DUE 12-09-2045                                                                                                                            | 405,000.00       | 406,492.00   | 488,271.00    |
| MCDONALDS CORP 4.875% DUE 12-09-2045                                                                                                                            | 333,000.00       | 333,000.00   | 401,467.00    |
| MCDONALDS CORP 6.3% DUE 10-15-2037                                                                                                                              | 4,300,000.00     | 6,223,528.00 | 5,840,513.00  |
| MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048                                                                                                                      | 1,915,000.00     | 1,905,827.00 | 2,194,876.00  |
| MCDONALDS CORP FIXED 4.6% DUE 05-26-2045                                                                                                                        | 1,320,000.00     | 1,319,578.00 | 1,526,521.00  |
| MCDONALDS CORP FIXED 4.6% DUE 05-26-2045                                                                                                                        | 25,000.00        | 24,992.00    | 28,911.00     |
| MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042                                                                                                               | 580,000.00       | 573,373.00   | 589,090.00    |
| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038                                                                                             | 1,519,000.00     | 1,950,912.00 | 2,057,676.00  |
| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038                                                                                             | 315,000.00       | 380,385.00   | 426,707.00    |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049                                                                                                       | 2,760,000.00     | 2,777,007.00 | 2,807,527.00  |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049                                                                                                       | 1,800,000.00     | 1,765,350.00 | 1,830,996.00  |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049                                                                                                       | 1,000,000.00     | 980,750.00   | 1,017,220.00  |

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| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104 5.7 01 FEB 2039                                                                                      | 210,000.00       | 255,656.00    | 265,933.00    |
| MCKESSON CORP NEW 4.75% DUE 05-30-2029                                                                                                                          | 220,000.00       | 226,521.00    | 247,403.00    |
| MCKESSON CORP                                                                                                                                                   | 20,448.00        | 2,899,485.00  | 2,828,367.00  |
| MCKESSON CORP                                                                                                                                                   | 18,300.00        | 2,409,011.00  | 2,531,256.00  |
| MEDTRONIC INC 4.375% DUE 03-15-2035                                                                                                                             | 1,668,000.00     | 1,653,272.00  | 1,975,046.00  |
| MEDTRONIC INC 4.375% DUE 03-15-2035                                                                                                                             | 201,000.00       | 199,225.00    | 238,000.00    |
| MEDTRONIC INC 4.625% DUE 03-15-2045                                                                                                                             | 454,000.00       | 460,756.00    | 571,838.00    |
| MEDTRONIC INC 4.625% DUE 03-15-2045                                                                                                                             | 340,000.00       | 376,918.00    | 428,249.00    |
| MEDTRONIC PLC COMMON STOCK STOCK                                                                                                                                | 24,300.00        | 2,124,270.00  | 2,756,835.00  |
| MEDTRONIC PLC COMMON STOCK STOCK                                                                                                                                | 15,189.00        | 1,585,392.00  | 1,723,192.00  |
| MEM 4.2% DUE 07-01-2055                                                                                                                                         | 750,000.00       | 742,838.00    | 870,498.00    |
| MEM 4.2% DUE 07-01-2055                                                                                                                                         | 678,000.00       | 675,539.00    | 786,930.00    |
| MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER 2012A 4.125 7-1-52                                                                                           | 830,000.00       | 744,748.00    | 947,983.00    |
| MERCK & CO INC NEW 3.4% DUE 03-07-2029                                                                                                                          | 1,950,000.00     | 2,015,497.00  | 2,112,602.00  |
| MERCK & CO INC NEW 3.7% DUE 02-10-2045                                                                                                                          | 1,385,000.00     | 1,351,634.00  | 1,532,191.00  |
| MERCK & CO INC NEW 3.7% DUE 02-10-2045                                                                                                                          | 335,000.00       | 375,897.00    | 370,602.00    |
| MERCK & CO INC NEW 3.9% 03-07-2039                                                                                                                              | 510,000.00       | 507,459.00    | 583,450.00    |
| MERCK & CO INC NEW 4.0% 03-07-2049                                                                                                                              | 1,325,000.00     | 1,374,046.00  | 1,554,088.00  |
| MERCK & CO INC NEW COM                                                                                                                                          | 38,500.00        | 3,285,923.00  | 3,501,575.00  |
| MERCK & CO INC NEW COM                                                                                                                                          | 31,708.00        | 2,012,266.00  | 2,883,843.00  |
| MERCURY GEN CORP 4.4% DUE 03-15-2027                                                                                                                            | 2,100,000.00     | 2,096,787.00  | 2,207,971.00  |
| MERRILL LYNCH & CO 6.11% DUE 01-29-2037                                                                                                                         | 1,213,000.00     | 1,011,518.00  | 1,639,648.00  |
| MERRILL LYNCH & CO 6.11% DUE 01-29-2037                                                                                                                         | 933,000.00       | 1,105,288.00  | 1,261,163.00  |
| MERRILL LYNCH & CO 7.75% DUE 05-14-2038                                                                                                                         | 3,570,000.00     | 4,675,380.00  | 5,627,765.00  |
| METHANEX CORP 5.65% DUE 12-01-2044                                                                                                                              | 900,000.00       | 913,903.00    | 863,310.00    |
| METLIFE INC 4.125% DUE 08-13-2042                                                                                                                               | 7,000,000.00     | 6,779,498.00  | 7,983,943.00  |
| METLIFE INC 4.125% DUE 08-13-2042                                                                                                                               | 410,000.00       | 392,797.00    | 467,631.00    |
| METLIFE INC 4.875% DUE 11-13-2043                                                                                                                               | 435,000.00       | 483,320.00    | 539,430.00    |
| METLIFE INC 5.875% DUE 02-06-2041                                                                                                                               | 540,000.00       | 657,757.00    | 735,529.00    |
| METLIFE INC 9.25% DUE 04-08-2068                                                                                                                                | 750,000.00       | 1,046,250.00  | 1,104,375.00  |
| METLIFE INC COM STK USD0.01                                                                                                                                     | 71,200.00        | 3,286,456.00  | 3,629,064.00  |
| METLIFE INC COM STK USD0.01                                                                                                                                     | 63,803.00        | 2,916,629.00  | 3,252,039.00  |
| METLIFE INC FIXED 10.75% DUE 08-01-2069                                                                                                                         | 860,000.00       | 1,332,845.00  | 1,436,200.00  |
| METLIFE INC STEP CPN 4.721% DUE 12-15-2044                                                                                                                      | 1,360,000.00     | 1,433,204.00  | 1,660,659.00  |
| METLIFE INC STEP CPN 4.721% DUE 12-15-2044                                                                                                                      | 1,020,000.00     | 1,029,570.00  | 1,245,494.00  |
| Mexican peso - Cash Collateral Due to/from CCP Broker                                                                                                           | 0.00             | 0.00          | 0.00          |
| Mexican peso - Cash                                                                                                                                             | 866.00           | 866.00        | 866.00        |
| MGIC INVT CORP WIS COM                                                                                                                                          | 173,669.00       | 2,280,078.00  | 2,460,890.00  |
| MGIC INVT CORP WIS COM                                                                                                                                          | 48,000.00        | 659,235.00    | 680,160.00    |
| MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040                                                                                                                    | 850,000.00       | 850,000.00    | 848,096.00    |
| MICRON TECH INC 4.185% DUE 02-15-2027                                                                                                                           | 1,700,000.00     | 1,730,430.00  | 1,814,544.00  |
| MICRON TECH INC 4.64% DUE 02-06-2024                                                                                                                            | 200,000.00       | 205,738.00    | 217,058.00    |
| MICRON TECH INC COM                                                                                                                                             | 21,400.00        | 1,033,592.00  | 1,150,892.00  |
| MICRON TECH INC COM                                                                                                                                             | 10,582.00        | 486,891.00    | 569,100.00    |
| MICRON TECHNOLOGY INC 4.975% 02-06-2026                                                                                                                         | 1,500,000.00     | 1,500,000.00  | 1,665,482.00  |
| MICROSOFT CORP 4.875 12-15-2043                                                                                                                                 | 2,000,000.00     | 1,993,080.00  | 2,618,806.00  |
| MICROSOFT CORP 3.45% DUE 08-08-2036                                                                                                                             | 1,980,000.00     | 1,972,337.00  | 2,170,107.00  |
| MICROSOFT CORP 3.45% DUE 08-08-2036                                                                                                                             | 615,000.00       | 627,767.00    | 674,048.00    |
| MICROSOFT CORP 3.5% DUE 02-12-2035                                                                                                                              | 1,080,000.00     | 1,067,580.00  | 1,190,025.00  |
| MICROSOFT CORP 3.7% DUE 08-08-2046                                                                                                                              | 22,250,000.00    | 22,355,787.00 | 25,159,266.00 |
| MICROSOFT CORP 3.7% DUE 08-08-2046                                                                                                                              | 4,828,000.00     | 4,816,665.00  | 5,459,278.00  |
| MICROSOFT CORP 3.7% DUE 08-08-2046                                                                                                                              | 1,075,000.00     | 1,073,731.00  | 1,215,560.00  |
| MICROSOFT CORP 3.75% DUE 02-12-2045                                                                                                                             | 2,645,000.00     | 2,602,388.00  | 3,007,997.00  |
| MICROSOFT CORP 3.75% DUE 02-12-2045                                                                                                                             | 1,500,000.00     | 1,491,705.00  | 1,705,858.00  |
| MICROSOFT CORP 3.75% DUE 02-12-2045                                                                                                                             | 1,411,000.00     | 1,412,029.00  | 1,604,644.00  |
| MICROSOFT CORP 3.95% DUE 08-08-2056                                                                                                                             | 3,580,000.00     | 3,647,358.00  | 4,242,879.00  |
| MICROSOFT CORP 4% DUE 02-12-2055                                                                                                                                | 4,645,000.00     | 4,587,782.00  | 5,507,875.00  |
| MICROSOFT CORP 4% DUE 02-12-2055                                                                                                                                | 1,250,000.00     | 1,257,625.00  | 1,482,205.00  |
| MICROSOFT CORP 4% DUE 02-12-2055                                                                                                                                | 1,200,000.00     | 1,078,416.00  | 1,422,917.00  |
| MICROSOFT CORP 4.1% DUE 02-06-2037                                                                                                                              | 2,070,000.00     | 2,126,413.00  | 2,448,821.00  |
| MICROSOFT CORP 4.1% DUE 02-06-2037                                                                                                                              | 1,420,000.00     | 1,474,892.00  | 1,679,867.00  |
| MICROSOFT CORP 4.2% DUE 11-03-2035                                                                                                                              | 910,000.00       | 939,338.00    | 1,082,682.00  |
| MICROSOFT CORP 4.45% DUE 11-03-2045                                                                                                                             | 3,734,000.00     | 3,944,341.00  | 4,675,696.00  |
| MICROSOFT CORP 4.45% DUE 11-03-2045                                                                                                                             | 1,860,000.00     | 2,066,428.00  | 2,329,083.00  |
| MICROSOFT CORP 4.45% DUE 11-03-2045                                                                                                                             | 1,750,000.00     | 1,743,962.00  | 2,191,341.00  |
| MICROSOFT CORP 4.5 DUE 10-01-2040                                                                                                                               | 1,500,000.00     | 1,546,947.00  | 1,860,048.00  |

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| MICROSOFT CORP 4.5 DUE 10-01-2040                                                                                                                               | 230,000.00       | 287,548.00   | 285,207.00    |
| MICROSOFT CORP 4.75% DUE 11-03-2055                                                                                                                             | 850,000.00       | 846,829.00   | 1,135,622.00  |
| MICROSOFT CORP 4.75% DUE 11-03-2055                                                                                                                             | 660,000.00       | 884,341.00   | 881,777.00    |
| MICROSOFT CORP COM                                                                                                                                              | 98,400.00        | 9,649,047.00 | 15,517,680.00 |
| MICROSOFT CORP FIXED 4.25% DUE 02-06-2047                                                                                                                       | 650,000.00       | 669,456.00   | 797,589.00    |
| MICROSOFT CORP FIXED 4.25% DUE 02-06-2047                                                                                                                       | 395,000.00       | 489,870.00   | 484,689.00    |
| MICROSOFT CORP FIXED 4.5% DUE 02-06-2057                                                                                                                        | 7,300,000.00     | 7,278,465.00 | 9,468,890.00  |
| MICROSOFT CORP FIXED 4.5% DUE 02-06-2057                                                                                                                        | 1,450,000.00     | 1,445,722.00 | 1,880,807.00  |
| MICROSOFT CORP FIXED 4.5% DUE 02-06-2057                                                                                                                        | 185,000.00       | 229,019.00   | 239,965.00    |
| MIDAMERICAN ENERGY 4.4% DUE 10-15-2044                                                                                                                          | 1,000,000.00     | 993,990.00   | 1,180,043.00  |
| MIDAMERICAN ENERGY 4.4% DUE 10-15-2044                                                                                                                          | 460,000.00       | 548,771.00   | 542,820.00    |
| MIDAMERICAN ENERGY 4.8% DUE 09-15-2043                                                                                                                          | 710,000.00       | 884,951.00   | 878,266.00    |
| MIDAMERICAN ENERGY 5.15% DUE 11-15-2043                                                                                                                         | 4,000,000.00     | 3,976,360.00 | 5,066,326.00  |
| MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050                                                                                                                      | 320,000.00       | 319,498.00   | 316,101.00    |
| MIDAMERICAN ENERGY CO 3.65% 08-01-2048                                                                                                                          | 1,125,000.00     | 1,137,792.00 | 1,216,715.00  |
| MIDAMERICAN ENERGY CO 3.95% 08-01-2047                                                                                                                          | 320,000.00       | 332,528.00   | 362,822.00    |
| MIDAMERICAN ENERGY CO 4.25% 07-15-2049                                                                                                                          | 3,400,000.00     | 3,379,260.00 | 4,081,792.00  |
| MIDAMERICAN ENERGY CO 4.25% 07-15-2049                                                                                                                          | 1,125,000.00     | 1,118,137.00 | 1,350,593.00  |
| MIDAMERICAN ENERGY CO 4.25% 07-15-2049                                                                                                                          | 540,000.00       | 552,262.00   | 648,285.00    |
| MIDAMERICAN ENERGY CO 4.25% 05-01-2046                                                                                                                          | 3,400,000.00     | 3,854,988.00 | 3,948,319.00  |
| MIDLAND BK PLC 7.65% DUE 05-01-2025                                                                                                                             | 750,000.00       | 869,719.00   | 907,652.00    |
| MISSISSIPPI PWR CO 4.25 DUE 03-15-2042                                                                                                                          | 290,000.00       | 312,379.00   | 311,821.00    |
| MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE                                                                                   | 605,000.00       | 605,000.00   | 647,041.00    |
| MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652% 08-15-2057 BEO TAXABLE                                                                                   | 425,000.00       | 418,812.00   | 446,616.00    |
| MITSUBISHI UFJ 3.751% DUE 07-18-2039                                                                                                                            | 1,525,000.00     | 1,535,460.00 | 1,671,893.00  |
| MITSUBISHI UFJ 3.751% DUE 07-18-2039                                                                                                                            | 1,400,000.00     | 1,400,000.00 | 1,534,852.00  |
| MITSUBISHI UFJ FIN GRP BDS 3.195% 07-18-2029                                                                                                                    | 2,320,000.00     | 2,354,554.00 | 2,404,797.00  |
| MITSUBISHI UFJ FINL GROUP INC SR NT FLTGDUE 07-26-2023 REG                                                                                                      | 600,000.00       | 601,494.00   | 604,354.00    |
| MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039                                                                                                                      | 1,000,000.00     | 1,007,216.00 | 1,148,784.00  |
| MOLSON COORS 4.2% DUE 07-15-2046                                                                                                                                | 290,000.00       | 288,014.00   | 289,464.00    |
| MOLSON COORS 5 DUE 05-01-2042                                                                                                                                   | 400,000.00       | 419,264.00   | 437,382.00    |
| MOLSON COORS 5 DUE 05-01-2042                                                                                                                                   | 375,000.00       | 365,018.00   | 410,045.00    |
| MONDELEZ INTL INC COM                                                                                                                                           | 68,294.00        | 3,671,584.00 | 3,761,634.00  |
| MONDELEZ INTL INC COM                                                                                                                                           | 17,800.00        | 917,494.00   | 980,424.00    |
| MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048                                                                                                                  | 1,066,000.00     | 1,066,000.00 | 1,200,967.00  |
| MOODY'S CORP 5.25% DUE 07-15-2044                                                                                                                               | 2,480,000.00     | 2,521,242.00 | 3,145,715.00  |
| MOODY'S CORPORATION .95% 02-25-2030                                                                                                                             | 100,000.00       | 109,701.00   | 113,174.00    |
| MOODY'S CORPORATION 4.875% 12-17-2048 BEO                                                                                                                       | 800,000.00       | 786,624.00   | 986,963.00    |
| MOODY'S CORPORATION 4.875% 12-17-2048 BEO                                                                                                                       | 535,000.00       | 526,055.00   | 660,032.00    |
| MORGAN STANLEY 3.971% 07-22-2038                                                                                                                                | 2,900,000.00     | 2,828,309.00 | 3,221,723.00  |
| MORGAN STANLEY 3.971% 07-22-2038                                                                                                                                | 2,000,000.00     | 1,857,940.00 | 2,221,878.00  |
| MORGAN STANLEY 3.971% 07-22-2038                                                                                                                                | 730,000.00       | 730,000.00   | 810,985.00    |
| MORGAN STANLEY 4.3% DUE 01-27-2045                                                                                                                              | 1,700,000.00     | 1,645,039.00 | 1,999,736.00  |
| MORGAN STANLEY 4.3% DUE 01-27-2045                                                                                                                              | 725,000.00       | 719,562.00   | 852,829.00    |
| MORGAN STANLEY 4.375% DUE 01-22-2047                                                                                                                            | 500,000.00       | 526,165.00   | 599,640.00    |
| MORGAN STANLEY 4.431% 01-23-2030                                                                                                                                | 2,000,000.00     | 2,079,160.00 | 2,262,151.00  |
| MORGAN STANLEY 4.457% DUE 04-22-2039                                                                                                                            | 2,260,000.00     | 2,267,825.00 | 2,663,949.00  |
| MORGAN STANLEY 4.457% DUE 04-22-2039                                                                                                                            | 1,300,000.00     | 1,301,105.00 | 1,532,360.00  |
| MORGAN STANLEY 6.375% DUE 07-24-2042                                                                                                                            | 6,000,000.00     | 6,792,410.00 | 8,845,498.00  |
| MORGAN STANLEY 6.375% DUE 07-24-2042                                                                                                                            | 2,715,000.00     | 2,995,409.00 | 4,002,588.00  |
| MORGAN STANLEY COM STK USD0.01                                                                                                                                  | 84,200.00        | 3,873,585.00 | 4,304,304.00  |
| MORGAN STANLEY COM STK USD0.01                                                                                                                                  | 32,783.00        | 1,483,772.00 | 1,675,867.00  |
| MOSAIC CO NEW 5.45% DUE 11-15-2033                                                                                                                              | 345,000.00       | 386,238.00   | 391,640.00    |
| MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043                                                                                                                        | 3,863,000.00     | 4,045,516.00 | 4,542,843.00  |
| MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044                                                                                                                          | 320,000.00       | 340,138.00   | 356,938.00    |
| MOTOROLA SOLUTIONS INC 4.6% 05-23-2029                                                                                                                          | 2,235,000.00     | 2,389,126.00 | 2,439,822.00  |
| MOUNT SINAI HOSP 3.981% BNDS 07-01-2048                                                                                                                         | 590,000.00       | 590,000.00   | 598,220.00    |
| MPLX LP 4.5% 04-15-2038                                                                                                                                         | 2,515,000.00     | 2,502,984.00 | 2,559,198.00  |
| MPLX LP 4.5% 04-15-2038                                                                                                                                         | 760,000.00       | 743,234.00   | 773,356.00    |
| MPLX LP 4.7% 04-15-2048                                                                                                                                         | 965,000.00       | 950,929.00   | 983,276.00    |
| MPLX LP 4.7% 04-15-2048                                                                                                                                         | 420,000.00       | 417,262.00   | 427,954.00    |
| MPLX LP 5.5% DUE 02-15-2049                                                                                                                                     | 1,196,000.00     | 1,213,372.00 | 1,358,758.00  |
| MPLX LP 5.5% DUE 02-15-2049                                                                                                                                     | 1,161,000.00     | 1,227,087.00 | 1,318,995.00  |
| MPLX LP FIXED 4.9% DUE 04-15-2058                                                                                                                               | 700,000.00       | 635,376.00   | 713,855.00    |
| MPLX LP FIXED 5.2% DUE 03-01-2047                                                                                                                               | 565,000.00       | 593,671.00   | 610,884.00    |
| MPLX LP FIXED 5.2% DUE 03-01-2047                                                                                                                               | 170,000.00       | 168,817.00   | 183,806.00    |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| MYLAN INC FORMERLY 3.125% DUE 01-15-2023                                                                                                                        | 1,800,000.00     | 1,753,272.00 | 1,826,579.00  |
| MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048                                                                                                                    | 1,100,000.00     | 1,096,502.00 | 1,231,603.00  |
| MYLAN N V FIXED 3.95% DUE 06-15-2026                                                                                                                            | 2,000,000.00     | 1,960,380.00 | 2,085,047.00  |
| MYLAN N V FIXED 5.25% DUE 06-15-2046                                                                                                                            | 2,700,000.00     | 2,733,534.00 | 3,036,854.00  |
| MYLAN NV                                                                                                                                                        | 20,000.00        | 369,714.00   | 402,000.00    |
| N V R INC COM                                                                                                                                                   | 197.00           | 634,501.00   | 750,257.00    |
| N.J ECON DEV AUTH ST PENSION FDG REV SER A 7.425 BD 2-15-29 BEO TXBL                                                                                            | 4,200,000.00     | 5,285,028.00 | 5,265,666.00  |
| NATIONAL GEN HLDGS CORP COM                                                                                                                                     | 2,912.00         | 75,766.00    | 64,355.00     |
| NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048                                                                                                                       | 300,000.00       | 295,761.00   | 362,424.00    |
| NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049                                                                                                              | 380,000.00       | 378,700.00   | 451,856.00    |
| NATIONWIDE BLDG FLTG RT 4.363% DUE 08-01-2024                                                                                                                   | 200,000.00       | 200,650.00   | 212,188.00    |
| NATIONWIDE FINL 3.9% DUE 11-30-2049                                                                                                                             | 1,260,000.00     | 1,253,801.00 | 1,313,167.00  |
| NATIONWIDE FINL 3.9% DUE 11-30-2049                                                                                                                             | 485,000.00       | 482,614.00   | 505,465.00    |
| NAVIENT CORP 6.5% DUE 06-15-2022                                                                                                                                | 1,500,000.00     | 1,499,370.00 | 1,625,625.00  |
| NAVIENT CORP COM                                                                                                                                                | 104,166.00       | 1,418,148.00 | 1,424,991.00  |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043                                                                                                                         | 5,027,000.00     | 4,803,810.00 | 5,862,818.00  |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043                                                                                                                         | 2,500,000.00     | 2,283,699.00 | 2,915,664.00  |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043                                                                                                                         | 260,000.00       | 301,904.00   | 303,229.00    |
| NBCUNIVERSAL MEDIA 5.95% DUE 04-01-2041                                                                                                                         | 285,000.00       | 340,846.00   | 392,165.00    |
| NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040                                                                                                                          | 205,000.00       | 207,693.00   | 293,269.00    |
| NESTLE HLDGS INC 4% DUE 09-24-2048                                                                                                                              | 1,300,000.00     | 1,282,541.00 | 1,528,154.00  |
| NESTLE HLDGS INC 4% DUE 09-24-2048                                                                                                                              | 1,010,000.00     | 996,436.00   | 1,187,258.00  |
| NEUBERGER BERMAN 4.875% DUE 04-15-2045                                                                                                                          | 2,000,000.00     | 1,885,912.00 | 2,061,682.00  |
| NEVADA PWR CO 5.375% DUE 09-15-2040                                                                                                                             | 465,000.00       | 534,792.00   | 565,898.00    |
| NEW ENGLAND PWR CO 3.8% DUE 12-05-2047                                                                                                                          | 930,000.00       | 923,732.00   | 976,946.00    |
| NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE                                                                                                    | 240,000.00       | 324,139.00   | 366,010.00    |
| NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039                                                                                                           | 795,000.00       | 795,000.00   | 791,693.00    |
| NEW JERSEY ST TRANSN TR FD AUTH 4.131% 06-15-2042 BEO TAXABLE                                                                                                   | 55,000.00        | 55,000.00    | 54,556.00     |
| NEW YORK & 3.954% DUE 08-01-2119                                                                                                                                | 1,635,000.00     | 1,635,000.00 | 1,650,367.00  |
| NEW YORK & 4.024% DUE 08-01-2045                                                                                                                                | 315,000.00       | 315,000.00   | 351,771.00    |
| NEW YORK LIFE INS 6.75% DUE 11-15-2039                                                                                                                          | 4,550,000.00     | 6,161,195.00 | 6,672,725.00  |
| NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE                                                                                                     | 165,000.00       | 195,228.00   | 200,104.00    |
| NEWFIELD EXPL CO 5.375% DUE 01-01-2026                                                                                                                          | 1,816,000.00     | 1,926,574.00 | 1,969,659.00  |
| NEWMARKET CORP COM                                                                                                                                              | 754.00           | 351,491.00   | 366,836.00    |
| NEWMONT CORPORATION                                                                                                                                             | 31,700.00        | 1,163,938.00 | 1,377,365.00  |
| NEWMONT GOLDCORP 5.45% DUE 06-09-2044                                                                                                                           | 200,000.00       | 198,860.00   | 248,561.00    |
| NEWMONT GOLDCORP FIXED 2.8% 10-01-2029                                                                                                                          | 500,000.00       | 495,880.00   | 495,382.00    |
| NEWMONT GOLDCORP FIXED 3.7% 03-15-2023                                                                                                                          | 1,000,000.00     | 993,342.00   | 1,045,691.00  |
| NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG                                                                                                                       | 1,025,000.00     | 1,050,809.00 | 1,200,203.00  |
| NEWMONT MNG CORP 6.25% DUE 10-01-2039                                                                                                                           | 1,830,000.00     | 2,094,442.00 | 2,423,687.00  |
| NEXTERA ENERGY CAP HLDGS INC 2.75% DUE 11-01-2029                                                                                                               | 1,265,000.00     | 1,259,284.00 | 1,271,748.00  |
| NIELSEN HOLDINGS PLC COMSTK                                                                                                                                     | 31,000.00        | 636,820.00   | 629,300.00    |
| NIKE INC CL B                                                                                                                                                   | 30,400.00        | 2,764,719.00 | 3,079,824.00  |
| NISOURCE FIN CORP 3.95% DUE 03-30-2048                                                                                                                          | 340,000.00       | 358,741.00   | 358,566.00    |
| NISOURCE FIN CORP 4.375% 05-15-2047                                                                                                                             | 3,500,000.00     | 3,611,955.00 | 3,883,165.00  |
| NISOURCE FIN CORP 4.375% 05-15-2047                                                                                                                             | 2,500,000.00     | 2,497,950.00 | 2,773,690.00  |
| NISOURCE FIN CORP 4.375% 05-15-2047                                                                                                                             | 1,025,000.00     | 965,193.00   | 1,137,213.00  |
| NISOURCE FIN CORP 4.8% DUE 02-15-2044                                                                                                                           | 1,054,000.00     | 1,065,111.00 | 1,225,946.00  |
| NISOURCE FIN CORP 4.8% DUE 02-15-2044                                                                                                                           | 1,045,000.00     | 1,084,523.00 | 1,215,478.00  |
| NISOURCE FIN CORP 5.65% DUE 02-01-2045                                                                                                                          | 1,327,000.00     | 1,578,391.00 | 1,695,562.00  |
| NISOURCE FIN CORP 5.8% DUE 02-01-2042                                                                                                                           | 1,600,000.00     | 1,851,296.00 | 2,005,095.00  |
| NISOURCE FIN CORP 5.8% DUE 02-01-2042                                                                                                                           | 295,000.00       | 362,275.00   | 369,689.00    |
| NISOURCE FIN CORP 5.95% DUE 06-15-2041                                                                                                                          | 1,000,000.00     | 1,049,062.00 | 1,281,782.00  |
| NOBLE ENERGY INC 3.85% DUE 01-15-2028                                                                                                                           | 1,150,000.00     | 1,185,052.00 | 1,215,200.00  |
| NOBLE ENERGY INC 4.2% DUE 10-15-2049                                                                                                                            | 1,590,000.00     | 1,588,887.00 | 1,611,412.00  |
| NOBLE ENERGY INC 4.2% DUE 10-15-2049                                                                                                                            | 465,000.00       | 464,675.00   | 471,262.00    |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044                                                                                                                           | 1,500,000.00     | 1,554,235.00 | 1,668,032.00  |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044                                                                                                                           | 935,000.00       | 963,003.00   | 1,039,740.00  |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044                                                                                                                           | 834,000.00       | 764,111.00   | 927,426.00    |
| NOBLE ENERGY INC 5.25% DUE 11-15-2043                                                                                                                           | 630,000.00       | 670,633.00   | 709,868.00    |
| NOBLE ENERGY INC 5.25% DUE 11-15-2043                                                                                                                           | 450,000.00       | 447,435.00   | 507,048.00    |
| NOBLE ENERGY INC 6% DUE 03-01-2041                                                                                                                              | 1,065,000.00     | 1,210,779.00 | 1,281,717.00  |
| NORDSTROM INC 5% DUE 01-15-2044                                                                                                                                 | 2,375,000.00     | 2,335,908.00 | 2,328,162.00  |
| NORFOLK SOUTHN 3.4% DUE 11-01-2049                                                                                                                              | 912,000.00       | 912,467.00   | 914,030.00    |
| NORFOLK SOUTHN 4.45% DUE 06-15-2045                                                                                                                             | 335,000.00       | 374,885.00   | 386,690.00    |
| NORFOLK SOUTHN 4.837% DUE 10-01-2041                                                                                                                            | 250,000.00       | 294,663.00   | 296,276.00    |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| NORFOLK SOUTHN 5.1% DUE 08-01-2118                                                                                                                              | 2,900,000.00     | 3,021,423.00 | 3,429,900.00  |
| NORFOLK SOUTHN CORP 4.15% 02-28-2048                                                                                                                            | 1,630,000.00     | 1,596,703.00 | 1,842,852.00  |
| NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052                                                                                                                       | 1,786,000.00     | 1,720,540.00 | 1,966,258.00  |
| NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052                                                                                                                       | 1,024,000.00     | 1,019,098.00 | 1,127,351.00  |
| NORFOLK SOUTHN FIXED 4.1% 05-15-2049                                                                                                                            | 1,670,000.00     | 1,701,105.00 | 1,845,725.00  |
| NORFOLK SOUTHN FIXED 4.1% 05-15-2049                                                                                                                            | 315,000.00       | 312,682.00   | 348,146.00    |
| NORTHERN STS PWR CO MINN 3.6% 09-15-2047                                                                                                                        | 245,000.00       | 238,032.00   | 262,334.00    |
| NORTHN STS PWR CO 3.6% DUE 05-15-2046                                                                                                                           | 1,185,000.00     | 1,217,244.00 | 1,267,634.00  |
| NORTHN STS PWR CO 3.6% DUE 05-15-2046                                                                                                                           | 715,000.00       | 773,673.00   | 764,859.00    |
| NORTHROP GRUMMAN 3.25% DUE 01-15-2028                                                                                                                           | 1,680,000.00     | 1,704,545.00 | 1,753,364.00  |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047                                                                                                                           | 3,000,000.00     | 3,178,590.00 | 3,351,279.00  |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047                                                                                                                           | 1,810,000.00     | 1,807,176.00 | 2,021,939.00  |
| NORTHROP GRUMMAN 4.75% DUE 06-01-2043                                                                                                                           | 360,000.00       | 419,063.00   | 435,133.00    |
| NORTHWELL HEALTHCARE INC 4.26% 11-01-2047                                                                                                                       | 479,000.00       | 479,000.00   | 515,293.00    |
| NORTHWESTERN CORP COM NEW COM NEW                                                                                                                               | 2,077.00         | 157,662.00   | 148,859.00    |
| NORTHWESTERN UNIV 4.643% DUE 12-01-2044                                                                                                                         | 1,200,000.00     | 1,200,000.00 | 1,492,790.00  |
| NORTHWESTERN UNIV 4.643% DUE 12-01-2044                                                                                                                         | 100,000.00       | 100,000.00   | 124,399.00    |
| NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038                                                                                                                   | 340,000.00       | 340,000.00   | 368,902.00    |
| NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001                                                                                                                    | 7,781.00         | 441,342.00   | 454,488.00    |
| NOVARTIS CAP CORP 4% DUE 11-20-2045                                                                                                                             | 225,000.00       | 227,139.00   | 261,334.00    |
| NOVARTIS CAP CORP 4.4% DUE 05-06-2044                                                                                                                           | 1,500,000.00     | 1,487,940.00 | 1,828,457.00  |
| NOVARTIS CAP CORP 4.4% DUE 05-06-2044                                                                                                                           | 475,000.00       | 507,357.00   | 579,011.00    |
| NRG ENERGY INC COM NEW                                                                                                                                          | 65,600.00        | 2,350,661.00 | 2,607,600.00  |
| NRG ENERGY INC COM NEW                                                                                                                                          | 4,504.00         | 180,059.00   | 179,034.00    |
| NUCOR CORP 4.4% DUE 05-01-2048                                                                                                                                  | 1,540,000.00     | 1,561,987.00 | 1,747,290.00  |
| NUCOR CORP 4.4% DUE 05-01-2048                                                                                                                                  | 890,000.00       | 883,681.00   | 1,009,798.00  |
| NUTRIEN LTD 5.0% 04-01-2049                                                                                                                                     | 555,000.00       | 620,821.00   | 661,918.00    |
| NUTRIEN LTD 6.125% DUE 01-15-2041                                                                                                                               | 840,000.00       | 921,541.00   | 1,036,086.00  |
| NV PWR CO 5.45 DUE 05-15-2041                                                                                                                                   | 550,000.00       | 710,163.00   | 703,185.00    |
| NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO                                                                                                                     | 185,000.00       | 251,478.00   | 261,707.00    |
| NVIDIA CORP COM                                                                                                                                                 | 6,800.00         | 1,429,435.00 | 1,600,040.00  |
| NXP SEMICONDUCTORS N V COM STK                                                                                                                                  | 26,200.00        | 2,514,452.00 | 3,334,212.00  |
| NYU HOSPS CTR 4.368% DUE 07-01-2047                                                                                                                             | 2,325,000.00     | 2,325,000.00 | 2,628,136.00  |
| NYU HOSPS CTR 4.784% DUE 07-01-2044                                                                                                                             | 1,934,000.00     | 1,934,000.00 | 2,288,584.00  |
| NYU HOSPS CTR 4.784% DUE 07-01-2044                                                                                                                             | 155,000.00       | 155,000.00   | 183,418.00    |
| NYU HOSPS CTR 5.75% DUE 07-01-2043                                                                                                                              | 475,000.00       | 475,000.00   | 631,087.00    |
| O REILLY AUTOMOTIVE INC NEW COM USD0.01                                                                                                                         | 3,930.00         | 1,724,441.00 | 1,722,362.00  |
| OCCIDENTAL PETE 4.2% DUE 03-15-2048                                                                                                                             | 1,995,000.00     | 1,945,617.00 | 1,981,871.00  |
| OCCIDENTAL PETE 4.4% DUE 04-15-2046                                                                                                                             | 1,100,000.00     | 1,091,464.00 | 1,114,333.00  |
| OCCIDENTAL PETE 6.2% DUE 03-15-2040                                                                                                                             | 1,630,000.00     | 1,815,333.00 | 1,958,777.00  |
| OCCIDENTAL PETE 7.95% DUE 06-15-2039                                                                                                                            | 370,000.00       | 481,996.00   | 513,166.00    |
| OCCIDENTAL PETE CORP SR NT 0% DUE 10-10-2036 REG                                                                                                                | 6,565,000.00     | 2,558,580.00 | 3,297,845.00  |
| OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036                                                                                                                     | 420,000.00       | 410,704.00   | 515,935.00    |
| OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036                                                                                                                     | 163,000.00       | 190,611.00   | 200,232.00    |
| OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046                                                                                                                      | 2,204,000.00     | 2,281,761.00 | 2,841,530.00  |
| OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024                                                                                                                       | 2,700,000.00     | 2,696,490.00 | 2,744,117.00  |
| OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044                                                                                                                       | 900,000.00       | 915,846.00   | 909,268.00    |
| OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044                                                                                                                       | 445,000.00       | 429,594.00   | 449,582.00    |
| OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044                                                                                                                       | 385,000.00       | 382,857.00   | 388,965.00    |
| OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG                                                                                                    | 339,000.00       | 338,484.00   | 346,075.00    |
| OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039                                                                                                                   | 49,000.00        | 48,746.00    | 49,966.00     |
| OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049                                                                                                                   | 1,100,000.00     | 1,105,108.00 | 1,135,820.00  |
| OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049                                                                                                                   | 65,000.00        | 64,050.00    | 67,117.00     |
| OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049                                                                                                                   | 49,000.00        | 48,284.00    | 50,596.00     |
| OCHSNER CLINIC 5.897% DUE 05-15-2045                                                                                                                            | 395,000.00       | 395,000.00   | 522,776.00    |
| OGLETHORPE PWR CORP 5.05% DUE 10-01-2048                                                                                                                        | 1,070,000.00     | 1,062,531.00 | 1,260,582.00  |
| OHIO PWR CO 4.15% DUE 04-01-2048                                                                                                                                | 725,000.00       | 719,693.00   | 819,242.00    |
| OK GAS & ELEC CO 3.3% DUE 03-15-2030                                                                                                                            | 680,000.00       | 678,008.00   | 716,723.00    |
| OLD REP INTL CORP COM                                                                                                                                           | 87,420.00        | 1,925,554.00 | 1,955,585.00  |
| OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028                                                                                                                      | 2,500,000.00     | 2,505,353.00 | 2,722,967.00  |
| ONCOR ELEC 3.7% DUE 11-15-2028                                                                                                                                  | 420,000.00       | 423,305.00   | 459,764.00    |
| ONCOR ELEC 5.25% DUE 09-30-2040                                                                                                                                 | 390,000.00       | 440,642.00   | 500,239.00    |
| ONCOR ELEC 5.3 DUE 06-01-2042                                                                                                                                   | 600,000.00       | 657,497.00   | 785,257.00    |
| ONCOR ELEC 7.25% DUE 01-15-2033                                                                                                                                 | 290,000.00       | 376,836.00   | 418,933.00    |
| ONCOR ELEC 7.5% DUE 09-01-2038                                                                                                                                  | 740,000.00       | 995,581.00   | 1,154,004.00  |
| ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049                                                                                                                      | 1,000,000.00     | 994,960.00   | 977,442.00    |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049                                                                                                                      | 430,000.00       | 427,833.00   | 420,300.00    |
| ONCOR ELEC FIXED 4.1% DUE 11-15-2048                                                                                                                            | 1,335,000.00     | 1,333,692.00 | 1,528,466.00  |
| ONCOR ELEC FIXED 4.1% DUE 11-15-2048                                                                                                                            | 515,000.00       | 515,845.00   | 589,633.00    |
| ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041                                                                                                                        | 1,335,000.00     | 1,416,795.00 | 1,599,607.00  |
| ONE GAS INC 4.658% DUE 02-01-2044                                                                                                                               | 2,200,000.00     | 2,199,978.00 | 2,617,082.00  |
| ONEOK INC NEW 4.45% DUE 09-01-2049                                                                                                                              | 1,595,000.00     | 1,592,852.00 | 1,654,454.00  |
| ONEOK INC NEW 5.2% DUE 07-15-2048                                                                                                                               | 2,300,000.00     | 2,278,978.00 | 2,610,279.00  |
| ONEOK INC NEW 5.2% DUE 07-15-2048                                                                                                                               | 370,000.00       | 367,538.00   | 419,914.00    |
| ONEOK PARTNERS L P 6.125 DUE 02-01-2041                                                                                                                         | 1,800,000.00     | 1,933,110.00 | 2,167,448.00  |
| ONEOK PARTNERS L P 6.2% DUE 09-15-2043                                                                                                                          | 500,000.00       | 544,620.00   | 633,215.00    |
| ONEOK PARTNERS L P 6.65% DUE 10-01-2036                                                                                                                         | 350,000.00       | 433,570.00   | 446,749.00    |
| ONT TEACHERS 3.875% DUE 03-20-2027                                                                                                                              | 1,100,000.00     | 1,129,678.00 | 1,177,249.00  |
| ORACLE CORP 3.85% DUE 07-15-2036                                                                                                                                | 2,400,000.00     | 2,399,640.00 | 2,631,516.00  |
| ORACLE CORP 3.85% DUE 07-15-2036                                                                                                                                | 1,600,000.00     | 1,599,760.00 | 1,754,344.00  |
| ORACLE CORP 3.85% DUE 07-15-2036                                                                                                                                | 780,000.00       | 764,538.00   | 855,243.00    |
| ORACLE CORP 3.9% DUE 05-15-2035                                                                                                                                 | 975,000.00       | 996,362.00   | 1,087,487.00  |
| ORACLE CORP 4% 11-15-2047                                                                                                                                       | 1,810,000.00     | 1,720,287.00 | 2,024,973.00  |
| ORACLE CORP 4% DUE 07-15-2046                                                                                                                                   | 4,205,000.00     | 4,220,760.00 | 4,680,865.00  |
| ORACLE CORP 4% DUE 07-15-2046                                                                                                                                   | 2,000,000.00     | 1,999,640.00 | 2,226,333.00  |
| ORACLE CORP 4.125% DUE 05-15-2045                                                                                                                               | 8,500,000.00     | 8,465,065.00 | 9,605,064.00  |
| ORACLE CORP 4.125% DUE 05-15-2045                                                                                                                               | 4,315,000.00     | 4,266,369.00 | 4,875,982.00  |
| ORACLE CORP 4.125% DUE 05-15-2045                                                                                                                               | 525,000.00       | 518,423.00   | 593,254.00    |
| ORACLE CORP 4.3% DUE 07-08-2034                                                                                                                                 | 5,000,000.00     | 5,367,700.00 | 5,849,870.00  |
| ORACLE CORP 4.3% DUE 07-08-2034                                                                                                                                 | 1,150,000.00     | 1,149,540.00 | 1,345,470.00  |
| ORACLE CORP 4.375% DUE 05-15-2055                                                                                                                               | 2,500,000.00     | 2,488,725.00 | 2,968,562.00  |
| ORACLE CORP 4.375% DUE 05-15-2055                                                                                                                               | 720,000.00       | 824,128.00   | 854,946.00    |
| ORACLE CORP 4.375% DUE 05-15-2055                                                                                                                               | 450,000.00       | 526,667.00   | 534,341.00    |
| ORACLE CORP 4.5% DUE 07-08-2044                                                                                                                                 | 400,000.00       | 399,804.00   | 475,534.00    |
| ORACLE CORP 5.375 DUE 07-15-2040                                                                                                                                | 7,400,000.00     | 9,047,094.00 | 9,618,832.00  |
| ORACLE CORP 5.375 DUE 07-15-2040                                                                                                                                | 2,480,000.00     | 3,016,596.00 | 3,223,609.00  |
| ORACLE CORP COM                                                                                                                                                 | 47,487.00        | 2,647,156.00 | 2,515,861.00  |
| ORACLE CORP COM                                                                                                                                                 | 22,100.00        | 1,059,323.00 | 1,170,858.00  |
| ORANGE 5.375% DUE 01-13-2042                                                                                                                                    | 1,960,000.00     | 2,209,121.00 | 2,524,774.00  |
| ORANGE NT STEP UP 03-01-2031 02-28-2031                                                                                                                         | 1,880,000.00     | 2,737,775.00 | 2,912,180.00  |
| ORANGE S A 5.5% DUE 02-06-2044                                                                                                                                  | 4,100,000.00     | 4,887,077.00 | 5,443,252.00  |
| ORIX CORP 4.05% DUE 01-16-2024                                                                                                                                  | 1,300,000.00     | 1,298,895.00 | 1,383,702.00  |
| ORLANDO HEALTH INC 4.089% DUE 10-01-2048                                                                                                                        | 225,000.00       | 225,000.00   | 247,196.00    |
| OSHKOSH CORPORATION                                                                                                                                             | 11,203.00        | 1,005,344.00 | 1,060,364.00  |
| OSHKOSH CORPORATION                                                                                                                                             | 7,300.00         | 564,662.00   | 690,945.00    |
| OTC DER CASH COLL PAY TO DEUTSCHE                                                                                                                               | -40,000.00       | -40,000.00   | -40,000.00    |
| OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS                                                                                                                     | -270,000.00      | -270,000.00  | -270,000.00   |
| OTC DERIVATIVE CASH COLL PAY TO CITIBANK                                                                                                                        | -410,000.00      | -410,000.00  | -410,000.00   |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA                                                                                               | -910,000.00      | -910,000.00  | -910,000.00   |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY                                                                                                        | -388,000.00      | -388,000.00  | -388,000.00   |
| OWENS CORNING NEW 4.3% DUE 07-15-2047                                                                                                                           | 1,200,000.00     | 999,180.00   | 1,139,002.00  |
| OWENS CORNING NEW COM STK                                                                                                                                       | 15,600.00        | 1,008,879.00 | 1,015,872.00  |
| OWENS CORNING NEW COM STK                                                                                                                                       | 5,503.00         | 339,285.00   | 358,355.00    |
| OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024                                                                                                                     | 200,000.00       | 199,310.00   | 211,056.00    |
| PA ELEC CO 6.15% DUE 10-01-2038                                                                                                                                 | 300,000.00       | 299,355.00   | 389,039.00    |
| PACCAR INC COM                                                                                                                                                  | 30,434.00        | 2,169,842.00 | 2,407,329.00  |
| PACIFICORP 4.125% DUE 01-15-2049                                                                                                                                | 3,000,000.00     | 2,993,280.00 | 3,430,889.00  |
| PACIFICORP 4.125% DUE 01-15-2049                                                                                                                                | 1,235,000.00     | 1,273,430.00 | 1,412,382.00  |
| PACIFICORP 4.15% 02-15-2050                                                                                                                                     | 1,045,000.00     | 1,040,141.00 | 1,201,019.00  |
| PACIFICORP 6% DUE 01-15-2039                                                                                                                                    | 560,000.00       | 741,600.00   | 767,927.00    |
| PACIFICORP 6.1% DUE 08-01-2036                                                                                                                                  | 775,000.00       | 907,455.00   | 1,046,297.00  |
| PACIFICORP 6.25% DUE 10-15-2037                                                                                                                                 | 2,100,000.00     | 2,921,313.00 | 2,946,350.00  |
| PACIFICORP 6.25% DUE 10-15-2037                                                                                                                                 | 825,000.00       | 1,071,647.00 | 1,157,495.00  |
| PACIFICORP 7.7% DUE 11-15-2031                                                                                                                                  | 405,000.00       | 550,804.00   | 595,222.00    |
| PACKAGING CORP 3% DUE 12-15-2029                                                                                                                                | 445,000.00       | 444,417.00   | 447,283.00    |
| PANCANADIAN PETE 7.2% DUE 11-01-2031                                                                                                                            | 1,100,000.00     | 1,317,371.00 | 1,345,879.00  |
| PANCANADIAN PETE 7.2% DUE 11-01-2031                                                                                                                            | 400,000.00       | 469,096.00   | 489,411.00    |
| PARKER-HANNIFIN 3.25% DUE 06-14-2029                                                                                                                            | 730,000.00       | 727,715.00   | 762,672.00    |
| PBF ENERGY INC CL A CL A                                                                                                                                        | 34,952.00        | 1,104,521.00 | 1,096,444.00  |
| PEACEHEALTH 4.787% DUE 11-15-2048                                                                                                                               | 375,000.00       | 375,000.00   | 461,724.00    |
| PECO ENERGY CO 3% DUE 09-15-2049                                                                                                                                | 2,300,000.00     | 2,281,071.00 | 2,210,584.00  |
| PECO ENERGY CO 3% DUE 09-15-2049                                                                                                                                | 340,000.00       | 337,202.00   | 326,782.00    |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| PECO ENERGY CO 4.15% DUE 10-01-2044                                                                                                                             | 1,125,000.00     | 1,121,141.00 | 1,269,201.00  |
| PECO ENERGY CO FIXED 3.9% DUE 03-01-2048                                                                                                                        | 550,000.00       | 506,809.00   | 620,103.00    |
| PEPSICO INC 2.875% DUE 10-15-2049                                                                                                                               | 570,000.00       | 560,071.00   | 551,321.00    |
| PEPSICO INC 3.375% DUE 07-29-2049                                                                                                                               | 7,000,000.00     | 6,948,970.00 | 7,342,947.00  |
| PEPSICO INC 3.375% DUE 07-29-2049                                                                                                                               | 2,100,000.00     | 2,101,418.00 | 2,202,884.00  |
| PEPSICO INC 3.45% DUE 10-06-2046                                                                                                                                | 1,415,000.00     | 1,392,851.00 | 1,502,153.00  |
| PEPSICO INC 4.25% DUE 10-22-2044                                                                                                                                | 450,000.00       | 490,060.00   | 528,293.00    |
| PEPSICO INC 4.45% DUE 04-14-2046                                                                                                                                | 2,000,000.00     | 2,115,820.00 | 2,457,076.00  |
| PEPSICO INC 4.6% DUE 07-17-2045 REG                                                                                                                             | 300,000.00       | 364,335.00   | 372,185.00    |
| PEPSICO INC COM                                                                                                                                                 | 27,700.00        | 3,267,531.00 | 3,785,759.00  |
| PEPSICO INC COM                                                                                                                                                 | 22,050.00        | 2,272,430.00 | 3,013,573.00  |
| PEPSICO INC SR NT 4 DUE 03-05-2042                                                                                                                              | 185,000.00       | 212,844.00   | 210,568.00    |
| PERRIGO FIN PLC 4.9% DUE 12-15-2044                                                                                                                             | 1,373,000.00     | 1,329,080.00 | 1,269,581.00  |
| PERRIGO FIN UNLTD 4.375% DUE 03-15-2026                                                                                                                         | 1,000,000.00     | 997,510.00   | 1,032,409.00  |
| PERSPECTA INC COM                                                                                                                                               | 7,400.00         | 198,428.00   | 195,656.00    |
| PERU(REP OF) FXD 5.94% 5.94% 12/02/2029                                                                                                                         | 2,200.00         | 733,353.00   | 749,544.00    |
| PETROBRAS GLOBAL 7.25% DUE 03-17-2044                                                                                                                           | 1,700,000.00     | 1,756,100.00 | 2,062,100.00  |
| PETRO-CDA 5.95% DUE 05-15-2035                                                                                                                                  | 1,855,000.00     | 2,229,928.00 | 2,409,387.00  |
| PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048                                                                                                                      | 1,391,000.00     | 1,372,253.00 | 1,342,315.00  |
| PFIZER INC 4% DUE 03-15-2049                                                                                                                                    | 515,000.00       | 506,590.00   | 592,857.00    |
| PFIZER INC 4.1% 09-15-2038                                                                                                                                      | 2,060,000.00     | 2,063,061.00 | 2,355,687.00  |
| PFIZER INC 4.125% DUE 12-15-2046                                                                                                                                | 715,000.00       | 809,805.00   | 831,407.00    |
| PFIZER INC 4.2% 09-15-2048                                                                                                                                      | 840,000.00       | 980,317.00   | 985,669.00    |
| PFIZER INC 4.3% DUE 06-15-2043                                                                                                                                  | 675,000.00       | 720,704.00   | 792,726.00    |
| PFIZER INC 4.3% DUE 06-15-2043                                                                                                                                  | 320,000.00       | 323,104.00   | 375,811.00    |
| PFIZER INC 5.6% DUE 09-15-2040                                                                                                                                  | 1,300,000.00     | 1,419,850.00 | 1,757,546.00  |
| PFIZER INC 5.6% DUE 09-15-2040                                                                                                                                  | 865,000.00       | 1,058,131.00 | 1,169,444.00  |
| PFIZER INC COM                                                                                                                                                  | 116,586.00       | 4,021,797.00 | 4,567,839.00  |
| PFIZER INC NT 7.2 DUE 03-15-2039                                                                                                                                | 1,670,000.00     | 2,381,599.00 | 2,627,120.00  |
| PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000                                                                                                | 970,000.00       | 914,885.00   | 1,010,490.00  |
| PHILIP MORRIS INTL 4.125% DUE 03-04-2043                                                                                                                        | 625,000.00       | 590,650.00   | 671,344.00    |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044                                                                                                                         | 2,650,000.00     | 2,779,267.00 | 2,930,155.00  |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044                                                                                                                         | 1,400,000.00     | 1,374,016.00 | 1,548,007.00  |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044                                                                                                                         | 425,000.00       | 463,255.00   | 469,931.00    |
| PHILIP MORRIS INTL 4.375% DUE 11-15-2041                                                                                                                        | 3,800,000.00     | 3,552,294.00 | 4,211,947.00  |
| PHILIP MORRIS INTL 4.375% DUE 11-15-2041                                                                                                                        | 985,000.00       | 1,076,207.00 | 1,091,781.00  |
| PHILIP MORRIS INTL 4.5% DUE 03-20-2042                                                                                                                          | 1,870,000.00     | 2,011,241.00 | 2,125,267.00  |
| PHILIP MORRIS INTL 4.5% DUE 03-20-2042                                                                                                                          | 235,000.00       | 252,378.00   | 267,079.00    |
| PHILIP MORRIS INTL COM STK NPV                                                                                                                                  | 5,891.00         | 448,196.00   | 501,265.00    |
| PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043                                                                                                                     | 335,000.00       | 392,282.00   | 400,600.00    |
| PHILLIPS 66 3.75% DUE 03-01-2028                                                                                                                                | 350,000.00       | 348,670.00   | 364,578.00    |
| PHILLIPS 66 4.65% DUE 11-15-2034                                                                                                                                | 500,000.00       | 493,720.00   | 587,660.00    |
| PHILLIPS 66 4.65% DUE 11-15-2034                                                                                                                                | 390,000.00       | 406,458.00   | 458,375.00    |
| PHILLIPS 66 4.875% DUE 11-15-2044                                                                                                                               | 2,500,000.00     | 2,642,450.00 | 3,016,117.00  |
| PHILLIPS 66 COM                                                                                                                                                 | 29,411.00        | 3,105,239.00 | 3,276,680.00  |
| PHILLIPS 66 COM                                                                                                                                                 | 3,000.00         | 345,235.00   | 334,230.00    |
| PIEDMONT NAT GAS 3.5% DUE 06-01-2029                                                                                                                            | 435,000.00       | 436,169.00   | 465,215.00    |
| PILGRIMS PRIDE CORP                                                                                                                                             | 45,600.00        | 1,206,543.00 | 1,491,804.00  |
| PILGRIMS PRIDE CORP                                                                                                                                             | 19,622.00        | 538,676.00   | 641,934.00    |
| PLAINS ALL AMERN 3.6% DUE 11-01-2024                                                                                                                            | 2,200,000.00     | 2,162,666.00 | 2,264,313.00  |
| PLAINS ALL AMERN 4.3% DUE 01-31-2043                                                                                                                            | 270,000.00       | 241,990.00   | 248,746.00    |
| PLAINS ALL AMERN 6.65% DUE 01-15-2037                                                                                                                           | 1,800,000.00     | 2,041,362.00 | 2,127,204.00  |
| PLAINS ALL AMERN 6.65% DUE 01-15-2037                                                                                                                           | 680,000.00       | 777,920.00   | 803,611.00    |
| PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG                                                                                                 | 225,000.00       | 221,101.00   | 227,029.00    |
| PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045                                                                                                                 | 5,700,000.00     | 5,620,764.00 | 5,680,303.00  |
| PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045                                                                                                                 | 2,400,000.00     | 2,241,624.00 | 2,391,706.00  |
| PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045                                                                                                                 | 495,000.00       | 483,884.00   | 493,289.00    |
| PNM RES INC COM                                                                                                                                                 | 21,030.00        | 1,018,586.00 | 1,066,431.00  |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT)                                                                                                                   | 36,056.00        | 1,646,204.00 | 2,118,290.00  |
| POPULAR INC COM NEW COM USD6 (POST REV SPLIT)                                                                                                                   | 11,700.00        | 603,219.00   | 687,375.00    |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE                                                                                                               | 200,000.00       | 200,000.00   | 245,120.00    |
| PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE                                                                                          | 600,000.00       | 670,152.00   | 777,270.00    |
| PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW                                                                                                                     | 33,161.00        | 1,556,130.00 | 1,850,052.00  |
| POTOMAC ELEC PWR 4.15% DUE 03-15-2043                                                                                                                           | 1,399,000.00     | 1,388,649.00 | 1,581,134.00  |
| PPL CAP FDG INC 4% DUE 09-15-2047                                                                                                                               | 1,700,000.00     | 1,679,464.00 | 1,740,935.00  |
| PPL CAP FDG INC 5% DUE 03-15-2044                                                                                                                               | 200,000.00       | 214,880.00   | 229,944.00    |

**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

\* Party-in-Interest

| 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| PPL ELEC UTILS 3% DUE 10-01-2049                                                                                                                                | 865,000.00       | 850,477.00   | 827,066.00    |
| PPL ELEC UTILS 4.15% DUE 10-01-2045                                                                                                                             | 270,000.00       | 310,508.00   | 305,034.00    |
| PPL ELEC UTILS 4.75 DUE 07-15-2043                                                                                                                              | 2,000,000.00     | 1,987,320.00 | 2,416,666.00  |
| PPL ELEC UTILS 4.75 DUE 07-15-2043                                                                                                                              | 350,000.00       | 347,781.00   | 422,917.00    |
| PPL ELEC UTILS 5.2% DUE 07-15-2041                                                                                                                              | 950,000.00       | 1,038,146.00 | 1,189,233.00  |
| PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048                                                                                                                    | 4,500,000.00     | 5,010,732.00 | 5,144,630.00  |
| PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048                                                                                                                    | 300,000.00       | 313,662.00   | 342,975.00    |
| PRESIDENT & S. 5.625% DUE 10-01-2038                                                                                                                            | 130,000.00       | 149,595.00   | 176,184.00    |
| PRINCIPAL FINL GROUP INC COM STK                                                                                                                                | 20,479.00        | 1,133,572.00 | 1,126,345.00  |
| PROCTER & GAMBLE COM NPV                                                                                                                                        | 60,900.00        | 7,170,465.00 | 7,606,410.00  |
| PROCTER & GAMBLE COM NPV                                                                                                                                        | 36,903.00        | 4,403,058.00 | 4,609,185.00  |
| PROGRESS ENERGY 6% DUE 12-01-2039                                                                                                                               | 1,420,000.00     | 1,802,844.00 | 1,870,485.00  |
| PROGRESS ENERGY 6% DUE 12-01-2039                                                                                                                               | 775,000.00       | 1,012,843.00 | 1,020,863.00  |
| PROGRESS ENERGY 6.5% DUE 02-01-2042                                                                                                                             | 2,308,000.00     | 2,631,925.00 | 2,745,375.00  |
| PROGRESS ENERGY 6.5% DUE 02-01-2042                                                                                                                             | 255,000.00       | 288,716.00   | 303,323.00    |
| PROGRESS ENERGY 7% DUE 10-30-2031                                                                                                                               | 1,200,000.00     | 1,472,604.00 | 1,639,810.00  |
| PROGRESS ENERGY 7% DUE 10-30-2031                                                                                                                               | 250,000.00       | 334,355.00   | 341,627.00    |
| PROGRESSIVE CORP 4.2% DUE 03-15-2048                                                                                                                            | 455,000.00       | 526,391.00   | 532,761.00    |
| PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG                                                                                                                   | 1,830,000.00     | 1,939,382.00 | 2,129,854.00  |
| PROGRESSIVE CORP OH 5.375% 12-31-2040                                                                                                                           | 2,750,000.00     | 2,750,000.00 | 2,890,140.00  |
| PROLOGIS L P 4.375% DUE 09-15-2048                                                                                                                              | 240,000.00       | 290,234.00   | 289,072.00    |
| PROLOGIS L P 4.375% DUE 09-15-2048                                                                                                                              | 175,000.00       | 172,869.00   | 210,781.00    |
| PROVID ST JOSEPH 2.532% DUE 10-01-2029                                                                                                                          | 725,000.00       | 725,000.00   | 711,922.00    |
| PSEG PWR LLC 8.625% DUE 04-15-2031                                                                                                                              | 529,000.00       | 768,324.00   | 739,158.00    |
| PUB SERVICE ENTERPRISE GROUP INC COM                                                                                                                            | 31,491.00        | 1,465,608.00 | 1,859,544.00  |
| PUB STORAGE COM                                                                                                                                                 | 8,100.00         | 1,757,848.00 | 1,724,976.00  |
| PUB SVC ELEC & GAS 3.6% DUE 12-01-2047                                                                                                                          | 510,000.00       | 513,734.00   | 552,983.00    |
| PUB SVC ELEC GAS 3.8% DUE 03-01-2046                                                                                                                            | 650,000.00       | 648,203.00   | 716,998.00    |
| PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG                                                                                                                | 1,225,000.00     | 1,359,279.00 | 1,359,360.00  |
| PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG                                                                                                                | 355,000.00       | 381,160.00   | 393,937.00    |
| PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042                                                                                                                | 900,000.00       | 896,886.00   | 951,610.00    |
| PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048                                                                                                                    | 596,000.00       | 629,367.00   | 685,671.00    |
| PUBLIC SVC COLORADO 3.8% 06-15-2047                                                                                                                             | 1,160,000.00     | 1,155,267.00 | 1,262,226.00  |
| PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                                                                                                                          | 5,000,000.00     | 4,933,600.00 | 4,992,718.00  |
| PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                                                                                                                          | 2,400,000.00     | 2,368,128.00 | 2,396,505.00  |
| PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                                                                                                                          | 315,000.00       | 310,817.00   | 314,541.00    |
| PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                                                                                                                          | 230,000.00       | 227,521.00   | 229,665.00    |
| PUBLIC SVC CO COLO 3.55% DUE 06-15-2046                                                                                                                         | 485,000.00       | 479,956.00   | 499,448.00    |
| PUBLIC SVC CO COLO 4.05% 09-15-2049                                                                                                                             | 4,000,000.00     | 3,963,280.00 | 4,597,614.00  |
| PUBLIC SVC CO COLO 4.05% 09-15-2049                                                                                                                             | 630,000.00       | 646,790.00   | 724,124.00    |
| PUBLIC SVC CO COLO 4.1% DUE 06-15-2048                                                                                                                          | 900,000.00       | 897,543.00   | 1,035,500.00  |
| PUBLIC SVC CO COLO 4.3% DUE 03-15-2044                                                                                                                          | 650,000.00       | 647,602.00   | 757,996.00    |
| PUBLIC SVC CO COLO 4.75% DUE 08-15-2041                                                                                                                         | 1,775,000.00     | 2,101,848.00 | 2,085,064.00  |
| PUBLIC SVC CO N H 3.6% DUE 07-01-2049                                                                                                                           | 900,000.00       | 897,867.00   | 961,932.00    |
| PUBLIC SVC CO N H 3.6% DUE 07-01-2049                                                                                                                           | 590,000.00       | 591,744.00   | 630,600.00    |
| PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049                                                                                                     | 560,000.00       | 557,608.00   | 565,909.00    |
| PUGET SOUND ENERGY 4.3% DUE 05-20-2045                                                                                                                          | 555,000.00       | 570,339.00   | 635,522.00    |
| PUGET SOUND ENERGY 5.795% DUE 03-15-2040                                                                                                                        | 585,000.00       | 798,750.00   | 778,518.00    |
| PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049                                                                                                                   | 265,000.00       | 263,285.00   | 264,070.00    |
| PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048                                                                                                                  | 535,000.00       | 535,000.00   | 616,597.00    |
| PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048                                                                                                                  | 175,000.00       | 175,000.00   | 201,691.00    |
| PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040                                                                                                                      | 300,000.00       | 365,310.00   | 395,860.00    |
| PULTE GROUP INC                                                                                                                                                 | 69,017.00        | 2,695,258.00 | 2,677,860.00  |
| PULTE GROUP INC                                                                                                                                                 | 65,800.00        | 1,992,646.00 | 2,553,040.00  |
| PVPTL BAYER US FIN II LLC 4.625% 06-25-2038                                                                                                                     | 1,200,000.00     | 1,181,232.00 | 1,304,341.00  |
| PVPTL BAYER US FIN II LLC 4.625% 06-25-2038                                                                                                                     | 400,000.00       | 369,580.00   | 434,780.00    |
| PVT PL BNP PARIBAS SR NON PFD 4.705% 01-10-2025                                                                                                                 | 2,300,000.00     | 2,300,000.00 | 2,492,159.00  |
| PVTPL FOX CORP 5.476% 01-25-2039                                                                                                                                | 1,875,000.00     | 2,282,499.00 | 2,294,237.00  |
| PVTPL FOX CORP 5.476% 01-25-2039                                                                                                                                | 293,000.00       | 293,000.00   | 358,513.00    |
| PVTPL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042                                                                                                              | 1,002,861.00     | 1,002,856.00 | 1,011,077.00  |
| PVTPL ABBVIE INC 3.2% DUE 11-21-2029                                                                                                                            | 925,000.00       | 941,150.00   | 941,053.00    |
| PVTPL ABBVIE INC 4.05% DUE 11-21-2039                                                                                                                           | 3,835,000.00     | 3,863,289.00 | 4,030,804.00  |
| PVTPL ABBVIE INC 4.05% DUE 11-21-2039                                                                                                                           | 3,690,000.00     | 3,676,974.00 | 3,878,401.00  |
| PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019                                                                                                     | 2,965,000.00     | 2,952,043.00 | 3,148,292.00  |
| PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019                                                                                                     | 490,000.00       | 522,989.00   | 520,291.00    |
| PVTPL ADANI PORTS & SPL ECONOMIC ZONE LTD 3.375% 07-24-2024                                                                                                     | 1,600,000.00     | 1,598,912.00 | 1,608,702.00  |



**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 AIR LIQUIDE FIN S A NT 144A 3.5% DUE 09-27-2046/09-27-2016 BEO                                                                                            | 460,000.00       | 459,066.00   | 475,455.00    |
| PVTPL AIRBUS GROUP 3.95% 04-10-2047                                                                                                                             | 3,000,000.00     | 2,963,070.00 | 3,325,187.00  |
| PVTPL AIRBUS GROUP 3.95% 04-10-2047                                                                                                                             | 1,130,000.00     | 1,116,090.00 | 1,252,487.00  |
| PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO                                                                                                                     | 1,100,000.00     | 1,098,042.00 | 1,154,169.00  |
| PVTPL ALIMENTATION COUCHE-TARD INC SR NT 4.5% 07-26-2047                                                                                                        | 2,200,000.00     | 2,198,922.00 | 2,359,658.00  |
| PVTPL AMBAC LSNI LLC FLTG 02-12-2023                                                                                                                            | 245,442.00       | 246,976.00   | 248,510.00    |
| PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044                                                                                                     | 665,000.00       | 756,622.00   | 834,657.00    |
| 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 | 3,230,319.00  |
| PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026                                                                                                                | 1,000,000.00     | 1,000,000.00 | 1,025,000.00  |
| 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 | 2,315,572.00  |
| PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038                                                                                                                       | 3,500,000.00     | 3,487,330.00 | 3,955,414.00  |
| PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025                                                                                                   | 600,000.00       | 596,610.00   | 608,250.00    |
| PVTPL BAYER US FIN II LLC 3.875% 12-15-2023                                                                                                                     | 400,000.00       | 402,360.00   | 419,912.00    |
| PVTPL BAYER US FIN II LLC 4.2% DUE 07-15-2034 BEO                                                                                                               | 260,000.00       | 258,048.00   | 269,683.00    |
| PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO                                                                                                               | 435,000.00       | 433,529.00   | 440,872.00    |
| PVTPL BAYER US FIN II LLC 4.7% 07-15-2064                                                                                                                       | 1,110,000.00     | 1,063,806.00 | 1,071,440.00  |
| PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO                                                                                  | 1,300,000.00     | 1,286,636.00 | 1,282,026.00  |
| PVTPL BNP PARIBAS 4.375% 03-01-2033                                                                                                                             | 1,570,000.00     | 1,562,374.00 | 1,695,841.00  |
| PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028                                                                                                                | 1,400,000.00     | 1,383,073.00 | 1,555,784.00  |
| PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUMTERM 3.5% 10-10-2024                                                                                                    | 200,000.00       | 198,656.00   | 206,381.00    |
| PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO                                                                                                        | 1,250,000.00     | 1,414,659.00 | 1,425,599.00  |
| PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO                                                                                                        | 1,100,000.00     | 1,114,707.00 | 1,254,527.00  |
| PVTPL BRISTOL MYERS SQUIBB CO 4.35% DUE 11-15-2047                                                                                                              | 700,000.00       | 619,108.00   | 835,319.00    |
| PVTPL BRISTOL MYERS SQUIBB CO 4.35% DUE 11-15-2047                                                                                                              | 415,000.00       | 406,483.00   | 495,225.00    |
| PVTPL BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039                                                                                                                 | 2,395,000.00     | 2,454,909.00 | 2,764,419.00  |
| PVTPL BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039                                                                                                                 | 1,885,000.00     | 1,882,856.00 | 2,175,753.00  |
| PVTPL BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039                                                                                                                 | 1,306,000.00     | 1,301,533.00 | 1,507,445.00  |
| PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049                                                                                                                  | 2,130,000.00     | 2,112,065.00 | 2,528,897.00  |
| PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049                                                                                                                  | 1,620,000.00     | 1,632,781.00 | 1,923,386.00  |
| PVTPL BRISTOL MYERS SQUIBB CO 5% DUE 08-15-2045/11-22-2019 BEO                                                                                                  | 1,500,000.00     | 1,472,460.00 | 1,924,187.00  |
| PVTPL BRISTOL MYERS SQUIBB CO 5% DUE 08-15-2045/11-22-2019 BEO                                                                                                  | 700,000.00       | 647,654.00   | 897,954.00    |
| PVTPL BROADCOM INC 4.75% DUE 04-15-2029                                                                                                                         | 3,435,000.00     | 3,529,355.00 | 3,756,114.00  |
| PVTPL BROADCOM INC 4.75% DUE 04-15-2029                                                                                                                         | 1,000,000.00     | 995,250.00   | 1,093,483.00  |
| PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039                                                                                                                    | 925,000.00       | 931,067.00   | 945,205.00    |
| PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039                                                                                                                    | 370,000.00       | 370,000.00   | 378,082.00    |
| PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO                                                                                                      | 1,085,000.00     | 1,085,000.00 | 1,088,956.00  |
| PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO                                                                                                      | 500,000.00       | 500,000.00   | 501,823.00    |
| PVTPL CARGILL INC 3.875% 05-23-2049                                                                                                                             | 3,500,000.00     | 3,448,655.00 | 3,920,821.00  |
| PVTPL CENTENE CORP 4.25% 12-15-2027                                                                                                                             | 990,000.00       | 981,684.00   | 1,018,462.00  |
| PVTPL CENTENE CORP 4.25% 12-15-2027                                                                                                                             | 875,000.00       | 867,650.00   | 900,156.00    |
| PVTPL CENTENE CORP DEL 4.625% DUE 12-15-2029                                                                                                                    | 1,540,000.00     | 1,540,000.00 | 1,619,079.00  |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028                                                                                                              | 7,600,000.00     | 7,513,968.00 | 7,883,572.00  |
| PVTPL CIGNA CORP NEW 4.8% 07-15-2046                                                                                                                            | 1,550,000.00     | 1,590,713.00 | 1,799,151.00  |
| PVTPL CIGNA CORP NEW 4.8% 07-15-2046                                                                                                                            | 506,000.00       | 588,183.00   | 587,336.00    |
| PVTPL CIGNA CORP NEW NT 3.875% DUE 10-15-2047                                                                                                                   | 3,300,000.00     | 3,291,330.00 | 3,354,810.00  |
| PVTPL CIGNA CORP NEW NT 3.875% DUE 10-15-2047                                                                                                                   | 2,375,000.00     | 2,251,134.00 | 2,414,447.00  |
| PVTPL CIM 2014 LOAN TRUST I RESTR TRUST CERTIFICATE CORP 3.4% 03-01-2027                                                                                        | 1,600,000.00     | 1,597,746.00 | 1,663,035.00  |
| PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059                                                                                      | 677,787.00       | 682,053.00   | 681,092.00    |
| PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO                                                                                           | 2,825,857.00     | 2,842,484.00 | 2,843,688.00  |
| PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO                                                                                        | 1,560,712.00     | 1,575,842.00 | 1,569,686.00  |
| PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO                                                                                            | 1,145,000.00     | 1,145,000.00 | 1,148,609.00  |
| PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049                                                                                                 | 800,000.00       | 744,432.00   | 859,838.00    |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO                                                                                     | 1,300,000.00     | 1,297,803.00 | 1,341,756.00  |
| PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049                                                                                                        | 800,000.00       | 800,000.00   | 875,480.00    |
| PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO                                                                                                             | 3,000,000.00     | 3,000,000.00 | 3,173,556.00  |
| PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO                                                                                         | 900,000.00       | 900,000.00   | 959,625.00    |
| PVTPL CTL 1999-11 TR (CVS CORP BROOKLYN NY) 7.15 PASS THRU CTF5 5-15-19 BEO                                                                                     | 2,303,690.00     | 2,961,896.00 | 2,938,347.00  |
| PVTPL DAE FDG LLC 5.25% DUE 11-15-2021                                                                                                                          | 100,000.00       | 99,875.00    | 103,750.00    |
| PVTPL DAE FDG LLC SR 4.0% 08-01-2020                                                                                                                            | 100,000.00       | 98,125.00    | 100,625.00    |
| PVTPL DAIMLER FIN NORTH AMER LLC 3.1% DUE 08-15-2029                                                                                                            | 970,000.00       | 975,747.00   | 981,221.00    |
| PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026                                                                                                                  | 2,000,000.00     | 1,994,860.00 | 2,202,399.00  |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                                                                                               | 5,349,000.00     | 6,258,540.00 | 7,370,585.00  |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                                                                                               | 1,940,000.00     | 2,345,140.00 | 2,673,198.00  |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                                                                                               | 1,925,000.00     | 1,960,526.00 | 2,652,529.00  |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046                                                                                               | 1,900,000.00     | 2,448,188.00 | 2,618,080.00  |
| PVTPL DIAMOND SPORTS GR / DIAMON 5.375% 08-15-2026 BEO                                                                                                          | 600,000.00       | 595,500.00   | 606,931.00    |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 EDF S A NT 4.875 DUE 01-22-2044                                                                                                                           | 950,000.00       | 918,897.00   | 1,090,676.00  |
| PVTPL EDF S A NT 6 DUE 01-22-2114 BEO                                                                                                                           | 1,200,000.00     | 1,163,436.00 | 1,417,536.00  |
| PVTPL EDF S A NT 6 DUE 01-22-2114 BEO                                                                                                                           | 900,000.00       | 972,127.00   | 1,063,152.00  |
| PVTPL ENEL FIN INTL N V 4.625 09-14-2025                                                                                                                        | 1,000,000.00     | 1,043,770.00 | 1,091,287.00  |
| PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO                                                                                                              | 2,000,000.00     | 1,997,580.00 | 2,006,746.00  |
| PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047                                                                                                                 | 2,200,000.00     | 2,196,502.00 | 2,477,825.00  |
| PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046                                                                                                                      | 2,100,000.00     | 1,927,044.00 | 2,243,841.00  |
| PVTPL FOX CORP 5.576% 01-25-2049                                                                                                                                | 1,945,000.00     | 2,485,520.00 | 2,477,913.00  |
| PVTPL FOX CORP 5.576% 01-25-2049                                                                                                                                | 1,230,000.00     | 1,544,952.00 | 1,567,009.00  |
| PVTPL FOX CORP 5.576% 01-25-2049                                                                                                                                | 195,000.00       | 195,000.00   | 248,428.00    |
| PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028                                                                                                              | 1,000,000.00     | 996,310.00   | 1,026,876.00  |
| PVTPL GREENKO DUTCH B V 4.875% DUE 07-24-2022                                                                                                                   | 200,000.00       | 182,250.00   | 200,488.00    |
| PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO                                                                                                           | 1,475,000.00     | 2,121,260.00 | 2,044,980.00  |
| PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO                                                                                                                   | 74,000.00        | 72,706.00    | 79,236.00     |
| PVTPL HEINZ H J CO 4.875% DUE 02-15-2025                                                                                                                        | 1,640,000.00     | 1,691,250.00 | 1,685,055.00  |
| PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO                                                                                                    | 3,050,000.00     | 3,724,136.00 | 3,907,714.00  |
| PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026                                                                                                                   | 700,000.00       | 704,840.00   | 704,092.00    |
| PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029                                                                                                       | 2,600,000.00     | 2,577,458.00 | 2,622,829.00  |
| 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 | 1,948,403.00  |
| 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 | 1,223,164.00  |
| PVTPL KEYSPAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO                                                                                                  | 6,750,000.00     | 8,660,293.00 | 8,734,217.00  |
| PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO                                                                                     | 1,000,000.00     | 997,190.00   | 1,065,939.00  |
| PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO                                                                                                            | 355,000.00       | 349,927.00   | 374,701.00    |
| PVTPL KRAFT HEINZ FOODS CO GTD SR NT 4.625% DUE 10-01-2039                                                                                                      | 1,475,000.00     | 1,466,076.00 | 1,537,837.00  |
| PVTPL LEASEPLAN CORP N V MEDIUM TERM NTS2.875% DUE 10-24-2024                                                                                                   | 400,000.00       | 399,096.00   | 399,864.00    |
| PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077                                                                                                    | 2,100,000.00     | 2,081,079.00 | 2,535,353.00  |
| PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077                                                                                                    | 890,000.00       | 881,981.00   | 1,074,507.00  |
| PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070                                                                                                      | 2,338,000.00     | 1,911,042.00 | 2,260,984.00  |
| PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO                                                                                | 400,000.00       | 470,275.00   | 534,000.00    |
| PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO                                                                                                                    | 376,000.00       | 375,319.00   | 486,469.00    |
| PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO                                                                                     | 1,125,000.00     | 1,395,392.00 | 1,360,758.00  |
| PVTPL MPLX LP 5.20% DUE 12-01-2047                                                                                                                              | 1,455,000.00     | 1,478,927.00 | 1,549,500.00  |
| PVTPL MPLX LP 5.20% DUE 12-01-2047                                                                                                                              | 545,000.00       | 542,648.00   | 580,397.00    |
| PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029                                                                                                          | 1,105,000.00     | 1,088,237.00 | 1,116,357.00  |
| PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030                                                                                                                      | 1,800,000.00     | 1,800,000.00 | 1,933,827.00  |
| PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG                                                                                           | 1,500,000.00     | 2,454,810.00 | 2,550,065.00  |
| PVTPL NESTLE HLDGS INC 3.9% 09-24-2038                                                                                                                          | 790,000.00       | 773,747.00   | 891,653.00    |
| PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069                                                                                                          | 1,810,000.00     | 1,796,932.00 | 2,074,839.00  |
| PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069                                                                                                          | 1,210,000.00     | 1,201,264.00 | 1,387,047.00  |
| PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069                                                                                                          | 390,000.00       | 387,184.00   | 447,065.00    |
| PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049                                                                                                          | 900,000.00       | 895,059.00   | 862,329.00    |
| PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO                                                                                                    | 300,000.00       | 301,844.00   | 350,545.00    |
| PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO                                                                                               | 1,500,000.00     | 1,499,985.00 | 1,702,475.00  |
| PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO                                                                                      | 2,500,000.00     | 2,593,950.00 | 2,820,006.00  |
| PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO                                                                                                   | 4,800,000.00     | 4,791,648.00 | 5,067,102.00  |
| PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205                                                                                                             | 6,262,000.00     | 5,578,661.00 | 6,280,394.00  |
| PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205                                                                                                             | 595,000.00       | 590,334.00   | 596,748.00    |
| PVTPL NXP B V / NXP FDG LLC SR NT 144A 3.875% DUE 09-01-2022/08-01-2022 BEO                                                                                     | 500,000.00       | 514,960.00   | 518,775.00    |
| PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE 12-01-2028 BEO                                                                                                   | 105,000.00       | 115,271.00   | 122,733.00    |
| PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029                                                                                                               | 2,216,000.00     | 2,286,981.00 | 2,396,348.00  |
| PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029                                                                                                               | 1,000,000.00     | 996,540.00   | 1,081,384.00  |
| PVTPL NXP BV/NXP FUNDING LLC 5.35% 03-01-2026 BEO                                                                                                               | 800,000.00       | 799,976.00   | 903,538.00    |
| PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO                                                                                           | 500,000.00       | 500,000.00   | 546,670.00    |
| PVTPL PACIFIC LIFECORP 5.125% 01-30-2043                                                                                                                        | 615,000.00       | 600,865.00   | 715,702.00    |
| PVTPL PANASONIC CORP 3.113% 07-19-2029                                                                                                                          | 1,500,000.00     | 1,500,000.00 | 1,540,942.00  |
| PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022                                                                                                                     | 100,000.00       | 97,750.00    | 106,540.00    |
| PVTPL PARK AEROSPACE HLDGS LTD SR NT 3.625% DUE 03-15-2021 BEO                                                                                                  | 600,000.00       | 573,000.00   | 608,136.00    |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017                                                                                            | 2,550,000.00     | 2,546,455.00 | 2,734,643.00  |
| 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 | 2,144,818.00  |
| PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG                                                                                                       | 1,700,000.00     | 1,682,830.00 | 1,791,375.00  |
| PVTPL PETROBRAS GLOBAL FIN B V 5.093% 01-15-2030                                                                                                                | 3,381,000.00     | 3,112,851.00 | 3,622,775.00  |
| PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO                                                                                        | 1,479,000.00     | 1,053,787.00 | 1,356,982.00  |
| PVTPL QUICKEN LNS INC 5.25% 01-15-2028                                                                                                                          | 1,500,000.00     | 1,377,125.00 | 1,552,500.00  |
| PVTPL REPUBLIC OF PERU 6.35% 08-12-2028                                                                                                                         | 2,100.00         | 723,011.00   | 735,329.00    |
| PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010                                                                                             | 1,000,000.00     | 1,104,990.00 | 1,040,000.00  |
| PVTPL SABAL TRAIL TRANSP 4.832% DUE 05-01-2048                                                                                                                  | 980,000.00       | 978,829.00   | 1,114,059.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO                                                                                              | 2,075,000.00     | 2,017,481.00 | 2,226,981.00  |
| PVTPL SANTANDER UK PLC SUB NT 5 DUE 11-07-2023 BEO                                                                                                              | 498,000.00       | 521,755.00   | 535,481.00    |
| PVTPL SAUDI ARABIAN OIL CO FIXED 4.25% 04-16-2039                                                                                                               | 705,000.00       | 699,085.00   | 755,228.00    |
| PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049                                                                                                              | 500,000.00       | 492,765.00   | 546,796.00    |
| PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049                                                                                                              | 200,000.00       | 197,106.00   | 218,719.00    |
| PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027                                                                                                  | 2,500,000.00     | 2,483,725.00 | 2,615,570.00  |
| PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047                                                                                                     | 1,575,000.00     | 1,569,409.00 | 1,876,523.00  |
| PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO                                                                                              | 1,750,000.00     | 1,737,015.00 | 2,079,882.00  |
| PVTPL STD INDS INC DEL 4.75% 01-15-2028                                                                                                                         | 600,000.00       | 600,000.00   | 615,000.00    |
| PVTPL TEACHERS INS & 4.9% DUE 09-15-2044                                                                                                                        | 1,000,000.00     | 999,070.00   | 1,228,402.00  |
| PVTPL TEACHERS INS & 4.9% DUE 09-15-2044                                                                                                                        | 962,000.00       | 961,105.00   | 1,181,723.00  |
| PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029                                                                                                       | 895,000.00       | 898,526.00   | 966,562.00    |
| PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048                                                                                                        | 695,000.00       | 658,788.00   | 739,210.00    |
| PVTPL TOWD PT MTG TR FLTGT RT SER 19-HY2 CL A1 12-25-2048 BEO                                                                                                   | 1,804,720.00     | 1,808,394.00 | 1,810,731.00  |
| PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTGT 12-25-2048                                                                                                       | 571,312.00       | 572,003.00   | 570,724.00    |
| PVTPL TRANSOCEAN PROTEUS LTD SR SECD NT 6.25% 12-01-2024                                                                                                        | 420,000.00       | 413,700.00   | 432,600.00    |
| PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO                                                                                                 | 2,600,000.00     | 2,596,048.00 | 2,795,026.00  |
| PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044                                                                                                                    | 2,100,000.00     | 2,080,125.00 | 2,441,271.00  |
| PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048                                                                                                                     | 215,000.00       | 214,088.00   | 269,385.00    |
| PVTPL UBS GROUP AG SR 3.126% 08-13-2030                                                                                                                         | 1,000,000.00     | 1,000,000.00 | 1,017,270.00  |
| PVTPL UBS GROUP AG SR 3.126% 08-13-2030                                                                                                                         | 815,000.00       | 815,000.00   | 829,075.00    |
| PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028                                                                                                           | 1,700,000.00     | 1,700,000.00 | 1,857,985.00  |
| PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO                                                                                                                   | 300,000.00       | 301,512.00   | 326,414.00    |
| PVTPL UNICREDIT SPA 5.861% 06-19-2032                                                                                                                           | 1,790,000.00     | 1,825,547.00 | 1,867,525.00  |
| PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO                                                                                                                   | 1,700,000.00     | 1,700,000.00 | 1,825,846.00  |
| PVTPL UNION PAC CORP 3.839% DUE 03-20-2060                                                                                                                      | 3,441,000.00     | 2,923,971.00 | 3,491,325.00  |
| PVTPL UNION PAC CORP 3.839% DUE 03-20-2060                                                                                                                      | 2,824,000.00     | 2,585,125.00 | 2,865,302.00  |
| PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025                                                                                                          | 4,800,000.00     | 4,788,384.00 | 5,314,358.00  |
| PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028                                                                                                                   | 600,000.00       | 599,586.00   | 620,751.00    |
| QORVO INC COM                                                                                                                                                   | 25,100.00        | 1,786,167.00 | 2,917,373.00  |
| QUALCOMM INC 4.3% DUE 05-20-2047                                                                                                                                | 2,600,000.00     | 2,599,584.00 | 2,982,921.00  |
| QUALCOMM INC 4.3% DUE 05-20-2047                                                                                                                                | 890,000.00       | 852,805.00   | 1,021,077.00  |
| QUALCOMM INC 4.3% DUE 05-20-2047                                                                                                                                | 830,000.00       | 793,658.00   | 952,240.00    |
| QUALCOMM INC 4.8% DUE 05-20-2045                                                                                                                                | 2,000,000.00     | 1,978,795.00 | 2,450,573.00  |
| QUALCOMM INC 4.8% DUE 05-20-2045                                                                                                                                | 1,295,000.00     | 1,320,317.00 | 1,586,746.00  |
| QUALCOMM INC COM                                                                                                                                                | 30,800.00        | 2,701,025.00 | 2,717,484.00  |
| QUEST DIAGNOSTICS 4.7% DUE 03-30-2045                                                                                                                           | 240,000.00       | 249,290.00   | 267,904.00    |
| QUEST DIAGNOSTICS INC 2.95% DUE 06-30-2030 BEO                                                                                                                  | 1,040,000.00     | 1,037,275.00 | 1,040,201.00  |
| RAC BOND CO PLC 4.87%-VAR SNR 06/05/46 GBP                                                                                                                      | 1,000,000.00     | 1,394,566.00 | 1,316,097.00  |
| RADIAN GROUP INC COM                                                                                                                                            | 55,930.00        | 1,115,519.00 | 1,407,199.00  |
| RAYMOND JAMES FINL 4.95% DUE 07-15-2046                                                                                                                         | 1,000,000.00     | 1,027,010.00 | 1,169,240.00  |
| RAYTHEON CO USD0.01                                                                                                                                             | 7,000.00         | 1,489,143.00 | 1,538,180.00  |
| REGAL BELOIT CORP COM                                                                                                                                           | 6,351.00         | 521,515.00   | 543,709.00    |
| REGENCY CTRS L P 4.4% DUE 02-01-2047                                                                                                                            | 200,000.00       | 192,566.00   | 226,542.00    |
| REGENCY CTRS L P 4.65% DUE 03-15-2049                                                                                                                           | 500,000.00       | 498,305.00   | 588,614.00    |
| REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037                                                                                               | 2,026,000.00     | 2,351,795.00 | 2,658,524.00  |
| REGIONS FINL CORP 7.375% DUE 12-10-2037                                                                                                                         | 285,000.00       | 372,606.00   | 408,194.00    |
| REINSURANCE GROUP AMER INC COM NEW STK                                                                                                                          | 15,818.00        | 1,979,146.00 | 2,579,283.00  |
| REINSURANCE GROUP AMER INC COM NEW STK                                                                                                                          | 4,200.00         | 584,098.00   | 684,852.00    |
| RELIANCE STL & ALUM CO COM                                                                                                                                      | 13,046.00        | 1,250,255.00 | 1,562,389.00  |
| REPUBLIC N Y CORP 7.2% DUE 07-15-2097                                                                                                                           | 390,000.00       | 522,262.00   | 594,374.00    |
| REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023                                                                                                                   | 300,000.00       | 296,751.00   | 324,589.00    |
| REPUBLIC SVCS INC COM                                                                                                                                           | 3,500.00         | 307,737.00   | 313,705.00    |
| REYNOLDS AMERN INC 6.15% DUE 09-15-2043                                                                                                                         | 615,000.00       | 744,384.00   | 722,577.00    |
| REYNOLDS AMERN INC 6.15% DUE 09-15-2043                                                                                                                         | 273,000.00       | 271,780.00   | 320,754.00    |
| REYNOLDS AMERN INC 7% DUE 08-04-2041                                                                                                                            | 1,420,000.00     | 1,638,843.00 | 1,737,572.00  |
| REYNOLDS AMERN INC 7% DUE 08-04-2041                                                                                                                            | 390,000.00       | 520,896.00   | 477,220.00    |
| REYNOLDS AMERN INC 7.25% DUE 06-15-2037                                                                                                                         | 420,000.00       | 524,996.00   | 547,411.00    |
| REYNOLDS AMERN INC 8.125% DUE 05-01-2040                                                                                                                        | 615,000.00       | 835,075.00   | 832,913.00    |
| REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035                                                                                                                    | 1,600,000.00     | 1,703,639.00 | 1,860,240.00  |
| REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035                                                                                                                    | 198,000.00       | 197,125.00   | 230,205.00    |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                                                                                                                   | 3,010,000.00     | 3,495,092.00 | 3,454,556.00  |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                                                                                                                   | 2,900,000.00     | 3,144,574.00 | 3,328,310.00  |
| ROCKWELL COLLINS 4.35% DUE 04-15-2047                                                                                                                           | 2,500,000.00     | 2,489,175.00 | 2,944,347.00  |
| ROCKWELL COLLINS 4.35% DUE 04-15-2047                                                                                                                           | 1,700,000.00     | 1,624,886.00 | 2,002,156.00  |
| ROCKWELL COLLINS 4.35% DUE 04-15-2047                                                                                                                           | 935,000.00       | 930,951.00   | 1,101,186.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| ROCKWELL COLLINS INC DEL 4.8 DUE 12-15-2043                                                                                                                     | 575,000.00       | 599,862.00   | 691,194.00    |
| ROGERS 5% DUE 03-15-2044                                                                                                                                        | 1,500,000.00     | 1,488,465.00 | 1,817,919.00  |
| ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049                                                                                                                   | 1,795,000.00     | 1,788,187.00 | 1,812,057.00  |
| ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049                                                                                                                   | 1,500,000.00     | 1,483,890.00 | 1,514,254.00  |
| ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049                                                                                                                   | 330,000.00       | 326,456.00   | 333,136.00    |
| ROGERS COMMUNICATIONS INC 4.3% 02-15-2048                                                                                                                       | 275,000.00       | 302,723.00   | 306,414.00    |
| ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG                                                                                                                  | 2,190,000.00     | 2,255,303.00 | 2,451,907.00  |
| ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG                                                                                                                  | 1,490,000.00     | 1,485,038.00 | 1,668,192.00  |
| ROPER TECHNOLOGIES 2.95% DUE 09-15-2029                                                                                                                         | 880,000.00       | 878,090.00   | 888,962.00    |
| ROSS STORES INC COM                                                                                                                                             | 6,600.00         | 751,235.00   | 768,372.00    |
| ROYAL BK SCOT GRP 2%-FRN SNR NPF 04/03/25 EUR                                                                                                                   | 300,000.00       | 347,167.00   | 356,230.00    |
| ROYAL BK SCOTLAND 3.875% DUE 09-12-2023                                                                                                                         | 2,200,000.00     | 2,199,340.00 | 2,305,674.00  |
| ROYAL BK SCOTLAND FLTG RT 4.445% DUE 05-08-2030                                                                                                                 | 3,000,000.00     | 3,013,740.00 | 3,315,012.00  |
| ROYAL BK SCOTLAND FLTG RT 5.076% DUE 01-27-2030                                                                                                                 | 1,255,000.00     | 1,255,000.00 | 1,443,724.00  |
| ROYAL BK SCOTLAND GROUP PLC 6 DUE 12-19-2023 REG                                                                                                                | 2,367,000.00     | 2,443,665.00 | 2,632,577.00  |
| RPI GBP UK RPI/3.585% LCH_SBSIUS 15/10/2046 SWU09GJ52                                                                                                           | 250,000.00       | 2,404.00     | 75,718.00     |
| RPM INTL INC 3.45% DUE 11-15-2022                                                                                                                               | 600,000.00       | 599,226.00   | 615,193.00    |
| RPM INTL INC 5.25% DUE 06-01-2045                                                                                                                               | 240,000.00       | 254,957.00   | 268,927.00    |
| RWJ BARNABAS HLTH 3.949% DUE 07-01-2046                                                                                                                         | 745,000.00       | 745,000.00   | 789,770.00    |
| S CAROLINA ELEC & 4.6% DUE 06-15-2043                                                                                                                           | 1,140,000.00     | 1,161,796.00 | 1,353,844.00  |
| S CAROLINA ELEC & 5.1% DUE 06-01-2065                                                                                                                           | 735,000.00       | 758,143.00   | 956,090.00    |
| S CAROLINA ELEC & 5.45% DUE 02-01-2041                                                                                                                          | 875,000.00       | 1,152,051.00 | 1,138,302.00  |
| S CAROLINA ELEC & 6.625% DUE 02-01-2032                                                                                                                         | 435,000.00       | 592,374.00   | 590,058.00    |
| S&P GLOBAL INC 4.5% DUE 05-15-2048                                                                                                                              | 1,000,000.00     | 987,510.00   | 1,218,973.00  |
| S&P GLOBAL INC COM                                                                                                                                              | 3,460.00         | 842,679.00   | 944,753.00    |
| S.W. AIRL CO COM                                                                                                                                                | 10,657.00        | 595,277.00   | 575,265.00    |
| SABINE PASS 5.625% DUE 04-15-2023                                                                                                                               | 2,800,000.00     | 2,842,000.00 | 3,047,571.00  |
| SABINE PASS 5.75% DUE 05-15-2024                                                                                                                                | 670,000.00       | 714,582.00   | 747,518.00    |
| SABINE PASS FIXED 4.2% DUE 03-15-2028                                                                                                                           | 2,900,000.00     | 2,897,187.00 | 3,074,140.00  |
| SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE                                                                                                  | 1,440,000.00     | 1,439,741.00 | 1,419,710.00  |
| SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE                                                                                                  | 1,170,000.00     | 1,170,000.00 | 1,178,401.00  |
| SAN DIEGO GAS & 3.75% DUE 06-01-2047                                                                                                                            | 455,000.00       | 452,971.00   | 473,467.00    |
| SAN DIEGO GAS & 3.95% DUE 11-15-2041                                                                                                                            | 2,000,000.00     | 1,836,300.00 | 2,029,216.00  |
| SAN DIEGO GAS & 4.15% DUE 05-15-2048                                                                                                                            | 360,000.00       | 358,409.00   | 396,178.00    |
| SAN DIEGO GAS & 4.5% DUE 08-15-2040                                                                                                                             | 680,000.00       | 710,267.00   | 767,620.00    |
| SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE                                                                                    | 750,000.00       | 723,622.00   | 770,902.00    |
| SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025                                                                                                                     | 1,900,000.00     | 1,870,740.00 | 2,084,946.00  |
| SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028                                                                                                                       | 1,200,000.00     | 1,159,754.00 | 1,353,756.00  |
| SANTANDER HLDGS USA INC 4.4% 07-13-2027                                                                                                                         | 260,000.00       | 266,258.00   | 280,768.00    |
| SANTANDER UK GR FR SNR EMTN 05/23 EUR100000                                                                                                                     | 400,000.00       | 429,357.00   | 450,965.00    |
| SANTANDER UK PLC 2.875% DUE 06-18-2024                                                                                                                          | 2,100,000.00     | 2,092,146.00 | 2,147,892.00  |
| SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 9 5% DUE 04-17-2049 REG                                                                                    | 1,500,000.00     | 1,467,390.00 | 1,792,500.00  |
| SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG                                                                                                   | 1,300,000.00     | 1,292,070.00 | 1,462,500.00  |
| SEMPRA ENERGY 3.4% 01-12-2018                                                                                                                                   | 300,000.00       | 274,470.00   | 311,005.00    |
| SEMPRA ENERGY 3.8% DUE 02-01-2038                                                                                                                               | 420,000.00       | 415,456.00   | 439,188.00    |
| SEMPRA ENERGY 6% DUE 10-15-2039                                                                                                                                 | 2,600,000.00     | 3,172,858.00 | 3,375,828.00  |
| SEMPRA ENERGY 6% DUE 10-15-2039                                                                                                                                 | 654,000.00       | 723,535.00   | 849,151.00    |
| SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                                                                                                                   | 2,000,000.00     | 1,994,220.00 | 2,387,637.00  |
| SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG                                                                                                                 | 1,185,000.00     | 1,295,766.00 | 1,445,137.00  |
| SHELL INTL FIN B V 2.375% DUE 11-07-2029                                                                                                                        | 5,460,000.00     | 5,419,436.00 | 5,415,769.00  |
| SHELL INTL FIN B V 3.625% DUE 08-21-2042                                                                                                                        | 1,250,000.00     | 1,111,368.00 | 1,337,250.00  |
| SHELL INTL FIN B V 3.625% DUE 08-21-2042                                                                                                                        | 1,200,000.00     | 1,028,981.00 | 1,283,760.00  |
| SHELL INTL FIN B V 3.75% DUE 09-12-2046                                                                                                                         | 485,000.00       | 530,721.00   | 533,368.00    |
| SHELL INTL FIN B V 4% DUE 05-10-2046                                                                                                                            | 6,092,000.00     | 6,048,290.00 | 6,942,482.00  |
| SHELL INTL FIN B V 4.125% DUE 05-11-2035                                                                                                                        | 1,295,000.00     | 1,284,791.00 | 1,515,286.00  |
| SHELL INTL FIN B V 6.375% DUE 12-15-2038                                                                                                                        | 880,000.00       | 1,305,762.00 | 1,284,437.00  |
| SHERWIN-WILLIAMS 2.95% DUE 08-15-2029                                                                                                                           | 1,575,000.00     | 1,571,346.00 | 1,590,796.00  |
| SHERWIN-WILLIAMS 4.5% DUE 06-01-2047                                                                                                                            | 1,800,000.00     | 1,787,634.00 | 2,046,028.00  |
| SHERWIN-WILLIAMS 4.5% DUE 06-01-2047                                                                                                                            | 980,000.00       | 973,267.00   | 1,113,949.00  |
| SHERWIN-WILLIAMS 4.5% DUE 06-01-2047                                                                                                                            | 370,000.00       | 368,267.00   | 420,572.00    |
| SHERWIN-WILLIAMS CO COM                                                                                                                                         | 2,220.00         | 1,235,043.00 | 1,295,459.00  |
| SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045                                                                                                                      | 210,000.00       | 208,528.00   | 221,073.00    |
| SILGAN HLDGS INC COM                                                                                                                                            | 9,574.00         | 287,204.00   | 297,560.00    |
| SIMON PPTY GROUP L 4.25% DUE 10-01-2044                                                                                                                         | 1,000,000.00     | 994,090.00   | 1,132,721.00  |
| SIMON PPTY GROUP L 4.75% DUE 03-15-2042                                                                                                                         | 550,000.00       | 536,834.00   | 660,716.00    |
| SIMON PPTY GROUP L FIXED 3.25% 09-13-2049                                                                                                                       | 1,130,000.00     | 1,112,608.00 | 1,099,533.00  |

**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

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|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| SIMON PROPERTY GROUP INC COM                                                                                                                                    | 16,000.00        | 2,594,878.00 | 2,383,360.00  |
| SINOPEC GROUP OVERSEAS DEV LTD 4.0% DUE 09-13-2017 BEO                                                                                                          | 2,300,000.00     | 2,300,000.00 | 2,487,798.00  |
| SKECHERS U S A INC CL A CL A ISIN #US8305661055                                                                                                                 | 1,733.00         | 70,294.00    | 74,848.00     |
| SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022                                                                                     | 1,100,000.00     | 1,137,125.00 | 1,195,084.00  |
| SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG                                                                                           | 43,168.00        | 43,168.00    | 45,129.00     |
| SMUCKER J M CO 4.375% DUE 03-15-2045                                                                                                                            | 400,000.00       | 393,240.00   | 431,811.00    |
| SOUTH NASSAU COMMUNIES HOSP 4.649% 08-01-2048                                                                                                                   | 1,770,000.00     | 1,755,038.00 | 1,886,688.00  |
| SOUTHERN CALIF EDISON CO 4.125% 03-01-2048                                                                                                                      | 224,000.00       | 232,064.00   | 239,345.00    |
| SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043                                                                                                                    | 900,000.00       | 943,389.00   | 1,021,142.00  |
| SOUTHERN CALIF EDISON CO 4.875% 03-01-2049                                                                                                                      | 1,350,000.00     | 1,549,881.00 | 1,601,597.00  |
| SOUTHERN CALIF GAS CO 4.3% 01-15-2049                                                                                                                           | 1,265,000.00     | 1,259,060.00 | 1,444,270.00  |
| SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG                                                                                                                   | 355,000.00       | 390,418.00   | 399,648.00    |
| SOUTHERN CO 3.25% DUE 07-01-2026                                                                                                                                | 300,000.00       | 294,042.00   | 312,568.00    |
| SOUTHERN CO 4.25% DUE 07-01-2036                                                                                                                                | 1,740,000.00     | 1,768,944.00 | 1,875,925.00  |
| SOUTHERN CO 4.4% DUE 07-01-2046                                                                                                                                 | 2,100,000.00     | 2,089,122.00 | 2,329,038.00  |
| SOUTHERN CO 4.4% DUE 07-01-2046                                                                                                                                 | 400,000.00       | 438,494.00   | 443,626.00    |
| SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047                                                                                                                        | 2,500,000.00     | 2,494,125.00 | 2,767,346.00  |
| SOUTHN BAPTIST 4.857% DUE 07-15-2045                                                                                                                            | 755,000.00       | 755,000.00   | 894,261.00    |
| SOUTHN BAPTIST 4.857% DUE 07-15-2045                                                                                                                            | 615,000.00       | 615,000.00   | 728,438.00    |
| SOUTHN CAL EDISON 3.9 DUE 03-15-2043                                                                                                                            | 1,300,000.00     | 1,195,207.00 | 1,333,540.00  |
| SOUTHN CAL EDISON 3.9 DUE 03-15-2043                                                                                                                            | 935,000.00       | 929,911.00   | 959,123.00    |
| SOUTHN CAL EDISON 3.9% DUE 12-01-2041                                                                                                                           | 990,000.00       | 1,043,575.00 | 984,358.00    |
| SOUTHN CAL EDISON 4% DUE 04-01-2047                                                                                                                             | 900,000.00       | 861,064.00   | 947,567.00    |
| SOUTHN CAL EDISON 4% DUE 04-01-2047                                                                                                                             | 586,000.00       | 590,594.00   | 616,972.00    |
| SOUTHN CAL EDISON 4.05% DUE 03-15-2042                                                                                                                          | 675,000.00       | 736,921.00   | 699,365.00    |
| SOUTHN CAL EDISON 4.5% DUE 09-01-2040                                                                                                                           | 860,000.00       | 888,629.00   | 944,842.00    |
| SOUTHN CAL EDISON 5.35% DUE 07-15-2035                                                                                                                          | 1,085,000.00     | 1,388,939.00 | 1,272,157.00  |
| SOUTHN CAL EDISON 5.5% DUE 03-15-2040                                                                                                                           | 1,565,000.00     | 2,062,365.00 | 1,932,837.00  |
| SOUTHN CAL EDISON 5.75% DUE 04-01-2035                                                                                                                          | 800,000.00       | 801,045.00   | 975,831.00    |
| SOUTHN CAL EDISON 5.95% DUE 02-01-2038                                                                                                                          | 800,000.00       | 1,091,266.00 | 1,014,888.00  |
| SOUTHN CAL EDISON 6% DUE 01-15-2034                                                                                                                             | 200,000.00       | 210,954.00   | 246,240.00    |
| SOUTHN CAL EDISON 6.65% DUE 04-01-2029                                                                                                                          | 1,100,000.00     | 1,199,077.00 | 1,325,590.00  |
| SOUTHN CAL GAS 3.75 DUE 09-15-2042                                                                                                                              | 825,000.00       | 816,598.00   | 864,697.00    |
| SOUTHN CAL GAS 3.75 DUE 09-15-2042                                                                                                                              | 485,000.00       | 446,903.00   | 508,337.00    |
| SOUTHN CAL GAS CO 4.125% DUE 06-01-2048                                                                                                                         | 285,000.00       | 278,858.00   | 317,304.00    |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042                                                                                                                         | 1,400,000.00     | 1,440,693.00 | 1,611,391.00  |
| SOUTHN COPPER CORP 5.875% DUE 04-23-2045                                                                                                                        | 2,255,000.00     | 2,227,967.00 | 2,826,916.00  |
| SOUTHN COPPER CORP 5.875% DUE 04-23-2045                                                                                                                        | 1,375,000.00     | 1,358,954.00 | 1,723,729.00  |
| SOUTHN COPPER CORP 5.875% DUE 04-23-2045                                                                                                                        | 1,325,000.00     | 1,479,268.00 | 1,661,048.00  |
| SOUTHN COPPER CORP 7.5% DUE 07-27-2035                                                                                                                          | 770,000.00       | 1,003,921.00 | 1,061,365.00  |
| SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO                                                                                                  | 480,000.00       | 477,240.00   | 505,708.00    |
| SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049                                                                                                                 | 4,000,000.00     | 3,949,560.00 | 4,304,036.00  |
| SOUTHWESTN ELEC 3.85% DUE 02-01-2048                                                                                                                            | 460,000.00       | 425,397.00   | 478,294.00    |
| SOUTHWESTN ELEC 3.9% DUE 04-01-2045                                                                                                                             | 1,120,000.00     | 1,155,030.00 | 1,171,736.00  |
| SOUTHWESTN ELEC 6.2% DUE 03-15-2040                                                                                                                             | 1,000,000.00     | 1,114,438.00 | 1,317,781.00  |
| SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041                                                                                                                          | 885,000.00       | 921,966.00   | 1,034,665.00  |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                                                                                                                   | 1,185,000.00     | 1,324,679.00 | 1,440,438.00  |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                                                                                                                   | 1,046,000.00     | 1,286,371.00 | 1,271,476.00  |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                                                                                                                   | 516,000.00       | 576,160.00   | 627,229.00    |
| SPECTRA ENERGY 4.5% DUE 03-15-2045                                                                                                                              | 2,925,000.00     | 2,902,594.00 | 3,227,480.00  |
| SPECTRA ENERGY 4.5% DUE 03-15-2045                                                                                                                              | 500,000.00       | 503,315.00   | 551,706.00    |
| SPECTRUM HLTH SYS 3.487% DUE 07-15-2049                                                                                                                         | 410,000.00       | 410,000.00   | 410,569.00    |
| SPIRIT AEROSYSTEMS HLDGS INC CL A                                                                                                                               | 23,200.00        | 2,164,198.00 | 1,690,816.00  |
| SPIRIT RLTY L P 4.45% DUE 09-15-2026                                                                                                                            | 2,000,000.00     | 1,973,792.00 | 2,149,526.00  |
| SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028                                                                                                                | 700,000.00       | 700,000.00   | 790,160.00    |
| SPRINT COMMUNICATIONS INC TERM LOAN SENIOR SECD 1ST LIEN DUE 02-02-2024BEO                                                                                      | 2,625,750.00     | 2,625,750.00 | 2,600,149.00  |
| STANFORD HLTH CARE 3.795% DUE 11-15-2048                                                                                                                        | 690,000.00       | 693,370.00   | 747,759.00    |
| STARBUCKS CORP 3.75% 12-01-2047                                                                                                                                 | 625,000.00       | 548,266.00   | 649,810.00    |
| STARBUCKS CORP 4.3% DUE 06-15-2045                                                                                                                              | 500,000.00       | 481,153.00   | 553,695.00    |
| STARBUCKS CORP 4.5% DUE 11-15-2048                                                                                                                              | 2,600,000.00     | 2,573,012.00 | 3,029,356.00  |
| STARBUCKS CORP 4.5% DUE 11-15-2048                                                                                                                              | 1,500,000.00     | 1,484,430.00 | 1,747,705.00  |
| STARBUCKS CORP 4.5% DUE 11-15-2048                                                                                                                              | 360,000.00       | 408,805.00   | 419,449.00    |
| STARBUCKS CORP COM                                                                                                                                              | 36,000.00        | 2,383,094.00 | 3,165,120.00  |
| STARBUCKS CORP COM                                                                                                                                              | 18,775.00        | 1,327,190.00 | 1,650,698.00  |
| 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                                                                                                                    | 645,000.00       | 645,000.00   | 661,435.00    |

**NTESS RETIREMENT INCOME PLAN**

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

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|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG                                                                                                | 2,290,000.00     | 1,743,220.00 | 1,998,025.00  |
| STATOIL ASA 4.8 DUE 11-08-2043                                                                                                                                  | 3,000,000.00     | 2,984,880.00 | 3,794,633.00  |
| STEEL DYNAMICS INC COM                                                                                                                                          | 60,849.00        | 2,506,471.00 | 2,071,300.00  |
| STEEL DYNAMICS INC COM                                                                                                                                          | 11,422.00        | 421,359.00   | 388,805.00    |
| STRYKER CORP 4.625% DUE 03-15-2046                                                                                                                              | 1,900,000.00     | 1,878,986.00 | 2,289,009.00  |
| SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029                                                                                                           | 2,060,000.00     | 2,060,192.00 | 2,102,182.00  |
| SUNCOR ENERGY INC 4% DUE 11-15-2047                                                                                                                             | 1,360,000.00     | 1,404,346.00 | 1,484,538.00  |
| SUNCOR ENERGY INC 4% DUE 11-15-2047                                                                                                                             | 485,000.00       | 482,565.00   | 529,412.00    |
| SUNCOR ENERGY INC 6.85% DUE 06-01-2039                                                                                                                          | 980,000.00       | 1,375,048.00 | 1,414,095.00  |
| SUNCOR ENERGY INC 6.85% DUE 06-01-2039                                                                                                                          | 790,000.00       | 1,117,558.00 | 1,139,933.00  |
| SUNCOR ENERGY INC 7.15% DUE 02-01-2032                                                                                                                          | 775,000.00       | 890,217.00   | 1,083,447.00  |
| SUNOCO LOGISTICS 4.95% DUE 01-15-2043                                                                                                                           | 1,725,000.00     | 1,730,486.00 | 1,708,523.00  |
| SUNOCO LOGISTICS 4.95% DUE 01-15-2043                                                                                                                           | 190,000.00       | 187,058.00   | 188,185.00    |
| SUNOCO LOGISTICS 5.3% DUE 04-01-2044                                                                                                                            | 2,455,000.00     | 2,384,238.00 | 2,612,917.00  |
| SUNOCO LOGISTICS 5.35% DUE 05-15-2045                                                                                                                           | 1,105,000.00     | 978,402.00   | 1,188,366.00  |
| SUNOCO LOGISTICS 5.35% DUE 05-15-2045                                                                                                                           | 685,000.00       | 680,417.00   | 736,680.00    |
| SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                                                                                                                       | 422,000.00       | 434,929.00   | 458,832.00    |
| Swiss franc - Cash                                                                                                                                              | -618.00          | -618.00      | -618.00       |
| SYNCHRONY FINL 3.95% DUE 12-01-2027                                                                                                                             | 1,600,000.00     | 1,435,388.00 | 1,681,714.00  |
| SYNCHRONY FINL 4.5% DUE 07-23-2025                                                                                                                              | 600,000.00       | 587,028.00   | 647,406.00    |
| SYNGENTA FIN N V 4.441% DUE 04-24-2023                                                                                                                          | 700,000.00       | 697,088.00   | 731,055.00    |
| SYNOPSIS INC COM                                                                                                                                                | 16,410.00        | 2,193,265.00 | 2,284,272.00  |
| SYNOPSIS INC COM                                                                                                                                                | 6,400.00         | 796,317.00   | 890,880.00    |
| SYSCO CORP 4.85% DUE 10-01-2045                                                                                                                                 | 1,490,000.00     | 1,543,314.00 | 1,790,852.00  |
| TAKEDA FIXED 4.4% DUE 11-26-2023                                                                                                                                | 1,300,000.00     | 1,299,480.00 | 1,396,097.00  |
| TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01                                                                                                               | 21,553.00        | 2,601,307.00 | 2,638,734.00  |
| TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01                                                                                                               | 15,800.00        | 1,894,954.00 | 1,934,394.00  |
| TAMPA ELEC CO 4.3% DUE 06-15-2048                                                                                                                               | 640,000.00       | 636,570.00   | 745,997.00    |
| TAMPA ELEC CO 4.3% DUE 06-15-2048                                                                                                                               | 600,000.00       | 596,784.00   | 699,372.00    |
| TAMPA ELEC CO 4.35% DUE 05-15-2044                                                                                                                              | 1,500,000.00     | 1,498,995.00 | 1,705,635.00  |
| TAMPA ELEC CO 4.45% DUE 06-15-2049                                                                                                                              | 816,000.00       | 871,453.00   | 967,600.00    |
| TAMPA ELEC CO 4.45% DUE 06-15-2049                                                                                                                              | 450,000.00       | 447,701.00   | 533,603.00    |
| TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050                                                                                                                       | 4,000,000.00     | 3,950,960.00 | 4,221,890.00  |
| TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050                                                                                                                       | 305,000.00       | 333,280.00   | 321,919.00    |
| TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050                                                                                                                       | 290,000.00       | 286,445.00   | 306,087.00    |
| TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045                                                                                                                         | 920,000.00       | 918,289.00   | 1,006,486.00  |
| TARGET CORP 3.625% DUE 04-15-2046                                                                                                                               | 370,000.00       | 340,337.00   | 404,785.00    |
| TARGET CORP 4% DUE 07-01-2042                                                                                                                                   | 230,000.00       | 246,194.00   | 263,104.00    |
| TARGET CORP COM STK                                                                                                                                             | 21,900.00        | 2,031,759.00 | 2,807,799.00  |
| TC PIPELINES LP 3.9% DUE 05-25-2027                                                                                                                             | 1,300,000.00     | 1,300,000.00 | 1,359,328.00  |
| TCI COMMUNICATIONS 7.125% DUE 02-15-2028                                                                                                                        | 1,100,000.00     | 1,487,153.00 | 1,459,463.00  |
| TEACHERS INS & 4.27% DUE 05-15-2047                                                                                                                             | 2,437,000.00     | 2,429,202.00 | 2,771,949.00  |
| TEACHERS INS & 4.27% DUE 05-15-2047                                                                                                                             | 230,000.00       | 252,925.00   | 261,612.00    |
| TEACHERS INS & 6.85% DUE 12-16-2039                                                                                                                             | 106,000.00       | 129,797.00   | 154,313.00    |
| TECH DATA CORP 4.95% 02-15-2027                                                                                                                                 | 2,000,000.00     | 2,000,720.00 | 2,065,845.00  |
| TECHNI CN COM USD1                                                                                                                                              | 43,400.00        | 1,164,320.00 | 930,496.00    |
| TELEFONICA EMISIONES S A U 4.665% 03-06-2038                                                                                                                    | 1,200,000.00     | 1,200,000.00 | 1,342,553.00  |
| TELEFONICA EMISIONES S A U 4.665% 03-06-2038                                                                                                                    | 590,000.00       | 590,000.00   | 660,089.00    |
| TELEFONICA EMISIONES S A U 4.895% 03-06-2048                                                                                                                    | 1,015,000.00     | 996,917.00   | 1,162,213.00  |
| TELEFONICA EMISIONES S A U 4.895% 03-06-2048                                                                                                                    | 200,000.00       | 187,258.00   | 229,007.00    |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG                                                                                                                | 4,500,000.00     | 4,545,390.00 | 5,341,076.00  |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG                                                                                                                | 3,600,000.00     | 3,694,484.00 | 4,272,861.00  |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG                                                                                                                | 1,975,000.00     | 2,065,744.00 | 2,344,139.00  |
| TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049                                                                                                           | 1,000,000.00     | 1,000,000.00 | 1,254,572.00  |
| TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049                                                                                                           | 450,000.00       | 450,000.00   | 564,558.00    |
| TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049                                                                                                           | 300,000.00       | 357,789.00   | 376,372.00    |
| TELEPHONE & DATA SYS INC COM STK                                                                                                                                | 62,072.00        | 1,753,136.00 | 1,578,491.00  |
| TELUS CORP 4.6% DUE 11-16-2048                                                                                                                                  | 1,675,000.00     | 1,654,230.00 | 1,979,780.00  |
| TELUS CORP 4.6% DUE 11-16-2048                                                                                                                                  | 350,000.00       | 345,179.00   | 413,685.00    |
| TELUS CORP FIXED 4.3% 06-15-2049                                                                                                                                | 285,000.00       | 284,849.00   | 314,232.00    |
| TENCENT HLDGS LTD MEDIUM TERM NTS 144A FLTG 04-11-2024                                                                                                          | 1,500,000.00     | 1,500,000.00 | 1,506,870.00  |
| TENNESSEE VY AUTH GLOBAL PWR BD 2012 SERB 3.5% DUE 12-15-2042 REG                                                                                               | 8,000,000.00     | 8,597,113.00 | 8,976,855.00  |
| TEVA 2.8% DUE 07-21-2023                                                                                                                                        | 4,000,000.00     | 3,801,040.00 | 3,710,000.00  |
| TEXAS INSTRS INC 2.25% DUE 09-04-2029                                                                                                                           | 1,705,000.00     | 1,685,679.00 | 1,683,533.00  |
| TEXAS ROADHOUSE INC COMMON STOCK                                                                                                                                | 13,400.00        | 684,436.00   | 754,688.00    |
| THERMO FISHER SCIENTIFIC 1.5% 10-01-2039                                                                                                                        | 1,200,000.00     | 1,316,069.00 | 1,277,555.00  |

**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

\* Party-in-Interest

| 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044                                                                                                                 | 800,000.00       | 799,424.00   | 1,024,985.00  |
| TIME WARNER CABLE 4.5% DUE 09-15-2042                                                                                                                           | 500,000.00       | 492,085.00   | 511,189.00    |
| TIME WARNER CABLE 5.5% DUE 09-01-2041                                                                                                                           | 850,000.00       | 883,498.00   | 949,541.00    |
| TIME WARNER CABLE 5.5% DUE 09-01-2041                                                                                                                           | 300,000.00       | 325,509.00   | 335,132.00    |
| TIME WARNER CABLE 5.875% DUE 11-15-2040                                                                                                                         | 3,160,000.00     | 3,531,653.00 | 3,626,960.00  |
| TIME WARNER CABLE 5.875% DUE 11-15-2040                                                                                                                         | 2,096,000.00     | 2,291,954.00 | 2,405,730.00  |
| TIME WARNER CABLE 5.875% DUE 11-15-2040                                                                                                                         | 800,000.00       | 908,064.00   | 918,218.00    |
| TIME WARNER CABLE 6.55% DUE 05-01-2037                                                                                                                          | 325,000.00       | 371,228.00   | 398,692.00    |
| TIME WARNER CABLE 6.55% DUE 05-01-2037                                                                                                                          | 140,000.00       | 140,218.00   | 171,744.00    |
| TIME WARNER CABLE 6.75% DUE 06-15-2039                                                                                                                          | 890,000.00       | 919,655.00   | 1,124,515.00  |
| TIME WARNER CABLE 6.75% DUE 06-15-2039                                                                                                                          | 495,000.00       | 534,709.00   | 625,432.00    |
| TIME WARNER CABLE 7.3% DUE 07-01-2038                                                                                                                           | 1,195,000.00     | 1,290,146.00 | 1,558,861.00  |
| TIME WARNER ENTMT 8.375% DUE 07-15-2033                                                                                                                         | 1,000,000.00     | 1,093,590.00 | 1,402,663.00  |
| TIME WARNER ENTMT 8.375% DUE 07-15-2033                                                                                                                         | 445,000.00       | 515,501.00   | 624,185.00    |
| TN GAS PIPELN CO 7% DUE 03-15-2027                                                                                                                              | 825,000.00       | 1,003,364.00 | 1,027,657.00  |
| TN GAS PIPELN CO 7% DUE 10-15-2028                                                                                                                              | 700,000.00       | 856,674.00   | 897,439.00    |
| TN GAS PIPELN CO 7.625% DUE 04-01-2037                                                                                                                          | 780,000.00       | 1,079,746.00 | 1,060,117.00  |
| TN GAS PIPELN CO 7.625% DUE 04-01-2037                                                                                                                          | 265,000.00       | 320,078.00   | 360,168.00    |
| TOLEDO EDISON CO 6.15% DUE 05-15-2037                                                                                                                           | 1,825,000.00     | 2,153,614.00 | 2,506,171.00  |
| TOLEDO HOSP 6.015% 11-15-2048                                                                                                                                   | 475,000.00       | 475,000.00   | 538,440.00    |
| TOLL BROS INC COM                                                                                                                                               | 17,620.00        | 638,528.00   | 696,166.00    |
| TOTAL CAP INTL 3.461% DUE 07-12-2049                                                                                                                            | 700,000.00       | 700,000.00   | 736,511.00    |
| TOTAL CAP INTL FIXED 2.829% 01-10-2030                                                                                                                          | 1,120,000.00     | 1,136,282.00 | 1,151,326.00  |
| TOTAL SYS SVCS INC 4.8% DUE 04-01-2026                                                                                                                          | 1,010,000.00     | 1,007,273.00 | 1,124,244.00  |
| TRANSCANADA 4.625% DUE 03-01-2034                                                                                                                               | 1,600,000.00     | 1,723,552.00 | 1,825,087.00  |
| TRANSCANADA 4.75% DUE 05-15-2038                                                                                                                                | 2,380,000.00     | 2,445,036.00 | 2,719,101.00  |
| TRANSCANADA 4.875% DUE 05-15-2048                                                                                                                               | 285,000.00       | 286,733.00   | 337,125.00    |
| TRANSCANADA 5% DUE 10-16-2043                                                                                                                                   | 1,250,000.00     | 1,363,062.00 | 1,449,390.00  |
| TRANSCANADA 5.85% DUE 03-15-2036                                                                                                                                | 245,000.00       | 260,153.00   | 303,017.00    |
| TRANSCANADA 6.2% DUE 10-15-2037                                                                                                                                 | 690,000.00       | 884,800.00   | 900,398.00    |
| TRANSCANADA 7.625% DUE 01-15-2039                                                                                                                               | 1,375,000.00     | 1,968,459.00 | 2,063,292.00  |
| TRANSCANADA FIXED 5.1% DUE 03-15-2049                                                                                                                           | 2,200,000.00     | 2,194,016.00 | 2,685,109.00  |
| TRANSCANADA FIXED 5.1% DUE 03-15-2049                                                                                                                           | 170,000.00       | 170,862.00   | 207,486.00    |
| TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077                                                                                                                     | 2,100,000.00     | 2,100,000.00 | 2,156,616.00  |
| TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079                                                                                                                     | 1,400,000.00     | 1,400,000.00 | 1,469,300.00  |
| TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076                                                                                                                   | 316,000.00       | 316,000.00   | 340,111.00    |
| TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG                                                                                               | 762,000.00       | 762,000.00   | 794,385.00    |
| TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048                                                                                                                     | 770,000.00       | 764,425.00   | 844,400.00    |
| TRANSUNION COM                                                                                                                                                  | 7,200.00         | 582,858.00   | 616,392.00    |
| TRAVELERS COS INC 3.75% DUE 05-15-2046                                                                                                                          | 615,000.00       | 592,927.00   | 671,711.00    |
| TRAVELERS COS INC 3.75% DUE 05-15-2046                                                                                                                          | 320,000.00       | 317,773.00   | 349,508.00    |
| TRAVELERS COS INC 4% DUE 05-30-2047                                                                                                                             | 710,000.00       | 716,243.00   | 804,851.00    |
| TRAVELERS COS INC 4% DUE 05-30-2047                                                                                                                             | 630,000.00       | 627,266.00   | 714,164.00    |
| TRAVELERS COS INC 4.05% DUE 03-07-2048                                                                                                                          | 515,000.00       | 599,094.00   | 587,576.00    |
| TRAVELERS COS INC 4.1% 03-04-2049                                                                                                                               | 2,300,000.00     | 2,291,329.00 | 2,649,436.00  |
| TRAVELERS COS INC 4.1% 03-04-2049                                                                                                                               | 1,622,000.00     | 1,756,927.00 | 1,868,428.00  |
| TRAVELERS COS INC 4.3% 08-25-2045                                                                                                                               | 455,000.00       | 511,032.00   | 529,812.00    |
| TRAVELERS COS INC 5.35% DUE 11-01-2040                                                                                                                          | 3,500,000.00     | 4,300,499.00 | 4,593,970.00  |
| TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041                                                                                                                            | 350,000.00       | 368,942.00   | 412,189.00    |
| TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026                                                                                                                          | 718,000.00       | 788,300.00   | 912,548.00    |
| TRINITY HLTH CORP 3.434% DUE 12-01-2048                                                                                                                         | 440,000.00       | 440,000.00   | 434,793.00    |
| TRINITY HLTH CORP 4.125% DUE 12-01-2045                                                                                                                         | 720,000.00       | 719,287.00   | 791,304.00    |
| TRI-STATE 6% DUE 06-15-2040                                                                                                                                     | 405,000.00       | 480,690.00   | 530,306.00    |
| TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048                                                                                                                        | 285,000.00       | 285,000.00   | 327,218.00    |
| TRUSTEES UNION CG 5.45% DUE 11-15-2043                                                                                                                          | 1,702,000.00     | 1,692,962.00 | 2,091,256.00  |
| TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027                                                                                                                | 226,000.00       | 228,021.00   | 244,420.00    |
| TUFTS UNIV TAXABLE BD SER 2012A 5.017 DUE 04-15-2112                                                                                                            | 215,000.00       | 217,182.00   | 262,039.00    |
| TYSON FOODS INC 4.55% DUE 06-02-2047                                                                                                                            | 2,200,000.00     | 2,187,152.00 | 2,518,844.00  |
| TYSON FOODS INC 4.55% DUE 06-02-2047                                                                                                                            | 1,030,000.00     | 1,023,985.00 | 1,179,277.00  |
| TYSON FOODS INC 5.1% 09-28-2048                                                                                                                                 | 800,000.00       | 773,744.00   | 1,007,327.00  |
| TYSON FOODS INC 5.15% DUE 08-15-2044                                                                                                                            | 330,000.00       | 334,105.00   | 402,910.00    |
| TYSON FOODS INC CL A COM (DELAWARE)                                                                                                                             | 32,200.00        | 2,002,737.00 | 2,931,488.00  |
| TYSON FOODS INC CL A COM (DELAWARE)                                                                                                                             | 31,322.00        | 1,944,212.00 | 2,851,555.00  |
| U S TREAS SEC STRIPPED INT PMT TINT 05/15/40                                                                                                                    | 4,865,000.00     | 2,645,012.00 | 2,968,377.00  |
| UDR INC 3.1% DUE 11-01-2034                                                                                                                                     | 325,000.00       | 323,560.00   | 324,896.00    |
| UDR INC CORP 3.2% 01-15-2030                                                                                                                                    | 1,000,000.00     | 996,620.00   | 1,022,874.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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   |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------|-----------------|
| UGI CORP NEW COM                                                                                                                                                | 20,200.00        | 980,120.00      | 912,232.00      |
| UNICREDIT SPA 7.83% DUE 12-04-2023                                                                                                                              | 900,000.00       | 900,000.00      | 1,048,716.00    |
| UNIFIRST CORP MASS COM                                                                                                                                          | 1,500.00         | 289,939.00      | 302,970.00      |
| UNILEVER CAP CORP 5.9% DUE 11-15-2032                                                                                                                           | 310,000.00       | 421,256.00      | 422,455.00      |
| UNION CARBIDE CORP 7.75% DUE 10-01-2096                                                                                                                         | 245,000.00       | 335,101.00      | 350,387.00      |
| UNION ELEC CO 3.25% DUE 10-01-2049                                                                                                                              | 965,000.00       | 961,690.00      | 958,424.00      |
| UNION ELEC CO 3.9 DUE 09-15-2042                                                                                                                                | 1,110,000.00     | 1,074,758.00    | 1,210,818.00    |
| UNION PAC CORP 3.55% DUE 08-15-2039                                                                                                                             | 470,000.00       | 468,661.00      | 488,421.00      |
| UNION PAC CORP 3.55% DUE 08-15-2039                                                                                                                             | 400,000.00       | 398,860.00      | 415,678.00      |
| UNION PAC CORP 3.799% DUE 10-01-2051                                                                                                                            | 345,000.00       | 310,302.00      | 366,522.00      |
| UNION PAC CORP 3.875% DUE 02-01-2055                                                                                                                            | 835,000.00       | 744,562.00      | 875,530.00      |
| UNION PAC CORP 3.95% DUE 08-15-2059                                                                                                                             | 2,400,000.00     | 2,380,872.00    | 2,516,944.00    |
| UNION PAC CORP 3.95% DUE 08-15-2059                                                                                                                             | 900,000.00       | 892,827.00      | 943,854.00      |
| UNION PAC CORP 3.95% DUE 08-15-2059                                                                                                                             | 405,000.00       | 429,729.00      | 424,734.00      |
| UNION PAC CORP 4.05% DUE 03-01-2046                                                                                                                             | 395,000.00       | 437,731.00      | 430,642.00      |
| UNION PAC CORP 4.05% DUE 11-15-2045                                                                                                                             | 1,500,000.00     | 1,492,995.00    | 1,632,848.00    |
| UNION PAC CORP 4.1% DUE 09-15-2067                                                                                                                              | 500,000.00       | 506,610.00      | 507,514.00      |
| UNION PAC CORP 4.3% 03-01-2049                                                                                                                                  | 2,300,000.00     | 2,283,831.00    | 2,657,789.00    |
| UNION PAC CORP 4.3% DUE 06-15-2042                                                                                                                              | 2,493,000.00     | 2,436,742.00    | 2,801,657.00    |
| UNION PAC CORP 4.375% DUE 09-10-2038                                                                                                                            | 2,090,000.00     | 2,100,335.00    | 2,396,338.00    |
| UNION PAC CORP 4.375% DUE 11-15-2065                                                                                                                            | 190,000.00       | 209,855.00      | 209,154.00      |
| UNION PACIFIC CORP 3.6% DUE 09-15-2037                                                                                                                          | 1,375,000.00     | 1,363,575.00    | 1,434,569.00    |
| UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031                                                                                                                       | 417,603.00       | 437,883.00      | 450,900.00      |
| UNITED AIRLINES 2019-1A 2.7% 11-01-2033                                                                                                                         | 585,000.00       | 585,000.00      | 587,277.00      |
| UNITED AIRLINES HOLDINGS INC COM USD0.01                                                                                                                        | 28,033.00        | 2,430,326.00    | 2,469,427.00    |
| UNITED AIRLINES HOLDINGS INC COM USD0.01                                                                                                                        | 13,600.00        | 1,256,722.00    | 1,198,024.00    |
| UNITED RENTALS INC COM                                                                                                                                          | 15,900.00        | 2,045,846.00    | 2,651,643.00    |
| United States dollar - Cash (externally held)                                                                                                                   | 218,000.00       | 218,000.00      | 218,000.00      |
| <del>United States dollar - Cash (externally held)</del>                                                                                                        | <del>0.00</del>  | <del>0.00</del> | <del>0.00</del> |
| United States dollar - Cash Collateral Due to/from CCP Broker                                                                                                   | -9,532,608.00    | -9,532,608.00   | -9,532,608.00   |
| United States dollar - Futures initial margin                                                                                                                   | 1,218,000.00     | 1,218,000.00    | 1,218,000.00    |
| United States dollar - Futures initial margin                                                                                                                   | 30,000.00        | 30,000.00       | 30,000.00       |
| United States dollar - Invested cash                                                                                                                            | 9,838,471.00     | 9,838,471.00    | 9,838,471.00    |
| United States dollar - Invested cash                                                                                                                            | 8,406,480.00     | 8,406,480.00    | 8,406,480.00    |
| United States dollar - Invested cash                                                                                                                            | 6,767,955.00     | 6,767,955.00    | 6,767,955.00    |
| United States dollar - Invested cash                                                                                                                            | 2,640,340.00     | 2,640,340.00    | 2,640,340.00    |
| United States dollar - Invested cash                                                                                                                            | -22.00           | -22.00          | -22.00          |
| United States dollar - Variation Margin                                                                                                                         | 90,045.00        | 90,045.00       | 90,045.00       |
| United States dollar - Variation Margin                                                                                                                         | 26,268.00        | 26,268.00       | 26,268.00       |
| United States dollar - Variation Margin                                                                                                                         | -10,598.00       | -10,598.00      | -10,598.00      |
| <del>United States dollar -</del>                                                                                                                               | <del>0.00</del>  | <del>0.00</del> | <del>0.00</del> |
| UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040                                                                                               | 3,000,000.00     | 1,627,752.00    | 1,882,132.00    |
| UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047                                                                                                           | 100,000.00       | 99,802.00       | 114,234.00      |
| UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'                                                                                   | 18,300,000.00    | 19,051,359.00   | 19,584,574.00   |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG                                                                                        | 5,090,000.00     | 4,567,080.00    | 5,209,496.00    |
| UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029                                                                                              | 700,000.00       | 760,098.00      | 757,570.00      |
| UNITED STATES OF AMER TREAS STRIP 02-15-2045                                                                                                                    | 405,000.00       | 230,226.00      | 220,748.00      |
| UNITED STATES OF AMER TREAS STRIP 0% 02-15-2047                                                                                                                 | 12,425,000.00    | 6,198,399.00    | 6,484,065.00    |
| UNITED STATES T-BOND 2.875% 05-15-2049                                                                                                                          | 1,402,000.00     | 1,585,273.00    | 1,549,484.00    |
| UNITED STATES TREAS BD STRIPPED DUE 08-15-2045                                                                                                                  | 8,490,000.00     | 4,259,802.00    | 4,573,738.00    |
| UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047                                                                                                            | 8,600,000.00     | 4,380,181.00    | 4,418,902.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045                                                                                                             | 2,940,000.00     | 1,641,303.00    | 1,592,798.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT0 11-15-2040 REG                                                                                                        | 3,850,000.00     | 2,196,716.00    | 2,371,391.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG                                                                                          | 520,000.00       | 327,475.00      | 330,887.00      |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00085 02-15-2041 (UNDDATE) REG                                                                                          | 1,735,000.00     | 1,069,211.00    | 1,062,865.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG                                                                                          | 27,000,000.00    | 15,749,969.00   | 15,277,372.00   |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG                                                                                          | 5,145,000.00     | 2,733,601.00    | 2,911,188.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG                                                                                          | 6,540,000.00     | 3,876,142.00    | 3,628,305.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00114 11-15-2046 (UNDDATE) REG                                                                                          | 495,000.00       | 272,691.00      | 271,220.00      |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00110 0% DUE 02-15-2046 REG                                                                                             | 8,025,000.00     | 4,257,934.00    | 4,273,168.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG                                                                                          | 37,700,000.00    | 20,663,922.00   | 19,951,724.00   |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG                                                                                          | 5,845,000.00     | 2,711,800.00    | 3,093,311.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00113 08-15-2046 (UNDDATE) REG                                                                                          | 3,315,000.00     | 1,817,924.00    | 1,744,796.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00114 11-15-2046 (UNDDATE) REG                                                                                          | 16,840,000.00    | 8,473,131.00    | 8,818,048.00    |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00117 05-15-2047                                                                                                        | 31,995,000.00    | 14,813,333.00   | 16,559,574.00   |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG                                                                                          | 8,775,000.00     | 4,061,708.00    | 4,430,577.00    |



**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 PMT00123 08-15-2048 (UNDDATE) REG                                                                                          | 8,930,000.00     | 4,701,613.00  | 4,480,716.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG                                                                                                          | 39,400,000.00    | 22,620,274.00 | 22,005,355.00 |
| UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG                                                                                                          | 15,045,000.00    | 7,778,024.00  | 8,402,806.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMT11-15-2041 REG                                                                                                          | 1,800,000.00     | 1,101,798.00  | 1,072,544.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG                                                                                                      | 4,655,000.00     | 2,482,916.00  | 2,616,431.00  |
| UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043                                                                                                      | 87,500,000.00    | 51,246,470.00 | 50,193,511.00 |
| UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043                                                                                                      | 13,020,000.00    | 6,410,709.00  | 7,468,794.00  |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2046                                                                                                                    | 3,335,000.00     | 3,328,632.00  | 3,249,280.00  |
| UNITED STATES TREAS BDS 2.875% DUE 11-15-2046                                                                                                                   | 9,370,000.00     | 9,520,632.00  | 10,303,340.00 |
| UNITED STATES TREAS BDS ... 3.125% DUE 11-15-2041 REG                                                                                                           | 10,800,000.00    | 12,030,448.00 | 12,274,031.00 |
| UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG                                                                                         | 1,450,000.00     | 1,887,205.00  | 2,007,910.00  |
| UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG                                                                                                          | 750,000.00       | 1,022,294.00  | 999,023.00    |
| UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG                                                                                                         | 1,335,000.00     | 1,495,098.00  | 1,462,764.00  |
| UNITED STATES TREAS BDS 1.375 02-15-2044 REG                                                                                                                    | 1,500,000.00     | 1,731,385.00  | 1,953,143.00  |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                                                                                                        | 10,820,000.00    | 10,618,289.00 | 10,525,831.00 |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                                                                                                        | 7,275,000.00     | 7,125,010.00  | 7,077,211.00  |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                                                                                                        | 3,920,000.00     | 4,172,503.00  | 3,813,425.00  |
| UNITED STATES TREAS BDS 2.25% 08-15-2049                                                                                                                        | 3,633,500.00     | 3,617,469.00  | 3,534,714.00  |
| UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG                                                                                                                   | 5,205,000.00     | 5,493,125.00  | 5,862,538.00  |
| UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG                                                                                                                   | 11,860,000.00    | 13,077,135.00 | 13,357,788.00 |
| UNITED STATES TREAS BDS 3% DUE 05-1 5-2045                                                                                                                      | 3,820,000.00     | 4,539,381.00  | 4,274,371.00  |
| UNITED STATES TREAS BDS 3.0% DUE 08-15-2048                                                                                                                     | 1,825,000.00     | 2,099,954.00  | 2,060,610.00  |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048                                                                                                                     | 1,855,000.00     | 2,131,434.00  | 2,090,643.00  |
| UNITED STATES TREAS BDS 3.375 05-15-2044REG                                                                                                                     | 10,385,000.00    | 12,246,709.00 | 12,315,961.00 |
| UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND                                                                                                              | 3,615,000.00     | 4,312,300.00  | 4,451,675.00  |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043                                                                                                                    | 5,815,000.00     | 6,553,199.00  | 7,145,636.00  |
| UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG                                                                                                                 | 630,000.00       | 748,132.00    | 789,444.00    |
| UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG                                                                                                            | 8,495,000.00     | 8,918,389.00  | 9,654,103.00  |
| UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG                                                                                                             | 2,045,000.00     | 2,587,679.00  | 2,543,469.00  |
| UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG                                                                                                               | 890,000.00       | 863,532.00    | 992,107.00    |
| UNITED STATES TREAS BDS DTD 3.125% 05-15-2048                                                                                                                   | 3,235,000.00     | 3,232,037.00  | 3,734,403.00  |
| UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG                                                                                                      | 1,955,000.00     | 2,630,917.00  | 2,576,782.00  |
| UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG                                                                                                      | 460,000.00       | 589,748.00    | 580,768.00    |
| UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG                                                                                                      | 2,100,000.00     | 2,730,298.00  | 2,783,895.00  |
| UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG                                                                                                       | 1,415,000.00     | 1,478,454.00  | 1,448,219.00  |
| UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG                                                                                                  | 585,000.00       | 743,721.00    | 776,633.00    |
| UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG                                                                                                 | 6,650,000.00     | 6,463,747.00  | 7,111,863.00  |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047                                                                                                                    | 2,270,000.00     | 2,422,862.00  | 2,440,516.00  |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049                                                                                                               | 2,165,000.00     | 2,504,828.00  | 2,448,818.00  |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049                                                                                                               | -4,848,000.00    | -5,472,541.00 | -5,483,543.00 |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG                                                                                                 | 11,853,000.00    | 12,013,923.00 | 11,846,981.00 |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG                                                                                                 | 11,500,000.00    | 11,570,226.00 | 11,494,160.00 |
| UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046                                                                                                              | 500,000.00       | 611,889.00    | 597,163.00    |
| UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG                                                                                                               | 800,000.00       | 827,344.00    | 848,437.00    |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.5% DUE 08-15-2022 REG                                                                                                  | 1,006,000.00     | 1,009,892.00  | 1,003,799.00  |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG                                                                                                | 4,000,000.00     | 3,981,406.00  | 3,899,844.00  |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG                                                                                                | -2,990,000.00    | -2,909,146.00 | -2,915,133.00 |
| UNITED STATES TREAS NTS DTD 11/15/2019 1.75% 11-15-2029                                                                                                         | 3,060,000.00     | 3,035,637.00  | 3,016,252.00  |
| UNITED STATES TREAS NTS DTD 11/15/2019 1.75% 11-15-2029                                                                                                         | 2,300,000.00     | 2,302,695.00  | 2,267,117.00  |
| UNITED STATES TREAS NTS DTD 11/15/2019 1.75% 11-15-2029                                                                                                         | 1,092,000.00     | 1,076,641.00  | 1,076,388.00  |
| UNITED STATES TREAS NTS TNOTE 1.25% 08-31-2024                                                                                                                  | 5,005,200.00     | 4,924,265.00  | 4,909,593.00  |
| UNITED STATES TREAS SEC STRIPPED INT PMT 00124 05-15-2046                                                                                                       | 930,000.00       | 393,590.00    | 483,221.00    |
| UNITED STATES TREAS SEC STRIPPED INT PMT 11-15-2045                                                                                                             | 400,000.00       | 221,200.00    | 210,215.00    |
| UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG                                                                                          | 325,000.00       | 179,082.00    | 199,791.00    |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 02-15-2045 (UNDDATE) REG                                                                                        | 2,090,000.00     | 1,006,451.00  | 1,121,073.00  |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041                                                                                                      | 2,610,000.00     | 1,469,321.00  | 1,548,594.00  |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG                                                                                        | 1,340,000.00     | 719,888.00    | 771,474.00    |
| UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG                                                                                        | 2,925,000.00     | 1,497,972.00  | 1,721,136.00  |
| UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG                                                                                         | 1,740,000.00     | 880,706.00    | 1,054,055.00  |
| UNITED STATES TREAS SEC STRIPPED INT PMTNT 218 05-15-2045 (UNDDATE) REG                                                                                         | 315,000.00       | 173,855.00    | 167,662.00    |
| UNITED TECHNOLOGIES CORP 4.125% 11-16-2028                                                                                                                      | 830,000.00       | 830,954.00    | 933,828.00    |
| UNITED TECHNOLOGIES CORP 4.15% 05-15-2045                                                                                                                       | 1,795,000.00     | 1,933,664.00  | 2,058,892.00  |
| UNITED TECHNOLOGIES CORP 4.15% 05-15-2045                                                                                                                       | 825,000.00       | 823,861.00    | 946,287.00    |
| UNITED TECHNOLOGIES CORP 4.45% 11-16-2038                                                                                                                       | 1,390,000.00     | 1,381,827.00  | 1,644,879.00  |
| UNITED TECHNOLOGIES CORP 4.45% 11-16-2038                                                                                                                       | 1,140,000.00     | 1,187,230.00  | 1,349,038.00  |
| UNITED TECHNOLOGIES CORP COM                                                                                                                                    | 10,900.00        | 1,392,597.00  | 1,632,384.00  |

**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

\* Party-in-Interest

| 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------|---------------|
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                                                                                                                          | 2,340,000.00     | 2,420,248.00  | 2,457,444.00  |
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                                                                                                                          | 1,495,000.00     | 1,531,686.00  | 1,570,033.00  |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                                                                                                        | 4,000,000.00     | 3,964,480.00  | 4,320,165.00  |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                                                                                                        | 2,600,000.00     | 2,576,912.00  | 2,808,107.00  |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                                                                                                        | 1,465,000.00     | 1,488,714.00  | 1,582,260.00  |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059                                                                                                                        | 1,190,000.00     | 1,179,433.00  | 1,285,249.00  |
| UNITEDHEALTH GROUP 3.95 DUE 10-15-2042                                                                                                                          | 99,000.00        | 96,753.00     | 109,006.00    |
| UNITEDHEALTH GROUP 4.2% DUE 01-15-2047                                                                                                                          | 2,000,000.00     | 2,154,500.00  | 2,296,313.00  |
| UNITEDHEALTH GROUP 4.25% DUE 04-15-2047                                                                                                                         | 2,000,000.00     | 1,996,200.00  | 2,315,586.00  |
| UNITEDHEALTH GROUP 4.25% DUE 04-15-2047                                                                                                                         | 590,000.00       | 593,909.00    | 683,098.00    |
| UNITEDHEALTH GROUP 4.625% DUE 07-15-2035                                                                                                                        | 554,000.00       | 553,934.00    | 672,955.00    |
| UNITEDHEALTH GROUP 4.625% DUE 07-15-2035                                                                                                                        | 535,000.00       | 534,936.00    | 649,876.00    |
| UNITEDHEALTH GROUP 4.625% DUE 11-15-2041                                                                                                                        | 1,825,000.00     | 1,886,836.00  | 2,176,983.00  |
| UNITEDHEALTH GROUP 4.625% DUE 11-15-2041                                                                                                                        | 1,500,000.00     | 1,481,280.00  | 1,789,301.00  |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045                                                                                                                         | 1,057,000.00     | 1,077,035.00  | 1,301,634.00  |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045                                                                                                                         | 930,000.00       | 926,178.00    | 1,145,241.00  |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045                                                                                                                         | 440,000.00       | 471,751.00    | 541,834.00    |
| UNITEDHEALTH GROUP 5.8% DUE 03-15-2036                                                                                                                          | 2,125,000.00     | 2,656,288.00  | 2,821,974.00  |
| UNITEDHEALTH GROUP 6.5% DUE 06-15-2037                                                                                                                          | 695,000.00       | 962,951.00    | 990,264.00    |
| UNITEDHEALTH GROUP 6.625% DUE 11-15-2037                                                                                                                        | 1,375,000.00     | 1,730,549.00  | 1,988,200.00  |
| UNITEDHEALTH GROUP 6.625% DUE 11-15-2037                                                                                                                        | 345,000.00       | 460,194.00    | 498,858.00    |
| UNITEDHEALTH GROUP 6.875% DUE 02-15-2038                                                                                                                        | 1,380,000.00     | 1,955,443.00  | 2,045,768.00  |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                                                                                                                   | 2,900,000.00     | 3,034,066.00  | 3,371,158.00  |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                                                                                                                   | 2,100,000.00     | 2,085,552.00  | 2,441,184.00  |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                                                                                                                   | 1,300,000.00     | 1,291,056.00  | 1,511,209.00  |
| UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG                                                                                                                 | 5,300,000.00     | 5,523,046.00  | 6,126,242.00  |
| UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG                                                                                                                 | 700,000.00       | 710,297.00    | 809,126.00    |
| UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG                                                                                                                 | 1,730,000.00     | 1,722,907.00  | 2,069,234.00  |
| UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG                                                                                                                 | 1,305,000.00     | 1,328,001.00  | 1,560,896.00  |
| UNIV NOTRE DAME DU 3.438% DUE 02-15-2045                                                                                                                        | 705,000.00       | 705,000.00    | 749,942.00    |
| UNIV PA TRUSTEES 3.61% DUE 02-15-2119                                                                                                                           | 350,000.00       | 350,000.00    | 358,809.00    |
| UNIV SOUTHN CAL 3.028% DUE 10-01-2039                                                                                                                           | 3,000,000.00     | 2,912,040.00  | 3,016,028.00  |
| UNIV SOUTHN CAL 3.841% DUE 10-01-2047                                                                                                                           | 1,430,000.00     | 1,430,000.00  | 1,626,804.00  |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE                                                                                                             | 1,000,000.00     | 1,023,560.00  | 1,232,820.00  |
| UNIVERSITY CHICAGO 4.003% DUE 10-01-2053                                                                                                                        | 365,000.00       | 365,000.00    | 420,995.00    |
| UNIVERSITY N C CHAPEL HILL REV 3.327 DUE12-01-2036 REG UNIV N C CHAPELHILLREV                                                                                   | 5,000,000.00     | 5,317,000.00  | 5,252,250.00  |
| UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE                                                                                                           | 250,000.00       | 250,000.00    | 295,273.00    |
| UNUM GROUP 4% DUE 06-15-2029                                                                                                                                    | 550,000.00       | 547,982.00    | 577,688.00    |
| UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042                                                                                                               | 3,733,000.00     | 4,019,477.00  | 4,219,144.00  |
| UNUM GROUP                                                                                                                                                      | 35,400.00        | 1,256,184.00  | 1,032,264.00  |
| US AIRWAYS GROUP INC 5.9 DUE 10-01-2024                                                                                                                         | 131,630.00       | 132,946.00    | 146,191.00    |
| US BANCORP DEL FLTGT RT 5.3% DUE 12-31-2049                                                                                                                     | 3,029,000.00     | 3,050,993.00  | 3,343,259.00  |
| US BANCORP                                                                                                                                                      | 30,271.00        | 1,780,666.00  | 1,794,768.00  |
| US FOODS HLDG CORP COM                                                                                                                                          | 57,200.00        | 2,345,887.00  | 2,396,108.00  |
| US TREAS BD STRIPPED PRIN PMT 05-15-2043REG                                                                                                                     | 400,000.00       | 236,291.00    | 227,888.00    |
| US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG                                                                                                  | 930,000.00       | 472,859.00    | 537,633.00    |
| US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG                                                                                             | 2,125,000.00     | 2,857,432.00  | 2,848,413.00  |
| US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG                                                                                                            | 4,110,000.00     | 5,295,741.00  | 5,549,945.00  |
| US TREAS SEC 0 DUE 11-15-2041                                                                                                                                   | 1,550,000.00     | 855,489.00    | 905,586.00    |
| US TREAS SEC 4.5 DUE 08-15-2039 REG                                                                                                                             | 1,055,000.00     | 1,369,263.00  | 1,434,017.00  |
| US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG                                                                                                           | 1,395,000.00     | 742,747.00    | 838,542.00    |
| US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG                                                                                                         | 1,970,000.00     | 1,013,623.00  | 1,175,153.00  |
| US TREASURY N/B 2.375% 05-15-2029                                                                                                                               | -6,668,000.00    | -6,923,281.00 | -6,935,501.00 |
| UTD AIRLS INC 3.5% DUE 03-01-2030                                                                                                                               | 1,465,448.00     | 1,449,724.00  | 1,509,730.00  |
| UTD PARCEL SVC INC 3.4% DUE 09-01-2049                                                                                                                          | 3,105,000.00     | 3,133,333.00  | 3,146,196.00  |
| UTD STATES TREAS 1.5% DUE 09-30-2024                                                                                                                            | 4,380,000.00     | 4,351,894.00  | 4,343,557.00  |
| UTD STATES TREAS 1.5% DUE 10-31-2024                                                                                                                            | 16,822,000.00    | 16,721,883.00 | 16,682,036.00 |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042                                                                                                                     | 2,560,000.00     | 1,315,156.00  | 1,484,639.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043                                                                                                                     | 2,865,000.00     | 1,376,412.00  | 1,616,525.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044                                                                                                                     | 2,030,000.00     | 962,955.00    | 1,115,395.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048                                                                                                                     | 5,980,000.00     | 3,163,882.00  | 3,034,836.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049                                                                                                                     | 14,470,000.00    | 7,364,623.00  | 7,179,320.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049                                                                                                                     | 3,700,000.00     | 1,852,596.00  | 1,835,762.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043                                                                                                                     | 2,670,000.00     | 1,322,651.00  | 1,495,086.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044                                                                                                                     | 2,485,000.00     | 1,238,313.00  | 1,355,009.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042                                                                                                                     | 3,850,000.00     | 1,930,168.00  | 2,199,096.00  |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 STATES TREAS ZERO CPN 0% DUE 08-15-2043                                                                                                                     | 2,775,000.00     | 1,250,672.00 | 1,545,539.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044                                                                                                                     | 870,000.00       | 480,324.00   | 471,428.00    |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042                                                                                                                     | 2,900,000.00     | 1,386,719.00 | 1,648,429.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043                                                                                                                     | 1,975,000.00     | 978,421.00   | 1,093,178.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2044                                                                                                                     | 1,035,000.00     | 457,277.00   | 557,562.00    |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2047                                                                                                                     | 2,320,000.00     | 1,193,690.00 | 1,184,215.00  |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2048                                                                                                                     | 20,290,000.00    | 9,652,778.00 | 10,149,749.00 |
| UTD TECHNOLOGIES 3.75% DUE 11-01-2046                                                                                                                           | 1,250,000.00     | 1,234,887.00 | 1,362,206.00  |
| UTD TECHNOLOGIES 3.75% DUE 11-01-2046                                                                                                                           | 220,000.00       | 185,543.00   | 239,748.00    |
| UTD TECHNOLOGIES 4.05% DUE 05-04-2047                                                                                                                           | 2,900,000.00     | 2,891,996.00 | 3,326,737.00  |
| UTD TECHNOLOGIES 4.05% DUE 05-04-2047                                                                                                                           | 1,140,000.00     | 1,200,279.00 | 1,307,752.00  |
| UTD TECHNOLOGIES 4.5% DUE 06-01-2042                                                                                                                            | 3,875,000.00     | 4,312,634.00 | 4,645,823.00  |
| UTD TECHNOLOGIES 4.5% DUE 06-01-2042                                                                                                                            | 2,420,000.00     | 2,677,936.00 | 2,901,391.00  |
| UTD TECHNOLOGIES 4.625% DUE 11-16-2048                                                                                                                          | 205,000.00       | 204,350.00   | 256,902.00    |
| UTD TECHNOLOGIES 5.4% DUE 05-01-2035                                                                                                                            | 875,000.00       | 1,086,797.00 | 1,124,456.00  |
| UTD TECHNOLOGIES 5.4% DUE 05-01-2035                                                                                                                            | 540,000.00       | 643,731.00   | 693,950.00    |
| UTD TECHNOLOGIES 6.125% DUE 07-15-2038                                                                                                                          | 310,000.00       | 431,886.00   | 430,524.00    |
| UTD TECHNOLOGIES 6.125% DUE 07-15-2038                                                                                                                          | 305,000.00       | 404,219.00   | 423,580.00    |
| UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040                                                                                                                          | 720,000.00       | 809,560.00   | 969,476.00    |
| VA ELEC & PWR CO 3.3% DUE 12-01-2049                                                                                                                            | 3,065,000.00     | 3,077,037.00 | 3,094,799.00  |
| VA ELEC & PWR CO 3.3% DUE 12-01-2049                                                                                                                            | 1,750,000.00     | 1,746,692.00 | 1,767,014.00  |
| VA ELEC & PWR CO 3.8% DUE 09-15-2047                                                                                                                            | 1,500,000.00     | 1,493,340.00 | 1,623,769.00  |
| VA ELEC & PWR CO 4% DUE 11-15-2046                                                                                                                              | 325,000.00       | 323,479.00   | 358,700.00    |
| VA ELEC & PWR CO 4.2% DUE 05-15-2045                                                                                                                            | 4,500,000.00     | 4,662,320.00 | 5,146,390.00  |
| VA ELEC & PWR CO 4.6% DUE 12-01-2048                                                                                                                            | 1,800,000.00     | 1,789,830.00 | 2,207,097.00  |
| VA ELEC & PWR CO 4.6% DUE 12-01-2048                                                                                                                            | 1,375,000.00     | 1,367,231.00 | 1,685,977.00  |
| VA ELEC & PWR CO 4.6% DUE 12-01-2048                                                                                                                            | 540,000.00       | 536,949.00   | 662,129.00    |
| VA ELEC & PWR CO 6% DUE 05-15-2037                                                                                                                              | 3,400,000.00     | 4,519,168.00 | 4,595,405.00  |
| VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038                                                                                                          | 2,055,000.00     | 3,494,474.00 | 3,470,650.00  |
| VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038                                                                                                          | 875,000.00       | 1,530,496.00 | 1,477,771.00  |
| VALE OVERSEAS LTD 6.25% DUE 08-10-2026                                                                                                                          | 1,500,000.00     | 1,597,649.00 | 1,760,700.00  |
| VALE OVERSEAS LTD 6.875% DUE 11-10-2039                                                                                                                         | 495,000.00       | 573,352.00   | 644,738.00    |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036                                                                                                                         | 2,068,000.00     | 2,397,791.00 | 2,688,400.00  |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036                                                                                                                         | 1,127,000.00     | 1,252,333.00 | 1,465,100.00  |
| VALE S A 5.625% DUE 09-11-2042                                                                                                                                  | 810,000.00       | 803,612.00   | 950,746.00    |
| VALERO ENERGY CORP 4.9% DUE 03-15-2045                                                                                                                          | 845,000.00       | 937,937.00   | 974,717.00    |
| VALERO ENERGY CORP 6.625% DUE 06-15-2037                                                                                                                        | 1,200,000.00     | 1,458,141.00 | 1,587,808.00  |
| VALERO ENERGY CORP 6.625% DUE 06-15-2037                                                                                                                        | 690,000.00       | 856,664.00   | 912,989.00    |
| VALERO ENERGY CORP COM STK NEW                                                                                                                                  | 21,496.00        | 1,847,557.00 | 2,013,100.00  |
| VARIAN MEDICAL SYSTEMS INC                                                                                                                                      | 17,513.00        | 2,317,199.00 | 2,487,021.00  |
| VENTAS RLTY LTD 3.85% DUE 04-01-2027                                                                                                                            | 2,100,000.00     | 2,083,116.00 | 2,218,003.00  |
| VENTAS RLTY LTD 4.875% DUE 04-15-2049                                                                                                                           | 620,000.00       | 618,574.00   | 730,230.00    |
| VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045                                                                                                                     | 1,470,000.00     | 1,488,260.00 | 1,577,685.00  |
| VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028                                                                                                                     | 344,000.00       | 341,362.00   | 368,969.00    |
| VEREIT OPER 3.1% DUE 12-15-2029                                                                                                                                 | 500,000.00       | 494,210.00   | 491,354.00    |
| VERIZON 2.625% DUE 08-15-2026                                                                                                                                   | 900,000.00       | 897,705.00   | 914,037.00    |
| VERIZON 3.85% DUE 11-01-2042                                                                                                                                    | 2,360,000.00     | 2,211,721.00 | 2,550,291.00  |
| VERIZON 3.85% DUE 11-01-2042                                                                                                                                    | 1,065,000.00     | 1,079,722.00 | 1,150,873.00  |
| VERIZON 4.125% DUE 08-15-2046                                                                                                                                   | 855,000.00       | 947,161.00   | 966,411.00    |
| VERIZON 4.272% DUE 01-15-2036                                                                                                                                   | 1,387,000.00     | 1,340,016.00 | 1,570,851.00  |
| VERIZON 4.272% DUE 01-15-2036                                                                                                                                   | 1,095,000.00     | 1,252,008.00 | 1,240,146.00  |
| VERIZON 4.5% DUE 08-10-2033                                                                                                                                     | 3,380,000.00     | 3,604,281.00 | 3,945,508.00  |
| VERIZON 4.672% DUE 03-15-2055                                                                                                                                   | 4,748,000.00     | 4,359,172.00 | 5,866,537.00  |
| VERIZON 4.672% DUE 03-15-2055                                                                                                                                   | 270,000.00       | 254,999.00   | 333,607.00    |
| VERIZON 4.75% DUE 11-01-2041                                                                                                                                    | 575,000.00       | 608,205.00   | 695,891.00    |
| VERIZON 4.812% DUE 03-15-2039                                                                                                                                   | 3,450,000.00     | 3,421,458.00 | 4,164,719.00  |
| VERIZON 4.812% DUE 03-15-2039                                                                                                                                   | 2,000,000.00     | 1,998,560.00 | 2,414,330.00  |
| VERIZON 4.812% DUE 03-15-2039                                                                                                                                   | 243,000.00       | 195,163.00   | 293,341.00    |
| VERIZON 4.812% DUE 03-15-2039                                                                                                                                   | 112,000.00       | 89,951.00    | 135,202.00    |
| VERIZON 4.862% DUE 08-21-2046                                                                                                                                   | 2,411,000.00     | 2,386,721.00 | 2,993,003.00  |
| VERIZON 4.862% DUE 08-21-2046                                                                                                                                   | 925,000.00       | 1,011,007.00 | 1,148,290.00  |
| VERIZON 4.862% DUE 08-21-2046                                                                                                                                   | 545,000.00       | 513,384.00   | 676,560.00    |
| VERIZON 5.012% DUE 04-15-2049                                                                                                                                   | 1,100,000.00     | 1,115,510.00 | 1,410,327.00  |
| VERIZON 5.012% DUE 04-15-2049                                                                                                                                   | 343,000.00       | 396,869.00   | 439,766.00    |
| VERIZON 5.012% DUE 08-21-2054                                                                                                                                   | 1,225,000.00     | 986,603.00   | 1,580,237.00  |
| VERIZON 5.5% DUE 03-16-2047                                                                                                                                     | 595,000.00       | 664,068.00   | 807,938.00    |

**NTESS RETIREMENT INCOME PLAN**

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

As of December 31, 2019

\* 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------|---------------|
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG                                                                                                                  | 5,125,000.00     | 5,236,466.00  | 5,941,189.00  |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG                                                                                                                  | 625,000.00       | 632,597.00    | 724,535.00    |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048                                                                                                                        | 3,746,000.00     | 3,356,345.00  | 4,494,995.00  |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048                                                                                                                        | 3,075,000.00     | 3,501,210.00  | 3,689,832.00  |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048                                                                                                                        | 100,000.00       | 77,086.00     | 119,995.00    |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG                                                                                                            | 9,060,000.00     | 9,770,923.00  | 11,378,719.00 |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG                                                                                                            | 2,360,000.00     | 2,618,798.00  | 2,963,993.00  |
| VERIZON COMMUNICATIONS COM                                                                                                                                      | 103,668.00       | 5,219,272.00  | 6,365,215.00  |
| VERIZON COMMUNICATIONS COM                                                                                                                                      | 49,500.00        | 2,562,035.00  | 3,039,300.00  |
| VERIZON COMMUNICATIONS INC 4.329% 09-21-2028                                                                                                                    | 2,500,000.00     | 2,719,325.00  | 2,837,423.00  |
| VERIZON FIXED 4.016% DUE 12-03-2029                                                                                                                             | 675,000.00       | 750,371.00    | 752,453.00    |
| VERIZON FIXED 4.016% DUE 12-03-2029                                                                                                                             | 459,000.00       | 446,754.00    | 511,668.00    |
| VERTEX PHARMACEUTICALS INC COM                                                                                                                                  | 1,100.00         | 221,786.00    | 240,845.00    |
| VIACOM INC NEW 5.85% DUE 09-01-2043                                                                                                                             | 510,000.00       | 524,180.00    | 638,986.00    |
| VISA INC 3.65% 09-15-2047                                                                                                                                       | 1,795,000.00     | 1,787,515.00  | 2,011,142.00  |
| VISA INC 3.65% 09-15-2047                                                                                                                                       | 325,000.00       | 363,955.00    | 364,134.00    |
| VISA INC 3.65% 09-15-2047                                                                                                                                       | 295,000.00       | 293,770.00    | 330,522.00    |
| VISA INC 4.15% DUE 12-14-2035                                                                                                                                   | 355,000.00       | 354,521.00    | 418,756.00    |
| VISA INC 4.3% DUE 12-14-2045                                                                                                                                    | 3,305,000.00     | 3,653,389.00  | 4,062,853.00  |
| VISA INC 4.3% DUE 12-14-2045                                                                                                                                    | 2,000,000.00     | 1,996,660.00  | 2,458,610.00  |
| VISA INC 4.3% DUE 12-14-2045                                                                                                                                    | 1,991,000.00     | 2,068,367.00  | 2,447,546.00  |
| VISA INC 4.3% DUE 12-14-2045                                                                                                                                    | 1,590,000.00     | 1,587,345.00  | 1,954,595.00  |
| VISTRA ENERGY CORP COM                                                                                                                                          | 110,200.00       | 2,912,716.00  | 2,533,498.00  |
| VMWARE INC 3.9% 08-21-2027                                                                                                                                      | 1,400,000.00     | 1,322,426.00  | 1,465,553.00  |
| VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG                                                                                                                     | 2,710,000.00     | 2,705,610.00  | 2,828,706.00  |
| VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG                                                                                                                     | 2,700,000.00     | 2,689,848.00  | 2,818,268.00  |
| VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG                                                                                                                     | 740,000.00       | 737,218.00    | 772,414.00    |
| VODAFONE GROUP PLC 4.375% DUE 02-19-2043                                                                                                                        | 4,000,000.00     | 3,694,960.00  | 4,295,934.00  |
| VODAFONE GROUP PLC 4.375% DUE 02-19-2043                                                                                                                        | 2,355,000.00     | 2,116,045.00  | 2,529,231.00  |
| VODAFONE GROUP PLC 4.375% DUE 02-19-2043                                                                                                                        | 195,000.00       | 192,444.00    | 209,427.00    |
| VODAFONE GROUP PLC 5.125% DUE 06-19-2059                                                                                                                        | 900,000.00       | 886,743.00    | 1,058,124.00  |
| VODAFONE GROUP PLC 5.25% DUE 05-30-2048                                                                                                                         | 2,435,000.00     | 2,443,344.00  | 2,924,977.00  |
| VODAFONE GROUP PLC 5.25% DUE 05-30-2048                                                                                                                         | 780,000.00       | 865,206.00    | 936,954.00    |
| VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG                                                                                                                | 315,000.00       | 310,008.00    | 365,305.00    |
| VOYA FINL INC 3.65% DUE 06-15-2026                                                                                                                              | 1,050,000.00     | 1,046,944.00  | 1,109,340.00  |
| VOYA FINL INC COM                                                                                                                                               | 46,983.00        | 2,291,490.00  | 2,865,023.00  |
| W P CAREY INC 3.85% DUE 07-15-2029                                                                                                                              | 500,000.00       | 494,380.00    | 528,088.00    |
| W P CAREY INC 4% DUE 02-01-2025                                                                                                                                 | 1,000,000.00     | 1,019,260.00  | 1,049,750.00  |
| WA GAS LT CO 3.796% DUE 09-15-2046                                                                                                                              | 1,170,000.00     | 1,152,778.00  | 1,220,571.00  |
| WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038                                                                                   | 920,000.00       | 1,256,839.00  | 1,331,641.00  |
| WALGREEN CO 4.4% DUE 09-15-2042                                                                                                                                 | 1,600,000.00     | 1,462,144.00  | 1,591,676.00  |
| WALGREENS BOOTS ALLIANCE INC COM                                                                                                                                | 5,400.00         | 316,529.00    | 318,384.00    |
| WALMART INC 2.375% DUE 09-24-2029                                                                                                                               | 950,000.00       | 950,425.00    | 951,128.00    |
| WALMART INC 2.95% DUE 09-24-2049                                                                                                                                | 3,455,000.00     | 3,422,123.00  | 3,442,350.00  |
| WALMART INC 2.95% DUE 09-24-2049                                                                                                                                | 1,515,000.00     | 1,492,699.00  | 1,509,453.00  |
| WALMART INC 3.25% 07-08-2029                                                                                                                                    | 2,430,000.00     | 2,451,675.00  | 2,608,170.00  |
| WALMART INC 3.625% DUE 12-15-2047                                                                                                                               | 4,500,000.00     | 4,816,305.00  | 5,008,724.00  |
| WALMART INC 3.625% DUE 12-15-2047                                                                                                                               | 360,000.00       | 405,965.00    | 400,698.00    |
| WALMART INC 3.95% DUE 06-28-2038                                                                                                                                | 3,130,000.00     | 3,097,542.00  | 3,625,915.00  |
| WALMART INC 3.95% DUE 06-28-2038                                                                                                                                | 1,525,000.00     | 1,520,011.00  | 1,766,620.00  |
| WALMART INC 4% DUE 04-11-2043                                                                                                                                   | 510,000.00       | 542,470.00    | 582,919.00    |
| WALMART INC 4.05% DUE 06-29-2048 REG                                                                                                                            | 1,905,000.00     | 1,880,216.00  | 2,258,080.00  |
| WALMART INC 4.05% DUE 06-29-2048 REG                                                                                                                            | 1,545,000.00     | 1,705,484.00  | 1,831,357.00  |
| WALMART INC 5% DUE 10-25-2040                                                                                                                                   | 355,000.00       | 389,389.00    | 461,434.00    |
| WALMART INC 5.25% DUE 09-01-2035                                                                                                                                | 5,444,000.00     | 6,723,215.00  | 7,056,522.00  |
| WALMART INC 5.25% DUE 09-01-2035                                                                                                                                | 2,830,000.00     | 3,421,845.00  | 3,668,251.00  |
| WALMART INC 5.625% DUE 04-15-2041                                                                                                                               | 9,180,000.00     | 11,485,188.00 | 12,913,476.00 |
| WALMART INC 6.5% DUE 08-15-2037                                                                                                                                 | 510,000.00       | 675,005.00    | 756,078.00    |
| WALMART INC COM                                                                                                                                                 | 5,200.00         | 601,242.00    | 617,968.00    |
| WAL-MART STORES INC 4.75 DUE 10-02-2043                                                                                                                         | 2,500,000.00     | 2,626,075.00  | 3,141,672.00  |
| WAL-MART STORES INC 4.75 DUE 10-02-2043                                                                                                                         | 345,000.00       | 386,652.00    | 433,551.00    |
| WASTE MGMT INC DEL 4.0% DUE 07-15-2039                                                                                                                          | 585,000.00       | 642,334.00    | 655,493.00    |
| WASTE MGMT INC DEL 4.0% DUE 07-15-2039                                                                                                                          | 420,000.00       | 419,563.00    | 470,611.00    |
| WASTE MGMT INC DEL COM STK                                                                                                                                      | 9,900.00         | 1,142,863.00  | 1,128,204.00  |
| WASTE MGMT INC DEL FIXED 4.15% 07-15-2049                                                                                                                       | 325,000.00       | 324,584.00    | 371,878.00    |
| WEA FIN LLC 3.15% DUE 04-05-2022                                                                                                                                | 1,000,000.00     | 998,490.00    | 1,022,302.00  |

**NTESS RETIREMENT INCOME PLAN**
**EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

\* Party-in-Interest

| 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 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|---------------|---------------|
| WELLPOINT INC 4.625 DUE 05-15-2042                                                                                                                              | 1,975,000.00     | 2,082,648.00  | 2,228,679.00  |
| WELLPOINT INC 4.625 DUE 05-15-2042                                                                                                                              | 525,000.00       | 542,911.00    | 592,434.00    |
| WELLPOINT INC 4.85% DUE 08-15-2054                                                                                                                              | 460,000.00       | 495,563.00    | 515,342.00    |
| WELLPOINT INC 5.1% DUE 01-15-2044                                                                                                                               | 2,500,000.00     | 2,745,950.00  | 2,991,968.00  |
| WELLPOINT INC 5.1% DUE 01-15-2044                                                                                                                               | 785,000.00       | 783,940.00    | 939,478.00    |
| WELLPOINT INC 5.1% DUE 01-15-2044                                                                                                                               | 180,000.00       | 206,872.00    | 215,422.00    |
| WELLS FARGO & CO 2.879% DUE 10-30-2030 REG                                                                                                                      | 2,325,000.00     | 2,321,215.00  | 2,341,161.00  |
| WELLS FARGO & CO 3.9% DUE 05-01-2045                                                                                                                            | 1,020,000.00     | 1,122,835.00  | 1,156,942.00  |
| WELLS FARGO & CO 4.4% DUE 06-14-2046                                                                                                                            | 2,000,000.00     | 1,997,680.00  | 2,281,235.00  |
| WELLS FARGO & CO 4.4% DUE 06-14-2046                                                                                                                            | 1,305,000.00     | 1,346,437.00  | 1,488,506.00  |
| WELLS FARGO & CO 4.75% DUE 12-07-2046                                                                                                                           | 12,000,000.00    | 12,322,440.00 | 14,410,748.00 |
| WELLS FARGO & CO 4.75% DUE 12-07-2046                                                                                                                           | 465,000.00       | 524,542.00    | 558,416.00    |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                                                                                                            | 2,650,000.00     | 2,764,294.00  | 3,241,695.00  |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                                                                                                            | 2,500,000.00     | 2,480,950.00  | 3,058,203.00  |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                                                                                                            | 2,000,000.00     | 1,984,760.00  | 2,446,563.00  |
| WELLS FARGO & CO 4.9% DUE 11-17-2045                                                                                                                            | 1,300,000.00     | 1,266,330.00  | 1,590,266.00  |
| WELLS FARGO & CO 5.375% DUE 02-07-2035                                                                                                                          | 160,000.00       | 182,464.00    | 205,214.00    |
| WELLS FARGO & CO 5.375% DUE 11-02-2043                                                                                                                          | 10,500,000.00    | 10,886,760.00 | 13,485,369.00 |
| WELLS FARGO & CO 5.375% DUE 11-02-2043                                                                                                                          | 1,200,000.00     | 1,196,448.00  | 1,541,185.00  |
| WELLS FARGO & CO 5.375% DUE 11-02-2043                                                                                                                          | 290,000.00       | 363,506.00    | 372,453.00    |
| WELLS FARGO & CO 5.606% DUE 01-15-2044                                                                                                                          | 205,000.00       | 240,106.00    | 270,159.00    |
| WELLS FARGO & CO FLTGT RT 5.875% DUE 12-29-2049                                                                                                                 | 1,460,000.00     | 1,460,000.00  | 1,624,250.00  |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044                                                                                                            | 6,667,000.00     | 6,677,370.00  | 7,841,636.00  |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044                                                                                                            | 1,250,000.00     | 1,241,400.00  | 1,470,233.00  |
| 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  | 2,191,777.00  |
| WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027                                                                                  | 1,000,000.00     | 996,200.00    | 1,095,889.00  |
| WELLS FARGO CAP X 5.95% DUE 12-01-2086                                                                                                                          | 235,000.00       | 249,163.00    | 286,815.00    |
| WELLTOWER INC 4.95% DUE 09-01-2048                                                                                                                              | 1,200,000.00     | 1,194,948.00  | 1,441,180.00  |
| WELLTOWER INC 4.95% DUE 09-01-2048                                                                                                                              | 830,000.00       | 915,575.00    | 996,816.00    |
| WEST PHARMACEUTICAL SVCS INC COM                                                                                                                                | 2,300.00         | 326,124.00    | 345,759.00    |
| WESTAR ENERGY INC 4.1% DUE 04-01-2043                                                                                                                           | 750,000.00       | 776,062.00    | 834,482.00    |
| WESTAR ENERGY INC 4.125 DUE 03-01-2042                                                                                                                          | 830,000.00       | 924,540.00    | 923,472.00    |
| WESTAR ENERGY INC 4.125 DUE 03-01-2042                                                                                                                          | 615,000.00       | 686,007.00    | 684,260.00    |
| WESTAR ENERGY INC 4.25% DUE 12-01-2045                                                                                                                          | 670,000.00       | 667,280.00    | 764,155.00    |
| WESTAR ENERGY INC 4.625% DUE 09-01-2043                                                                                                                         | 750,000.00       | 749,985.00    | 892,994.00    |
| WESTAR ENERGY INC FIXED 3.25% 09-01-2049                                                                                                                        | 870,000.00       | 862,396.00    | 857,168.00    |
| WESTERN UN CO 2.85% DUE 01-10-2025                                                                                                                              | 800,000.00       | 798,760.00    | 802,702.00    |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.40% DUE 03-15-2024                                                                                                   | 1,500,000.00     | 1,497,075.00  | 1,592,722.00  |
| WESTLAKE CHEM CORP 5% DUE 08-15-2046                                                                                                                            | 950,000.00       | 936,137.00    | 1,007,362.00  |
| WESTN GAS PARTNERS 4.5% 03-01-2028                                                                                                                              | 320,000.00       | 311,146.00    | 315,931.00    |
| WESTN GAS PARTNERS 5.3% 03-01-2048                                                                                                                              | 1,065,000.00     | 1,038,429.00  | 931,282.00    |
| WESTN GAS PARTNERS 5.45% DUE 04-01-2044                                                                                                                         | 3,300,000.00     | 3,387,324.00  | 2,924,154.00  |
| WESTN GAS PARTNERS 5.45% DUE 04-01-2044                                                                                                                         | 700,000.00       | 674,149.00    | 620,275.00    |
| WESTN GAS PARTNERS 5.5% DUE 08-15-2048                                                                                                                          | 225,000.00       | 243,538.00    | 197,914.00    |
| WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034                                                                                                                     | 390,000.00       | 390,000.00    | 408,854.00    |
| WESTVACO CORP DEL 8.2% DUE 01-15-2030                                                                                                                           | 675,000.00       | 820,881.00    | 931,246.00    |
| WI ELEC PWR CO 3.65% DUE 12-15-2042                                                                                                                             | 650,000.00       | 647,413.00    | 660,143.00    |
| WI ELEC PWR CO 4.3% DUE 10-15-2048                                                                                                                              | 530,000.00       | 527,159.00    | 623,146.00    |
| WI ELEC PWR CO 4.3% DUE 12-15-2045                                                                                                                              | 700,000.00       | 788,277.00    | 798,133.00    |
| WI ENERGY CORP FLTGT RT 4.02238% DUE 05-15-2067                                                                                                                 | 847,000.00       | 431,970.00    | 788,834.00    |
| WI PUB SVC CORP 3.3% DUE 09-01-2049                                                                                                                             | 1,085,000.00     | 1,083,752.00  | 1,087,761.00  |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG                                                                                                                       | 12,225,000.00    | 14,239,282.00 | 14,788,430.00 |
| WILLIAM MARSH RICE 3.774% DUE 05-15-2055                                                                                                                        | 795,000.00       | 795,000.00    | 872,841.00    |
| WILLIAMS COS INC 5.75% DUE 06-24-2044                                                                                                                           | 615,000.00       | 701,389.00    | 728,864.00    |
| WILLIAMS PARTNERS 4.9% DUE 01-15-2045                                                                                                                           | 940,000.00       | 928,336.00    | 1,014,947.00  |
| WILLIAMS PARTNERS 5.1% DUE 09-15-2045                                                                                                                           | 1,785,000.00     | 1,828,075.00  | 1,990,482.00  |
| WILLIAMS PARTNERS 5.1% DUE 09-15-2045                                                                                                                           | 640,000.00       | 714,130.00    | 713,674.00    |
| WILLIAMS PARTNERS 5.4% DUE 03-04-2044                                                                                                                           | 1,350,000.00     | 965,507.00    | 1,521,843.00  |
| WILLIAMS PARTNERS 5.8 DUE 11-15-2043                                                                                                                            | 805,000.00       | 799,679.00    | 958,762.00    |
| WILLIAMS PARTNERS 5.8 DUE 11-15-2043                                                                                                                            | 725,000.00       | 803,583.00    | 863,482.00    |
| WILLIAMS PARTNERS 6.3% DUE 04-15-2040                                                                                                                           | 1,500,000.00     | 1,548,576.00  | 1,861,059.00  |
| WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048                                                                                                                    | 315,000.00       | 342,742.00    | 344,856.00    |
| WILLIS N AMER INC 3.875% DUE 09-15-2049                                                                                                                         | 680,000.00       | 677,246.00    | 678,428.00    |
| WILLIS N AMER INC 3.875% DUE 09-15-2049                                                                                                                         | 575,000.00       | 572,671.00    | 573,670.00    |
| WILLIS NORTH AMERICA INC 5.05% 09-15-2048                                                                                                                       | 600,000.00       | 688,610.00    | 707,838.00    |
| WILLIS-KNIGHTON 4.813% DUE 09-01-2048                                                                                                                           | 450,000.00       | 450,000.00    | 537,401.00    |

**NTESS RETIREMENT INCOME PLAN****EIN: 85-0097942**

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

Plan #: 006

As of December 31, 2019

\* Party-in-Interest

| 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    |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|------------------|------------------|
| WINTRUST FINL CORP COM                                                                                                                                          | 28,530.00        | 2,167,080.00     | 2,022,777.00     |
| WRKCO INC 4.65% 03-15-2026                                                                                                                                      | 1,200,000.00     | 1,198,248.00     | 1,320,830.00     |
| WRKCO INC FIXED 4.2% DUE 06-01-2032                                                                                                                             | 700,000.00       | 699,783.00       | 767,993.00       |
| WYETH 6% DUE 02-15-2036                                                                                                                                         | 3,510,000.00     | 4,466,613.00     | 4,748,394.00     |
| WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO                                                                                                                     | 950,000.00       | 1,194,061.00     | 1,297,683.00     |
| WYNDHAM DESTINATIONS INC COM STK                                                                                                                                | 14,210.00        | 621,796.00       | 734,515.00       |
| WYNDHAM WORLDWIDE CORP 4.5% 04-01-2027                                                                                                                          | 2,200,000.00     | 2,195,050.00     | 2,387,000.00     |
| XCEL ENERGY INC 4.8% DUE 09-15-2041                                                                                                                             | 550,000.00       | 546,582.00       | 620,693.00       |
| ZEBRA TECHNOLOGIES CORP CL A                                                                                                                                    | 4,600.00         | 864,398.00       | 1,175,024.00     |
| ZIMMER BIOMET 3.15% DUE 04-01-2022                                                                                                                              | 2,850,000.00     | 2,842,846.00     | 2,909,885.00     |
| ZIMMER BIOMET HLDGS INC COM                                                                                                                                     | 6,800.00         | 819,026.00       | 1,017,824.00     |
| ZOETIS INC 4.7 02-01-2043                                                                                                                                       | 900,000.00       | 898,794.00       | 1,073,271.00     |
| ZOETIS INC FIXED 4.45% DUE 08-20-2048                                                                                                                           | 1,325,000.00     | 1,310,108.00     | 1,541,664.00     |
|                                                                                                                                                                 |                  | 5,218,680,938.00 | 6,425,221,082.00 |

Schedule SB Attachment (Form 5500)—2019 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    | \$ 124,539,126               | January 1, 2018  | 6               | \$ 22,965,644            |
| Shortfall    | \$ 77,044,139                | January 1, 2019  | 7               | \$ 12,518,732            |

Schedule SB Attachment (Form 5500)—2019 Plan Year  
NTESS Retirement Income Plan  
EIN: 85-0097942 PN: 006

Schedule SB, line 24—Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the expected return on assets assumption from 5.50% for the 2018 plan year to 5.75% for the 2019 plan year.

This change was made to better reflect the anticipated experience of the plan.



Schedule SB Attachment (Form 5500)—2019 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.

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.

Schedule SB Attachment (Form 5500)—2019 Plan Year  
NTESS Retirement Income Plan  
EIN: 85-0097942 PN: 006

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)—2019 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<br>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)—2019 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 accrued at former company), not less than the accrued regular benefit under

Schedule SB Attachment (Form 5500)—2019 Plan Year  
NTESS Retirement Income Plan  
EIN: 85-0097942 PN: 006

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

Schedule SB Attachment (Form 5500)—2019 Plan Year  
NTESS Retirement Income Plan  
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- a) Fifteen or more years of service pension eligible:  
90%<sup>1</sup> 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%<sup>1</sup> 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.

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%.

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<sup>1</sup> 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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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            |
|                | 5.00%               | 27 months after Sept. 30, 1982           |
| Jan. 1, 1985   |                     |                                          |
| Jan. 1, 1988   | 4.50%               | 36 months after Dec. 31, 1984            |
| July 1, 1991   | 5.00% <sup>2</sup>  | 42 months after Dec. 31, 1987            |
| July 1, 1991   | 6.50% <sup>3</sup>  | 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                       |
|                |                     | <b>Participants Eligible<sup>4</sup></b> |
| 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% <sup>5</sup> | N/A <sup>6</sup>                         |

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.

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

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

<sup>4</sup> 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.

<sup>5</sup> Plus an increase due to change in QJSA reductions.

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

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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 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.



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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.

Lines 11b(1) and 11b(2) do not match the value included on line 38(b) of the 2018 Schedule SB. Line 38(b) on the 2018 Schedule SB was inadvertently populated as \$0 whereas it should have been populated with the full amount of the excess contribution for 2018 as this was entirely due to the use of the prefunding balance. Since this omission has no impact on the 2018 Schedule SB and 5500, we are making this correction on the 2019 Schedule SB and do not intend to revise the 2018 filing.

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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 2018), each adjusted as needed to fall within the 25-year average interest rate corridor |
| 1st Segment Rate                               | 3.74%                                                                                                                                                       |
| 2nd Segment Rate                               | 5.35%                                                                                                                                                       |
| 3rd Segment Rate                               | 6.11%                                                                                                                                                       |
| Interest Rates for Maximum Tax Purposes        | Based on segment rates with a four-month lookback (as of September 2018), without regard to interest rate stabilization                                     |
| 1st Segment Rate                               | 2.28%                                                                                                                                                       |
| 2nd Segment Rate                               | 3.81%                                                                                                                                                       |
| 3rd Segment Rate                               | 4.46%                                                                                                                                                       |
| 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<br>65% joint and 100% survivor annuity with a pop-up                                                                                       |
| Married Females                                | 85% life annuity<br>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                                                                                                                                                |
| Terminated Vested Participants                 | Age 65                                                                                                                                                      |
| Mortality Rates                                |                                                                                                                                                             |
| Healthy and Disabled                           | Generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e) and IRS Notice 2018-02                                                 |
| Withdrawal Rates                               | See Table 3                                                                                                                                                 |
| Disability Rates                               | See Table 4                                                                                                                                                 |

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|                                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|-----------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 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                        | 2019 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 \$225,000 and the IRC section 401(a)(17) compensation limit of \$280,000.                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| 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                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| 2017 Plan Year                                | 5.50%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| 2018 Plan Year                                | 5.50%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| 2019 Plan Year                                | 5.75%                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| Trust Expenses Included in Target Normal Cost | Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$11,480,000 for 2019.                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| Actuarial Method                              | Standard unit credit cost method                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| Valuation Date                                | January 1, 2019                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |

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Table 1

**RIP Salary Increases**

| <b>Age</b> | <b>Rate<sup>1</sup></b> |
|------------|-------------------------|
| 21         | 12.00%                  |
| 22         | 12.00%                  |
| 23         | 11.50%                  |
| 24         | 10.50%                  |
| 25         | 7.50%                   |
| 26         | 6.75%                   |
| 27         | 6.50%                   |
| 28         | 6.25%                   |
| 29         | 5.50%                   |
| 30         | 5.50%                   |
| 31         | 5.00%                   |
| 32         | 4.75%                   |
| 33         | 4.25%                   |
| 34         | 4.00%                   |
| 35         | 4.00%                   |
| 36         | 4.00%                   |
| 37         | 4.00%                   |
| 38         | 4.00%                   |
| 39         | 4.00%                   |
| 40         | 3.00%                   |
| 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%                   |
| 50+        | 2.50%                   |

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<sup>1</sup> Reflects 2.00% annual inflation plus increases for merit and productivity.

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Table 2

**Retirement Rates for Active Participants**

| <b>Age</b> | <b>RIP<br/>Rate</b> | <b>Former PSP<br/>Rate</b> |
|------------|---------------------|----------------------------|
| 45         | 0.00%               | 0.00%                      |
| 46         | 3.50%               | 7.00%                      |
| 47         | 3.50%               | 7.00%                      |
| 48         | 3.50%               | 7.00%                      |
| 49         | 3.50%               | 7.00%                      |
| 50         | 3.50%               | 7.75%                      |
| 51         | 3.50%               | 8.50%                      |
| 52         | 3.50%               | 8.75%                      |
| 53         | 3.50%               | 9.00%                      |
| 54         | 3.50%               | 9.25%                      |
| 55         | 5.00%               | 10.00%                     |
| 56         | 5.00%               | 10.00%                     |
| 57         | 5.00%               | 10.00%                     |
| 58         | 5.00%               | 10.00%                     |
| 59         | 10.00%              | 10.00%                     |
| 60         | 10.00%              | 20.00%                     |
| 61         | 15.00%              | 20.00%                     |
| 62         | 30.00%              | 35.00%                     |
| 63         | 20.00%              | 20.00%                     |
| 64         | 20.00%              | 20.00%                     |
| 65         | 30.00%              | 25.00%                     |
| 66         | 25.00%              | 25.00%                     |
| 67         | 25.00%              | 25.00%                     |
| 68         | 25.00%              | 25.00%                     |
| 69         | 25.00%              | 25.00%                     |
| 70+        | 100.00%             | 100.00%                    |

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Table 3

**Termination Rates—RIP and Former PSP**

| <b>Age</b> | <b>Rate</b> | <b>Age</b> | <b>Rate</b> |
|------------|-------------|------------|-------------|
| 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%       |            |             |

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Table 4

**Disability Rates**

| <b>Age</b> | <b>Male</b> | <b>Female</b> | <b>Age</b> | <b>Male</b> | <b>Female</b> |
|------------|-------------|---------------|------------|-------------|---------------|
| 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%         |            |             |               |

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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<br>(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<br>(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 | Weight |
|---------------------------------|-------|--------------------|--------|
| RIP                             | 4,538 | 59.11              | 91.42% |
| PSP                             | 426   | 55.34              | 8.58%  |
|                                 | 4,964 |                    |        |
| Weighted Average Retirement Age |       |                    | 58.79  |