

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2020</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2020 or fiscal plan year beginning <u>01/01/2020</u> and ending <u>12/31/2020</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☒
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information				
1a Name of plan <u>NTES RETIREMENT INCOME PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>006</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>06/01/1950</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>006</u>	1c Effective date of plan <u>06/01/1950</u>	
1b Three-digit plan number (PN) ▶	<u>006</u>				
1c Effective date of plan <u>06/01/1950</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC</u> <u>P.O. BOX 5800, MAIL STOP 1302</u> <u>ALBUQUERQUE, NM 87185-1302</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>85-0097942</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>505-845-9222</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>541700</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>85-0097942</u>	2c Plan Sponsor's telephone number <u>505-845-9222</u>	2d Business code (see instructions) <u>541700</u>	
2b Employer Identification Number (EIN) <u>85-0097942</u>					
2c Plan Sponsor's telephone number <u>505-845-9222</u>					
2d Business code (see instructions) <u>541700</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/11/2021	LEAH MITCHELL, CPA
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/11/2021	JOSHUA PARSONS, CPA
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2020)
v. 200204

3a Plan administrator's name and address ☐ Same as Plan Sponsor EMPLOYEE BENEFITS COMMITTEE OF NTESS PO BOX 5800, MS 1302 ALBUQUERQUE, NM 87185-1302		3b Administrator's EIN 85-0097942 3c Administrator's telephone number 505-845-9222	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name		4b EIN 4d PN	
5 Total number of participants at the beginning of the plan year		5	14135
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).			
a(1) Total number of active participants at the beginning of the plan year.....		6a(1)	4605
a(2) Total number of active participants at the end of the plan year		6a(2)	4307
b Retired or separated participants receiving benefits.....		6b	7199
c Other retired or separated participants entitled to future benefits		6c	1208
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	12714
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	1215
f Total. Add lines 6d and 6e		6f	13929
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 3F 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>1</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

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

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

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

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

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

Receipt Confirmation Code _____

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020	
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶ 006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942

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

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	009007	13929	01/01/2020	12/31/2020

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

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	13835784
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	9648339

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

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

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

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

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

b	Balance at the end of the previous year	7b	14375613
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c	Additions: (1) Contributions deposited during the year	7c(1)		
	(2) Dividends and credits.....	7c(2)		
	(3) Interest credited during the year.....	7c(3)	985288	
	(4) Transferred from separate account.....	7c(4)		
	(5) Other (specify below)	7c(5)	48866	
	▶ MARKET VALUE CREDIT			

(6) Total additions	7c(6)	1034154
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d	Total of balance and additions (add lines 7b and 7c(6))	7d	15409767
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e	Deductions:			
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	1481000	
	(2) Administration charge made by carrier.....	7e(2)	92983	
	(3) Transferred to separate account.....	7e(3)		
	(4) Other (specify below)	7e(4)		
	▶			

(5) Total deductions	7e(5)	1573983
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f	Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	13835784
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶ 006
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2020			
2	Assets:			
a	Market value	2a	6428204517	
b	Actuarial value	2b	6065801965	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment.....	8301	3583049988	3583049988
b	For terminated vested participants.....	1229	112997615	112997615
c	For active participants	4605	1724970576	1795307003
d	Total.....	14135	5421018179	5491354606
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a	Funding target disregarding prescribed at-risk assumptions		4a	
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....		4b	
5	Effective interest rate	5	5.42 %	
6	Target normal cost.....	6	101709931	

Statement by Enrolled Actuary	
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.	
SIGN HERE	
Signature of actuary	08/25/2021
BRIAN P. LEVINE	Date
Type or print name of actuary	20-06424
AON CONSULTING, INC.	Most recent enrollment number
Firm name	214-989-2661
5005 LBJ FREEWAY SUITE 1400 DALLAS, TX 75244	Telephone number (including area code)
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐
For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.
Schedule SB (Form 5500) 2020 v. 200204

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	731095620
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	117341899
9	Amount remaining (line 7 minus line 8)	0	613753721
10	Interest on line 9 using prior year's actual return of <u>23.64</u> %	0	145091380
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		65518753
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.57</u> %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		15488633
c	Total available at beginning of current plan year to add to prefunding balance		81007386
d	Portion of (c) to be added to prefunding balance		81007386
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	839852487

Part III Funding Percentages			
14	Funding target attainment percentage	14	95.16 %
15	Adjusted funding target attainment percentage	15	110.46 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	96.14 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/21/2021	105443725	0			
Totals ►			18(b)	105443725	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a	Contributions allocated toward unpaid minimum required contributions from prior years.	19a 0
b	Contributions made to avoid restrictions adjusted to valuation date	19b 0
c	Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 98444039
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
0	0	0
		(4) 4th 0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost
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21 Discount rate:			
a Segment rates:	1st segment: 3.64 %	2nd segment: 5.21 %	3rd segment: 5.94 % ☐ N/A, full yield curve used
b Applicable month (enter code)	21b		4
22 Weighted average retirement age	22		59
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

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

Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years
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28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII	Minimum Required Contribution For Current Year
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31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	101709931	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	265405128	50111052	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	151820983	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	140157278	140157278
36 Additional cash requirement (line 34 minus line 35)	36	11663705	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	98444039	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	86780334	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	86780334	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX	Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)
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41 If an election was made to use PRA 2010 funding relief for this plan:	
a Schedule elected	☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2020
		This Form is Open to Public Inspection.
For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020		
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ▶	006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GLOBAL TRUST COMPANY
26-3761443

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
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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) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	2504760	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

SILCHESTER INTERNATIONAL INVESTORS

45-3056700

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 40 52	NONE	1677329	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1628234	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BLACKROCK INSTITUTIONAL TRUST CO.

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	1322746	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

FIDELITY INSTITUTIONAL ASSET MGT

20-2159373

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1239837	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST CORPORATION

36-2723087

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 52 59	TRUSTEE	689367	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

NTES, LLC

85-0097942

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35 50	EMPLOYER	516744	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 19 21 28 52 62 68	TRUSTEE	440470	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

NUMERIC INVESTORS, LLC

04-3068821

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	375938	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

ARONSON & JOHNSON & ORTIZ, LP

23-2312104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	354891	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AON HEWITT INVESTMENT CONSULTING

36-2235791

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

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

STATE STREET GLOBAL ADVISORS

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 51 52 99	NONE	96770	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

DIMENSIONAL FUND ADVISORS, LP

30-0447847

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	77230	Yes ☒ No ☐	Yes ☐ No ☒	0	Yes ☒ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="text-align: center; border: 1px solid black; padding: 5px;">2020</div> This Form is Open to Public Inspection.
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

A Name of plan <u>NTESS RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN) ►	<u>006</u>
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C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC</u>	D Employer Identification Number (EIN) <u>85-0097942</u>
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Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: SHORT TERM FUND

b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE COMPANY

c EIN-PN <u>22-1211670-044</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>5967345</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: CONSERVATIVE STOCK FD (CORE EQUITY)

b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE COMPANY

c EIN-PN <u>22-1211670-007</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3680994</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE SHORT-TERM INV FD

b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY

c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>32659160</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF BLACKROCK RUSSELL 3000 INDEX FD

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

c EIN-PN <u>94-3302956-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>589341107</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF HARDING LOEVNER EM COLTV INV FD

b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY

c EIN-PN <u>27-6075499-002</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>270992681</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI CANADA INDX SEC LEND

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

c EIN-PN <u>90-0337987-125</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>24468312</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI CANADA SMALL CAP INDX

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

c EIN-PN <u>90-0337987-078</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>39831334</u>
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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

c EIN-PN 04-0025081-240	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 244600633
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI EAFE SM CAP INDX SL FD

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

c EIN-PN 90-0337987-077	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 43242976
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF SILCHESTER INTL VAL EQUITY GR TR

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

c EIN-PN 36-7045783-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 344633629
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a Name of MTIA, CCT, PSA, or 103-12 IE: CF DFA US SM CAP COLTV INV FD S

b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY

c EIN-PN 61-6611861-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 160337339
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2020 This Form is Open to Public Inspection
For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020		
A Name of plan NTESS RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ►	006
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONAL TECHNOLOGY & ENGINEERING SOLUTIONS OF SANDIA, LLC	D Employer Identification Number (EIN) 85-0097942	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	100220000	105443725
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	113057101	116793855
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	33636485	72577064
(2) U.S. Government securities	1c(2)	600484897	589278216
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	387018080	367145265
(B) All other	1c(3)(B)	3451994609	4021390121
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	526663351	353918610
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	4388835	3024463
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	881857456	1369625342
(10) Value of interest in pooled separate accounts	1c(10)	32105984	9648339
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	471020433	344633629
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	14375613	13835784
(15) Other.....	1c(15)	117556576	118569507

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities.....	1d(1)	
(2)	Employer real property.....	1d(2)	
e	Buildings and other property used in plan operation	1e	
f	Total assets (add all amounts in lines 1a through 1e)	1f	6734379420 7485883920
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	3270536 2766158
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j	304287174 366258519
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	307557710 369024677
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	6426821710 7116859243

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
Income			
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	105443725
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers).....	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)	105443725
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	119724
	(B) U.S. Government securities	2b(1)(B)	4624274
	(C) Corporate debt instruments	2b(1)(C)	155741645
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans.....	2b(1)(E)	
	(F) Other	2b(1)(F)	2549475
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	163035118
(2)	Dividends: (A) Preferred stock.....	2b(2)(A)	
	(B) Common stock	2b(2)(B)	8838952
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	531787
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	9370739
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	0
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B)	549993466
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	549993466

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		170288580
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		535010
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		20627863
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		6757706
d Total income. Add all income amounts in column (b) and enter total.....	2d		1026052207

Expenses**e** Benefit payment and payments to provide benefits:

(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	322637268	
(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)		322637268
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)	536927	
(3) Investment advisory and management fees	2i(3)	10293163	
(4) Other.....	2i(4)	2379316	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		13377406
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		336014674

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		690037533
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 Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

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

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

(1) Name: 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.)

	Yes	No	Amount
4a		X	

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

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

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4306296.

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration 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>2020</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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

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

Part III	Amendments
-----------------	-------------------

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
--	-----------------------------------	-----------------------------------	-------------------------------	--

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?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

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

Schedule R (Form 5500) 2020
v. 200204

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 deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

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, 2020 and 2019
With Independent Auditor's Report**

NTESS RETIREMENT INCOME PLAN
For the Years Ended December 31, 2020 and 2019

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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

Report on the Financial Statements

We have audited the accompanying financial statements of the NTESS Retirement Income Plan (Plan), which comprise the statements of net assets available for benefits as of December 31, 2020 and 2019, the related statements of changes in net assets available for benefits for the year ended December 31, 2020, 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 for the 2020 Financial Statements

Our responsibility is to express an opinion on the 2020 financial statements based on our audit. We conducted our audit in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the Plan's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

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We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion on the 2020 financial statements.

Auditor's Responsibility for the 2019 Financial Statements

Our responsibility is to express an opinion on the 2019 financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matters described in the Basis for Disclaimer of Opinion on the 2019 Financial Statements 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 on the 2019 Financial Statements

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the investment assets held by the Northern Trust Company and Prudential Life Insurance Company of America, the trustees of the Plan, and transactions in those assets were excluded from the scope of our audit of the Plan's 2019 financial statements, except for comparing the information provided by the trustees, which is summarized in Note 4, with the related information included in the financial statements.

Disclaimer of Opinion on the 2019 Financial Statements

Because of the significance of the matter described in the Basis for Disclaimer of Opinion on the 2019 Financial Statements 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 the 2019 financial statements.

Opinion on the 2020 Financial Statements

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding the Plan's net assets available for benefits as of December 31, 2020, and the changes therein for the year then ended and its financial status as of December 31, 2019, and changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Report on Supplementary Information

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of assets (held at end of year) as of December 31, 2020 and acquisitions and dispositions within the Plan year and reportable transactions for the year ended December 31, 2020 are presented for the purpose of additional analysis and are not a required part of the financial statements, but are supplementary information required by the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the



Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

Report on Form and Content of the 2019 Financial Statements in Compliance with DOL Rules and Regulations

The form and content of the information included in the 2019 financial statements, other than that derived from the information certified by the trustees, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Mitchell Titus, LLP

August 31, 2021

NTESS RETIREMENT INCOME PLAN

Statements of Net Assets Available for Benefits

As of December 31, 2020 and 2019

	2020	2019
ASSETS		
<i>Assets held in insurance company pooled separate accounts, at fair value</i>		
Short-Term Fund	\$ 5,967,345	\$ 28,913,513
Conservative Stock Fund	3,680,994	3,192,471
	9,648,339	32,105,984
Assets held in unallocated insurance contract, at contract value	13,835,784	14,375,613
<i>Investments</i>		
Common stocks	353,918,610	526,663,351
Fixed income	4,990,804,341	4,452,856,821
Derivatives	10,117,232	12,704,939
Cash and cash equivalents	72,577,064	33,636,485
Common/collective trusts	1,209,288,003	881,857,456
103-12 entities	504,970,968	471,020,433
Total investments	7,165,160,341	6,425,221,082
Investments held as collateral on securities on loan	98,485,999	95,881,237
<i>Receivables</i>		
Contributions from employer	105,443,725	100,220,000
Accrued income	42,765,476	43,825,661
Due from broker for sale of securities	74,028,379	69,231,440
Total assets	7,485,883,920	6,734,379,420
LIABILITIES		
Administrative expenses payable	2,766,158	3,270,536
Due to broker for securities purchased	262,876,057	206,270,961
Collateral of securities on loan	98,485,999	95,881,237
Payable for foreign currency forward contracts	185,336	94,615
Derivatives	4,711,127	2,040,361
Total liabilities	369,024,677	307,557,710
Net assets available for benefits	\$ 7,116,859,243	\$ 6,426,821,710

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, 2020 and 2019

	<u>2020</u>	<u>2019</u>
ADDITIONS		
<i>Investment income</i>		
Interest and dividend income	\$ 179,095,089	\$ 187,042,417
Net appreciation in fair value of investments	<u>741,444,919</u>	<u>1,056,630,521</u>
Total investment income	920,540,008	1,243,672,938
Plan Sponsor contributions	105,443,725	100,220,000
Other	<u>68,474</u>	<u>146,245</u>
Total additions	<u>1,026,052,207</u>	<u>1,344,039,183</u>
DEDUCTIONS		
Benefit payments	322,637,268	307,965,138
Administrative expenses	<u>13,377,406</u>	<u>21,691,920</u>
Total deductions	<u>336,014,674</u>	<u>329,657,058</u>
Changes in net assets	690,037,533	1,014,382,125
<i>Net assets available for benefits</i>		
Beginning of year	<u>6,426,821,710</u>	<u>5,412,439,585</u>
End of year	<u>\$ 7,116,859,243</u>	<u>\$ 6,426,821,710</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, 2020 and 2019

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 2020 and 2019. NTESS may, at its discretion, contribute amounts in excess of the minimum required contribution.

The Plan Sponsor made contributions of \$105,443,725 and \$100,220,000 for the years ended December 31, 2020 and 2019, 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 2.03% for the year ended December 31, 2020 and 2.37% for the year ended December 31, 2019, were \$278,660 and \$313,826 at December 31, 2020 and 2019, respectively.

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2020 and 2019

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, 2020 and 2019

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 includes the Plan's gains and losses on investments bought, sold, and held during the year.

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2020 and 2019

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, 2020 and 2019, 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, 2020 and 2019 as indicated below.

	2020		2019	
	Notional Amount	Amount Included in Fair Value of Asset	Notional Amount	Amount Included in Fair Value of Asset
CASH AND CASH EQUIVALENTS				
<i>Foreign currency</i>				
Contracts – receivable	2,507,865	\$ 11,466	103,325	\$ 3,746
Contracts – payable	8,763,072	(196,802)	5,233,180	(98,361)
Net (payable)/receivable		<u>\$ (185,336)</u>		<u>\$ (94,615)</u>
DERIVATIVE ASSETS				
Futures contracts	79,043,180	\$ -	(70,958,156)	\$ -
Options contracts	(11,900,000)	-	249,100,000	12,657
Swaps contracts	352,842,000	10,117,232	460,017,853	12,692,282
Derivative assets		10,117,232		12,704,939
DERIVATIVE LIABILITIES				
Futures contracts	(28,007,742)	-	85,584,874	-
Options contracts	(207,600,000)	(187,232)	(192,400,000)	(207,147)
Swaps contracts	163,850,000	(4,523,895)	88,500,000	(1,833,214)
Derivative liabilities		<u>(4,711,127)</u>		<u>(2,040,361)</u>
Net derivatives		<u>\$ 5,406,105</u>		<u>\$ 10,664,578</u>

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2020 and 2019

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

Derivative Instruments *(continued)*

Derivative instruments investment income for the years ended December 31, 2020 and 2019 was as follows.

	<u>2020</u>	<u>2019</u>
Futures contracts	\$ 7,195,993	\$ 2,686,079
Swaps contracts	(5,308,398)	3,178,730
Rights/warrants	-	37
Options contracts	<u>1,828,956</u>	<u>2,163,401</u>
Derivatives net gain/(loss)	<u>\$ 3,716,551</u>	<u>\$ 8,028,247</u>

Foreign Currency Forward Contracts

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

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2020 and 2019

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, 2020, 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 2017.

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 Plan adopted the ASU, effective January 1, 2020. The adoption of this ASU did not have an impact on the Plan's net assets or changes in net assets.

Subsequent Events

The Plan Sponsor evaluated subsequent events and transactions through August 31, 2021, 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, 2020 and 2019

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 5.00% (5.75% 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-2020 for healthy participants, Pri-2012 amounts weighted contingent survivor mortality table projected generationally from 2012 with Scale MP-2020 for surviving spouses, and the Pri-2012 amounts weighted disabled retirement mortality table projected generationally from 2012 with Scale MP-2020 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:

	December 31, 2019
Vested benefits of participants	
currently receiving payments	\$ 3,589,198,245
Other vested benefits	1,998,964,271
Non-vested benefits	69,826,170
Total	<u>\$ 5,657,988,686</u>

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2020 and 2019

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	\$ 429,684,146
Interest accumulation	282,579,721
Benefits accrued	187,428,298
Benefits paid	<u>(307,962,729)</u>
Net decrease	591,729,436
<i>Actuarial present value of accumulated plan benefits</i>	
Beginning of year	<u>5,066,259,250</u>
End of year	<u>\$ 5,657,988,686</u>

NOTE 4 INVESTMENTS

Investment information disclosed in the accompanying financial statements and supplemental schedules, for investments held as of December 31, 2019, and net appreciation in fair value of investments, interest, and dividends for the year ended December 31 2019, 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, 2020 and 2019

NOTE 4 INVESTMENTS *(continued)*

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

	2020	2019
Short-term fund	\$ 5,967,345	\$ 28,913,513
Conservative stock fund	3,680,994	3,192,471
Fixed dollar account	13,835,784	14,375,613
<i>Equity</i>		
U.S. equity securities	353,918,610	521,789,681
International equity securities	-	4,873,670
<i>Fixed income</i>		
Government debt securities	552,485,085	560,317,848
Corporate debt securities	4,388,535,386	3,839,012,689
Other fixed income	49,783,870	53,526,284
Derivatives	10,117,232	12,704,939
Common/collective trusts	1,209,288,003	881,857,456
103-12 entities	504,970,968	471,020,433
Cash and cash equivalents	72,577,064	33,636,485
Total investments	\$ 7,165,160,341	\$ 6,425,221,082

Investment income for the years ended December 31, 2020 and 2019 was as follows.

	2020	2019
<i>Investment income</i>		
Net appreciation in the fair value of investments	\$ 741,444,919	\$ 1,056,630,521
Dividend income	9,370,739	10,790,121
Interest income	163,035,118	165,086,965
Other investment income	6,689,232	11,165,331
Total investment income of the Plan	\$ 920,540,008	\$ 1,243,672,938

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2020 and 2019

NOTE 4 INVESTMENTS *(continued)*

In 2020 and 2019, 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, 2020 and 2019 was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2020 and 2019 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, 2020 and 2019, loaned securities had a fair value of \$96,295,865 and \$93,585,288, respectively.

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

For the Years Ended December 31, 2020 and 2019	Gross Amounts of Recognized Liabilities	Net Amount of Liabilities Presented in the Financial Statements	Gross Amounts not Offset in the Financial Statements	Net Amount
2020	\$ 98,485,999	\$ 98,485,999	\$ 96,295,865	\$ 2,190,134
2019	\$ 95,881,237	\$ 95,881,237	\$ 93,585,288	\$ 2,295,949

Cash received as collateral for securities loaned at December 31, 2020 and 2019 totaled \$26,666,093 and \$28,476,948, 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, 2020 and 2019 totaled \$71,819,906 and \$67,404,289, respectively. These securities were held in a separate account at December 31, 2020 and 2019. 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, 2020 and 2019

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, 2020 and 2019.

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

NTSS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2020 and 2019

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 \$72,577,064 and \$33,636,485 is not reflected in the fair value measurement tables at December 31, 2020 and 2019, 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, 2020 and 2019

NOTE 5 FAIR VALUE MEASUREMENTS *(continued)*

The Plan's assets at fair value as of December 31, 2020 were as follows:

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Pooled separate accounts	\$ -	\$ 9,648,339	\$ -	\$ 9,648,339
Assets held in unallocated insurance contract	-	-	13,835,784	13,835,784
<i>Equities</i>				
U.S. equity securities	353,918,610	-	-	353,918,610
<i>Fixed income</i>				
Government debt securities	-	552,485,085	-	552,485,085
Corporate debt securities	-	4,388,535,386	-	4,388,535,386
Other fixed income	-	49,783,870	-	49,783,870
Derivatives	-	10,117,232	-	10,117,232
Common/collective trusts	-	1,209,288,003	-	1,209,288,003
103-12 entities	-	504,970,968	-	504,970,968
Total	<u>\$ 353,918,610</u>	<u>\$6,724,828,883</u>	<u>\$ 13,835,784</u>	<u>\$7,092,583,277</u>

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
Total	<u>\$ 526,663,351</u>	<u>\$5,850,545,633</u>	<u>\$ 14,375,613</u>	<u>\$6,391,584,597</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, 2020:

Level 3 Asset Reconciliation
Year Ended December 31, 2020

Balance, beginning of year	\$ 14,375,613
Income	1,037,629
Disbursements	<u>(1,577,458)</u>
Balance, end of year	<u><u>\$ 13,835,784</u></u>

NTESS RETIREMENT INCOME PLAN

Notes to Financial Statements

For the Years Ended December 31, 2020 and 2019

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, 2019:

Level 3 Asset Reconciliation
Year Ended December 31, 2019

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

NOTE 6 RELATED-PARTY TRANSACTIONS

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

The Plan holds units of trust funds managed by Prudential, a trustee of the Plan. This transaction qualifies as party-in-interest transactions; however, they are exempt from the prohibited transactions rules under ERISA. During 2020 and 2019, the Plan paid Prudential \$37,672 and \$34,806 in trustee and transactional fees, respectively. The Plan also owed the trustee \$455,130 and \$450,297 in fees as of December 31, 2020 and 2019, respectively.

SUPPLEMENTAL SCHEDULE

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)
As of December 31, 2020

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
<i>*Pooled separate accounts with Prudential Insurance Company of America</i>			
Short-term fund	Interest-bearing cash account, variable interest, 420,814 units	\$ 5,967,345	\$ 5,967,345
Conservative stock fund	Common stock account, 17,796 units	693,427	3,680,994
*Unallocated insurance contract with Prudential Insurance Company of America	Variable rate, 6.96%	13,835,784	13,835,784
Investments held at Northern Trust	See attached schedule	<u>5,514,811,785</u>	<u>7,141,676,218</u>
		<u>\$ 5,535,308,341</u>	<u>\$ 7,165,160,341</u>

*Party-in-interest.

NTESS RETIREMENT INCOME PLAN

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

Investments held at Northern Trust

As of December 31, 2020

* 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
* PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	2,188,000	2,361,434	2,831,104
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	785,000	803,953	944,789
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000	44,024	113,134
* PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000	1,950,000	2,121,222
* PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	1,700,000	1,688,406	2,062,679
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000	4,329,640	6,149,347
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	1,853,000	1,762,886	2,251,480
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000	336,000	869,562
\$ GEN CORP NEW 3.875% DUE 04-15-2027	3,000,000	2,997,780	3,474,802
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	300,000	372,816	379,672
1ST INDL RLTY TR INC COM	17,200	729,712	724,636
3M CO 4.0% 09-14-2048	1,100,000	1,086,921	1,413,877
3M CO COM	19,700	2,787,127	3,443,363
3M CO FIXED 3.625% 10-15-2047	440,000	439,552	524,644
ABBOTT LAB COM	23,100	2,444,630	2,529,219
ABBOTT LABS 4.75% 04-15-2043	2,474,000	2,593,998	3,474,090
ABBOTT LABS 4.75% 04-15-2043	2,010,000	2,023,939	2,822,523
ABBOTT LABS 4.75% DUE 11-30-2036	865,000	872,448	1,189,824
ABBOTT LABS 4.9% DUE 11-30-2046	1,905,000	2,612,723	2,824,170
ABBOTT LABS 5.3 DUE 05-27-2040	180,000	243,378	265,038
ABBVIE INC 3.6% 05-14-2025	1,850,000	1,846,762	2,061,062
ABBVIE INC 4.05% DUE 11-21-2039 REG	6,060,000	6,506,971	7,333,961
ABBVIE INC 4.05% DUE 11-21-2039 REG	5,642,000	5,855,351	6,828,088
ABBVIE INC 4.25% DUE 11-21-2049 REG	2,420,000	2,439,996	3,034,247
ABBVIE INC 4.3% DUE 05-14-2036	675,000	699,036	830,639
ABBVIE INC 4.4% DUE 11-06-2042	3,745,000	3,717,680	4,702,809
ABBVIE INC 4.45% DUE 05-14-2046	390,000	415,732	496,154
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000	5,925,400	7,633,140
ABBVIE INC 4.55% DUE 03-15-2035 REG	2,920,000	2,950,853	3,691,776
ABBVIE INC 4.625% DUE 10-01-2042 REG	215,000	198,299	273,000
ABBVIE INC 4.75% 03-15-2045	1,321,000	1,279,098	1,726,446
ABBVIE INC 4.75% 03-15-2045	741,000	800,397	968,431
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,243,000	1,215,876	1,645,160
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,100,000	1,136,050	1,455,894
ABBVIE INC 4.85% DUE 06-15-2044 REG	835,000	837,301	1,105,156
ABBVIE INC 4.875% DUE 11-14-2048	880,000	870,698	1,190,176
ABBVIE INC 4.875% DUE 11-14-2048	100,000	98,943	135,247
ABBVIE INC 4.875% DUE 11-14-2048	395,000	532,658	534,227
ABBVIE INC COM USD0.01	12,000	1,018,376	1,285,800
ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,705,000	1,740,362	2,141,607
ABBVIE INC FIXED 4.7% DUE 05-14-2045	625,000	622,371	817,635
ABBVIE INC FIXED 4.7% DUE 05-14-2045	432,000	430,928	565,149
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000	598,392	690,511
ACE CAP TR II 9.7% DUE 04-01-2030	220,000	327,250	336,766
ACE INA HLDGS INC 4.15% DUE 03-13-2043	300,000	382,077	389,256
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000	268,199	320,130
ACTIVISION 2.5% DUE 09-15-2050	885,000	865,761	864,996
ACTIVISION 4.5% DUE 06-15-2047	2,600,000	2,562,404	3,384,833
ACTIVISION BLIZZARD INC COM STK	34,300	2,414,077	3,184,755
ADOBE SYS INC COM	17,620	6,850,108	8,812,114
ADVANCED MICRO DEVICES INC COM	4,200	371,944	385,182
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048	360,000	360,000	470,921
ADVOCATE HLTH & 3.387% DUE 10-15-2049	610,000	613,500	692,504
AEP TEX INC 2.1% DUE 07-01-2030	985,000	981,030	1,029,768
AEP TEX INC 4.15% DUE 05-01-2049	2,400,000	2,396,736	2,967,236
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	504,000	501,464	561,701
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	670,000	766,761	812,305
AES CORP COM	19,500	377,980	458,250
AETNA INC 4.125% DUE 11-15-2042	1,440,000	1,407,214	1,707,564
AETNA INC 4.125% DUE 11-15-2042	430,000	419,344	509,897
AETNA INC NEW 3.875% DUE 08-15-2047	476,000	475,343	567,713

AETNA INC NEW 4.75% DUE 03-15-2044	990,000	1,024,174	1,274,187
AETNA INC NEW 4.75% DUE 03-15-2044	376,000	375,098	483,934
AETNA INC NEW 6.75% DUE 12-15-2037	220,000	275,145	334,827
AETNA INC NEW 6.75% DUE 12-15-2037	300,000	417,069	456,583
AFLAC INC 4.75% DUE 01-15-2049	1,170,000	1,171,237	1,632,722
AFLAC INC COM	20,200	749,511	898,294
AGILENT TECHNOLOGIES INC COM	3,000	353,072	355,470
AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000	1,228,087	1,559,378
AHS HOSP CORP 5.024% DUE 07-01-2045	2,463,000	3,018,142	3,426,474
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	610,000	608,633	657,419
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	280,000	304,450	307,755
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	130,000	129,527	142,886
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	1,000,000	996,360	1,099,123
ALABAMA POWER CO 3.7% 12-01-2047	5,000,000	5,113,000	6,087,100
ALABAMA PWR CO 3.45% DUE 10-01-2049	890,000	896,335	1,044,195
ALABAMA PWR CO 3.45% DUE 10-01-2049	423,000	421,583	496,286
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000	2,021,020	2,419,463
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,034,000	2,191,798	2,460,594
ALABAMA PWR CO 4.15% DUE 08-15-2044	705,000	699,388	894,419
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000	4,464,180	5,709,057
ALABAMA PWR CO 4.3% DUE 01-02-2046	200,000	223,066	263,993
ALEXANDRIA REAL 3.375% DUE 08-15-2031	580,000	579,182	663,647
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000	2,096,955	2,439,264
ALEXANDRIA REAL 4% DUE 02-01-2050	240,000	281,786	298,197
ALEXANDRIA REAL 4% DUE 02-01-2050	190,000	224,337	236,073
ALEXANDRIA REAL 4.9% DUE 12-15-2030	2,295,000	2,293,462	2,920,562
ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033	705,000	703,675	703,872
ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033	335,000	334,370	334,464
ALEXION PHARMACEUTICALS INC COM	15,000	1,554,377	2,343,600
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	480,000	480,000	545,447
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	2,100,000	2,237,487	2,386,331
ALLISON TRANSMISSION HOLDING	14,200	578,516	612,446
ALLSTATE CORP 3.85% DUE 08-10-2049	1,500,000	1,489,545	1,880,567
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000	2,534,209	3,361,051
ALLSTATE CORP 4.2% DUE 12-15-2046	625,000	649,206	825,406
ALLSTATE CORP 4.5% DUE 06-15-2043	475,000	614,978	635,805
ALLSTATE CORP 5.75% DUE 08-15-2053	2,144,000	2,314,380	2,294,209
ALLSTATE CORP COM	28,500	2,675,492	3,133,005
ALLY FINL INC 8% DUE 11-01-2031	405,000	564,979	594,487
ALLY FINL INC 8% DUE 11-01-2031	900,000	1,066,594	1,321,083
ALLY FINL INC COM	62,500	1,781,727	2,228,750
ALPHABET INC 1.9% DUE 08-15-2040	490,000	486,918	480,916
ALPHABET INC 1.9% DUE 08-15-2040	1,080,000	1,073,207	1,059,979
ALPHABET INC 2.05% 08-15-2050	1,360,000	1,348,508	1,298,025
ALPHABET INC 2.05% 08-15-2050	3,655,000	3,507,006	3,488,442
ALPHABET INC 2.25% DUE 08-15-2060	980,000	935,378	947,629
ALPHABET INC CAP STK USD0.001 CL C	4,075	5,177,000	7,138,911
ALPHABET INC CAPITAL STOCK USD0.001 CL A	7,107	9,896,613	12,456,012
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,115,000	1,109,946	1,177,760
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,600,000	1,250,736	1,690,060
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,380,000	2,169,252	2,659,803
ALTRIA GROUP INC 4.25% DUE 08-09-2042	750,000	716,633	838,173
ALTRIA GROUP INC 4.5% DUE 05-02-2043	1,220,000	1,087,074	1,397,794
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	2,490,000	2,702,459	3,182,456
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	400,000	371,284	511,238
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	1,000,000	1,104,650	1,278,095
ALTRIA GROUP INC 5.8% DUE 02-14-2039	1,075,000	1,405,602	1,416,392
ALTRIA GROUP INC 5.8% DUE 02-14-2039	790,000	788,143	1,040,883
ALTRIA GROUP INC 5.95% DUE 02-14-2049	2,176,000	2,197,429	3,048,487
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,000,000	997,220	1,400,959
ALTRIA GROUP INC 6.2% DUE 02-14-2059	530,000	637,886	744,115
ALTRIA GROUP INC 6.2% DUE 02-14-2059	120,000	119,647	168,479
ALTRIA GROUP INC 6.2% DUE 02-14-2059	800,000	797,648	1,123,192
ALTRIA GROUP INC COM	40,800	1,553,376	1,672,800
AMAZON COM INC 2.5% DUE 06-03-2050	80,000	79,182	83,006
AMAZON COM INC 2.5% DUE 06-03-2050	920,000	934,716	954,565
AMAZON COM INC 2.7% DUE 06-03-2060	2,685,000	2,687,404	2,871,182
AMAZON COM INC 2.7% DUE 06-03-2060	535,000	528,666	572,098
AMAZON COM INC 2.7% DUE 06-03-2060	2,100,000	2,075,136	2,245,617

AMAZON COM INC 4.05% 08-22-2047	295,000	382,677	389,533
AMAZON COM INC 4.05% 08-22-2047	262,000	261,001	345,958
AMAZON COM INC 4.8% DUE 12-05-2034	675,000	729,648	926,177
AMAZON COM INC 4.95% DUE 12-05-2044	390,000	516,929	572,132
AMAZON COM INC 4.95% DUE 12-05-2044	595,000	779,052	872,868
AMAZON COM INC COM	5,234	11,571,125	17,046,772
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,315,000	2,291,223	2,887,891
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,040,000	2,049,320	2,544,837
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,000,000	5,437,920	5,699,734
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,140,000	2,670,364	3,049,358
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,732,000	2,709,652	3,892,918
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,065,000	1,088,960	1,364,457
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,790,000	1,779,922	2,293,312
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000	1,221,048	1,722,443
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	430,000	532,499	538,655
AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,220,000	1,488,536	1,813,615
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	250,000	286,990	326,484
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,413,516	1,570,033
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,422,096	1,570,033
AMEREN ILL CO 4.15% DUE 03-15-2046	995,000	1,087,730	1,260,735
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050	655,000	673,924	765,478
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000	824,712	975,084
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	2,500,000	2,495,950	2,712,302
AMERICAN WTR CAP CORP 4.15% 06-01-2049	1,600,000	1,591,520	2,118,508
AMERICAN WTR WKS CO INC NEW COM	2,300	345,558	352,981
AMERN CAMPUS 3.3% DUE 07-15-2026	500,000	498,520	545,767
AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000	2,185,293	2,900,389
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000	4,276,780	5,197,635
AMERN INTL GROUP 3.875% DUE 01-15-2035	968,000	964,796	1,161,484
AMERN INTL GROUP 3.875% DUE 01-15-2035	360,000	373,000	431,957
AMERN INTL GROUP 4.5% DUE 07-16-2044	995,000	1,053,200	1,274,976
AMERN INTL GROUP 4.5% DUE 07-16-2044	2,655,000	3,207,888	3,402,071
AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000	4,275,934	5,509,946
AMERN INTL GROUP 4.7% DUE 07-10-2035	500,000	496,985	645,396
AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000	1,130,269	1,447,442
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000	1,355,350	1,456,147
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,740,000	1,730,085	1,792,248
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,100,000	1,089,154	1,133,030
AMERN TOWER CORP 3.7% DUE 10-15-2049	2,040,000	2,159,835	2,317,970
AMERN WTR CAP CORP 4% DUE 12-01-2046	910,000	903,731	1,149,002
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	645,000	675,010	848,011
AMGEN INC 3.375% 02-21-2050	1,000,000	999,620	1,117,280
AMGEN INC 4.4% 05-01-2045	1,833,000	1,929,039	2,352,594
AMGEN INC 4.563% DUE 06-15-2048	1,300,000	1,312,194	1,721,841
AMGEN INC 4.563% DUE 06-15-2048	1,815,000	2,151,301	2,403,954
AMGEN INC 4.663% DUE 06-15-2051	2,800,000	2,833,740	3,819,324
AMGEN INC 4.95% DUE 10-01-2041	470,000	499,282	635,833
AMGEN INC 5.15% DUE 11-15-2041	698,000	716,699	973,073
AMGEN INC COM	9,380	1,956,939	2,156,650
AMGEN INC FIXED 3.15% 02-21-2040	3,640,000	3,753,207	4,006,948
ANHEUSER BUSCH 3.75% DUE 07-15-2042	205,000	184,268	233,219
ANHEUSER BUSCH 3.75% DUE 07-15-2042	1,310,000	1,286,158	1,490,327
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,632,000	1,696,666	2,512,272
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,106,000	1,102,074	1,702,557
ANHEUSER BUSCH 8% DUE 11-15-2039	365,000	569,108	619,399
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	560,000	657,508	695,393
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	4,000,000	4,145,651	4,967,091
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	1,035,000	1,451,677	1,471,639
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	1,273,000	1,268,761	1,810,044
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	1,440,000	1,776,504	1,956,303
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	4,500,000	4,487,490	6,113,448
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000	4,223,282	5,103,346
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	1,370,000	1,327,901	1,705,264
ANHEUSER-BUSCH 4% DUE 01-17-2043	3,409,000	3,485,532	3,915,887
ANHEUSER-BUSCH 4% DUE 01-17-2043	390,000	359,693	447,989
ANHEUSER-BUSCH 4% DUE 01-17-2043	500,000	463,045	574,345
ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000	1,172,942	1,320,995
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,425,000	1,404,409	1,764,432
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	475,000	490,873	588,144

ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,984,000	2,126,338	2,510,556
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	220,000	226,539	278,388
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	140,000	153,933	175,578
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	1,742,000	1,727,472	2,184,696
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	1,086,000	1,174,475	1,421,152
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	5,492,000	6,309,817	7,057,256
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	1,005,000	1,049,199	1,320,300
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000	1,012,821	1,248,044
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	6,965,000	7,736,937	8,847,551
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	8,560,000	8,801,200	10,873,659
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	5,327,000	5,799,589	6,926,328
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	5,645,000	6,354,064	7,339,802
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,900,000	1,898,556	2,398,294
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,510,000	1,888,376	1,906,012
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,394,000	1,588,770	1,759,590
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	1,105,000	1,328,594	1,418,721
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	600,000	599,496	770,346
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	340,000	536,625	587,403
ANTHEM INC 3.125% DUE 05-15-2050	565,000	570,045	620,238
ANTHEM INC 4.375% 12-01-2047	1,000,000	925,500	1,288,922
ANTHEM INC 4.375% 12-01-2047	1,667,000	1,750,741	2,148,633
ANTHEM INC 4.65% DUE 01-15-2043	115,000	117,034	150,713
ANTHEM INC 4.65% DUE 01-15-2043	250,000	290,168	327,637
ANTHEM INC 4.65% DUE 08-15-2044	600,000	599,190	789,180
ANTHEM INC 4.65% DUE 08-15-2044	718,000	782,634	944,385
ANTHEM INC COM	5,190	1,406,209	1,666,457
ANTHEM INC FIXED 3.7% 09-15-2049	1,100,000	1,093,279	1,314,367
ANTHEM INC FIXED 3.7% 09-15-2049	1,175,000	1,146,499	1,403,983
ANTHEM INC FIXED 4.625% DUE 05-15-2042	2,065,000	2,187,688	2,692,581
AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000	1,412,617	1,654,625
AON CORPORATION 2.8% 05-15-2030	1,400,000	1,400,777	1,527,361
AON CORPORATION 2.8% 05-15-2030	1,300,000	1,299,545	1,418,264
AON PLC 4.45% DUE 05-24-2043	345,000	319,746	420,193
AON PLC 4.6% DUE 06-14-2044	1,425,000	1,438,451	1,896,321
AP MOLLER MAERSK 4.5% DUE 06-20-2029	1,000,000	993,880	1,169,596
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	730,000	820,489	912,472
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000	260,341	340,407
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000	3,971,080	5,138,220
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	626,000	676,868	816,129
APPLE INC 2.55% DUE 08-20-2060 REG	1,000,000	989,330	1,028,482
APPLE INC 2.55% DUE 08-20-2060 REG	295,000	292,576	303,402
APPLE INC 2.65% DUE 05-11-2050 REG	6,100,000	6,374,972	6,474,211
APPLE INC 2.65% DUE 05-11-2050 REG	800,000	838,120	849,077
APPLE INC 3.45% DUE 02-09-2045	1,975,000	1,957,482	2,396,874
APPLE INC 3.45% DUE 02-09-2045	895,000	874,807	1,086,178
APPLE INC 3.75% DUE 09-12-2047	560,000	553,697	701,976
APPLE INC 3.75% DUE 09-12-2047	3,200,000	3,181,728	4,011,294
APPLE INC 3.85% DUE 05-04-2043	1,624,000	1,566,582	2,051,755
APPLE INC 3.85% DUE 05-04-2043	9,000,000	8,431,453	11,370,563
APPLE INC 3.85% DUE 08-04-2046	2,255,000	2,249,024	2,899,851
APPLE INC 3.85% DUE 08-04-2046	2,125,000	2,209,076	2,732,675
APPLE INC 4.375% DUE 05-13-2045	6,799,000	7,263,034	9,317,797
APPLE INC 4.375% DUE 05-13-2045	2,025,000	2,017,609	2,775,193
APPLE INC 4.375% DUE 05-13-2045	448,000	455,582	613,969
APPLE INC 4.5% DUE 02-23-2036	555,000	552,392	747,153
APPLE INC 4.65% DUE 02-23-2046	3,480,000	3,642,630	4,946,667
APPLE INC 4.65% DUE 02-23-2046	2,000,000	2,006,290	2,842,912
APPLE INC 4.65% DUE 02-23-2046	4,145,000	5,292,414	5,891,936
APPLE INC COM STK	167,440	10,018,874	22,217,614
APPLE INC FIXED 2.95% 09-11-2049	445,000	497,950	499,175
APPLE INC FIXED 2.95% 09-11-2049	8,000	7,942	8,974
APPLE INC NT 2.4% 08-20-2050	1,985,000	1,979,521	2,031,496
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	850,000	846,030	924,787
APPLIED MATERIALS INC COM	35,500	2,118,864	3,063,650
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,110,000	1,110,890	1,538,596
APPLIED MATLS INC 4.35% DUE 04-01-2047	2,580,000	2,575,279	3,576,196
APPLIED MATLS INC 5.85% DUE 06-15-2041	270,000	406,558	425,308
APPLIED MATLS INC FIXED 1.75% DUE 06-01-2030	610,000	607,664	633,032
APTIV PLC 4.25% DUE 01-15-2026	400,000	399,768	458,355

APTIV PLC 5.4%	03-15-2049	900,000	896,022	1,122,632
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045		200,000	203,058	257,772
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042		208,000	217,926	268,119
ARIZONA PUB SVC CO 5.05 DUE 09-01-2041		430,000	501,637	586,172
ASCENSION 2.532% DUE 11-15-2029		459,000	473,504	502,882
ASTRAZENECA PLC 4% DUE 09-18-2042		1,670,000	1,776,487	2,061,469
ASTRAZENECA PLC 4.375% 08-17-2048		2,200,000	2,176,768	2,944,522
ASTRAZENECA PLC 4.375% DUE 11-16-2045		300,000	295,806	402,734
ASTRAZENECA PLC 6.45% DUE 09-15-2037		1,200,000	1,703,280	1,852,041
ASTRAZENECA PLC 6.45% DUE 09-15-2037		1,625,000	2,302,076	2,507,972
ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030		1,395,000	1,390,982	1,380,817
AT&T INC 2.25% DUE 02-01-2032		2,805,000	2,815,105	2,845,444
AT&T INC 3.5% DUE 02-01-2061		4,000,000	3,997,440	3,983,919
AT&T INC 3.5% DUE 02-01-2061		535,000	524,996	532,849
AT&T INC 3.5% DUE 06-01-2041		1,840,000	1,834,296	1,983,703
AT&T INC 3.5% DUE 06-01-2041		2,445,000	2,478,278	2,635,953
AT&T INC 3.65% DUE 06-01-2051		1,275,000	1,270,066	1,335,044
AT&T INC 3.65% DUE 06-01-2051		1,455,000	1,455,309	1,523,520
AT&T INC 3.85% DUE 06-01-2060		670,000	668,761	702,315
AT&T INC 4.5% DUE 03-09-2048		530,000	633,578	633,960
AT&T INC 4.5% DUE 05-15-2035		350,000	397,380	424,702
AT&T INC 4.55% DUE 03-09-2049		345,000	396,964	416,023
AT&T INC 4.75% DUE 05-15-2046		1,860,000	1,917,533	2,294,328
AT&T INC 4.9% 06-15-2042		1,125,000	1,149,294	1,399,224
AT&T INC 5.15% DUE 03-15-2042		783,000	815,437	994,350
AT&T INC 5.25% DUE 03-01-2037		2,625,000	2,612,636	3,416,326
AT&T INC 5.35% DUE 09-01-2040		2,878,000	3,426,083	3,773,884
AT&T INC 5.45% DUE 03-01-2047		295,000	375,078	399,367
AT&T INC 5.55% DUE 08-15-2041		700,000	744,114	930,820
AT&T INC 6.375% DUE 03-01-2041		827,000	1,006,719	1,214,065
AT&T INC CORP 4.65% 06-01-2044		509,000	562,852	611,320
AT&T INC CORP 4.65% 06-01-2044		1,075,000	993,312	1,291,099
AT&T INC FIXED 3.1% DUE 02-01-2043		3,975,000	3,916,010	4,034,499
AT&T INC FIXED 4.85% DUE 07-15-2045		546,000	584,535	672,553
AT&T INC FIXED 8.75% 11-15-2031		1,102,000	1,634,896	1,718,080
ATLANTIA SPA 1.875% SNR 13/07/2027 EUR		200,000	219,981	242,557
ATMOS ENERGY CORP 3.375% DUE 09-15-2049		804,000	803,405	935,522
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048		900,000	895,491	1,202,384
AUTOMATIC DATA PROCESSING INC COM		23,300	4,006,669	4,105,460
AUTONATION INC FIXED 4.75% DUE 06-01-2030		500,000	497,395	601,667
AVALONBAY CMNTYS FIXED 4.15% 07-01-2047		675,000	769,183	845,827
AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030		935,000	985,842	997,220
AVALONBAY CMNTYS INC MEDIUM TERM TRANCHE# TR 00032 2.45% 01-15-2031		395,000	421,362	424,821
AVOLON HLDGS FDG 5.5% DUE 01-15-2023		1,664,000	1,782,435	1,769,410
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028		900,000	868,743	1,064,049
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO		3,522,000	3,423,402	4,639,010
AXALTA COATING SYSTEMS LTD COM USD1.00		74,400	2,032,800	2,124,120
B A T CAP CORP 2.726% DUE 03-25-2031		-	-	-
B A T CAP CORP 4.39% 08-15-2037		525,000	516,418	589,740
B A T CAP CORP 4.39% 08-15-2037		4,700,000	4,210,041	5,279,579
B A T CAP CORP 4.39% 08-15-2037		525,000	525,000	589,740
B A T CAP CORP 4.54% 08-15-2047		2,200,000	1,810,611	2,442,993
B A T CAP CORP 4.54% 08-15-2047		550,000	590,511	610,748
B A T CAP CORP 4.758% DUE 09-06-2049		945,000	1,080,729	1,095,593
B A T CAP CORP 4.758% DUE 09-06-2049		784,000	816,287	908,937
B A T CAP CORP 5.282% DUE 04-02-2050		354,000	354,000	437,294
B A T CAP CORP FIXED 3.734% DUE 09-25-2040		690,000	705,611	719,698
B A T CAP CORP FIXED 3.984% DUE 09-25-2050		1,590,000	1,590,000	1,659,227
BAE SYS HLDGS INC 4.75% DUE 10-07-2044		1,582,000	1,552,245	2,083,010
BAE SYS PLC 3.4% DUE 04-15-2030		384,000	381,297	435,024
BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047		350,000	343,571	395,476
BALT GAS & ELEC CO 3.2% DUE 09-15-2049		1,435,000	1,452,167	1,602,577
BALT GAS & ELEC CO 3.2% DUE 09-15-2049		220,000	215,366	245,691
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050		1,166,000	1,172,950	1,255,416
BANCO INBURSA S A 4.375% DUE 04-11-2027		2,100,000	2,070,411	2,294,250
BANCO SANTANDER S 3.306% DUE 06-27-2029		1,200,000	1,200,000	1,350,445
BANCO SANTANDER S 3.49% DUE 05-28-2030		400,000	400,000	448,314
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG		600,000	600,000	630,006
BANK AMER CORP 2.831% DUE 10-24-2051		380,000	380,000	396,368

BANK AMER CORP 2.831% DUE 10-24-2051	4,000,000	4,000,000	4,172,298
BANK AMER CORP 2.831% DUE 10-24-2051	190,000	196,542	198,184
BANK AMER CORP 3.946% DUE 01-23-2049	3,000,000	3,000,000	3,749,789
BANK AMER CORP 3.974% 02-07-2030	4,000,000	4,000,000	4,711,329
BANK AMER CORP 3.974% 02-07-2030	2,300,000	2,300,000	2,709,014
BANK AMER CORP 4.083% DUE 03-20-2051	800,000	800,000	1,010,295
BANK AMER CORP 4.083% DUE 03-20-2051	3,590,000	3,778,798	4,533,698
BANK AMER CORP 4.083% DUE 03-20-2051	1,930,000	2,245,270	2,437,336
BANK AMER CORP 4.083% DUE 03-20-2051	3,620,000	4,261,855	4,571,584
BANK AMER CORP 4.244% 04-24-2037 REG	1,090,000	1,129,083	1,342,789
BANK AMER CORP 4.244% 04-24-2037 REG	4,900,000	5,021,798	6,036,390
BANK AMER CORP 4.33% 03-15-2050	3,515,000	3,811,167	4,611,589
BANK AMER CORP 4.33% 03-15-2050	3,220,000	3,676,224	4,224,557
BANK AMER CORP 4.75% DUE 04-21-2045	4,038,000	3,950,924	5,573,642
BANK AMER CORP 5% DUE 01-21-2044	405,000	554,299	568,497
BANK AMER CORP 5.875% DUE 02-07-2042	420,000	459,735	638,970
BANK AMER CORP FIXED 4.078% 04-23-2040	2,590,000	2,674,338	3,188,973
BANK AMER CORP FLTGT RT 1.898% DUE 07-23-2031	1,525,000	1,528,218	1,540,770
BANK NEW YORK MELLON CORP COM STK	118,200	4,922,064	5,016,408
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	700,000	703,321	729,328
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	1,000,000	1,000,000	1,041,897
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	11,745,000	12,085,695	12,237,075
BANNER HEALTH 3.181% DUE 01-01-2050	295,000	295,000	326,806
BANNER HEALTH 3.181% DUE 01-01-2050	280,000	292,222	310,189
BANNER HEALTH 3.759% DUE 01-01-2049	1,900,000	1,978,128	2,235,335
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050	285,000	285,000	317,932
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	2,600,000	2,868,944	3,112,465
BARCLAYS PLC 3.564% DUE 09-23-2035	230,000	229,928	249,214
BARCLAYS PLC 3.65% DUE 03-16-2025	6,800,000	6,822,780	7,480,925
BARCLAYS PLC 4.375% DUE 01-12-2026	1,500,000	1,543,050	1,728,893
BARCLAYS PLC 4.836% 05-09-2028	2,145,000	2,159,054	2,472,287
BARCLAYS PLC 4.95% DUE 01-10-2047	1,125,000	1,464,734	1,536,161
BARCLAYS PLC FLTGT RT 5.088% DUE 06-20-2030	2,282,000	2,455,475	2,737,451
BARRICK GOLD CORP 5.25% DUE 04-01-2042	485,000	545,056	668,972
BARRICK N AMER FIN 5.7% DUE 05-30-2041	655,000	831,493	947,699
BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,734,000	2,036,176	2,508,869
BARRICK N AMER FIN 5.75% DUE 05-01-2043	290,000	327,005	422,976
BARRICK PD 5.95% DUE 10-15-2039	1,625,000	1,743,118	2,339,567
BARRICK PD 5.95% DUE 10-15-2039	2,000,000	2,225,420	2,879,467
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	200,000	276,638	366,128
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	340,000	340,000	425,124
BAYER US FIN II 4.375% DUE 12-15-2028	200,000	197,064	235,243
BAYER US FIN II 4.875% DUE 06-25-2048	430,000	565,699	553,806
BAYER US FIN II 4.875% DUE 06-25-2048	1,900,000	1,753,335	2,447,050
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,185,000	1,241,882	1,555,973
BECTON DICKINSON & 4.669% DUE 06-06-2047	3,837,000	4,014,626	5,038,202
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000	1,100,000	1,444,363
BECTON DICKINSON & 4.685% DUE 12-15-2044	230,000	282,725	296,887
BECTON DICKINSON & 4.875% DUE 05-15-2044	165,000	187,438	203,796
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	700,000	700,000	831,503
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	955,000	995,143	1,134,408
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	495,000	501,065	587,992
BELL CANADA 4.464% 04-01-2048	1,030,000	1,030,000	1,375,223
BELL CDA FIXED 4.3% 07-29-2049	1,200,000	1,278,497	1,571,462
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	705,000	696,636	934,042
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	385,000	406,229	511,481
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000	2,365,504	3,020,952
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000	1,572,461	2,166,820
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000	1,703,429	2,301,925
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	4,000,000	3,967,080	4,789,887
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	2,665,000	2,715,638	2,854,139
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	2,850,000	3,119,719	3,763,521
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	2,330,000	2,306,187	3,095,171
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	1,440,000	1,620,307	1,912,895
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,200,000	2,236,278	2,926,765
BEST BUY INC COM STK	6,600	670,200	658,614
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023	800,000	797,712	865,509
BHP BILLITON FIN 5% DUE 09-30-2043	840,000	923,602	1,235,579
BHP BILLITON FIN 5% DUE 09-30-2043	1,326,000	1,334,648	1,950,450

BIOGEN INC COMMON STOCK	1,130	306,469	276,692
BIOGEN INC CORP 3.15% 05-01-2050	1,150,000	1,129,153	1,192,468
BK OF AMER NA 6 DUE 10-15-2036	810,000	963,706	1,211,518
BLACK HILLS CORP 3.875% DUE 10-15-2049	200,000	206,037	233,953
BLACK HILLS CORP 3.875% DUE 10-15-2049	1,130,000	1,127,796	1,321,833
BLACK HILLS CORP 4.2% DUE 09-15-2046	520,000	520,382	638,955
BOEING CO 3.25% DUE 02-01-2035	970,000	997,946	994,740
BOEING CO 3.3% DUE 03-01-2035	285,000	276,598	284,677
BOEING CO 3.3% DUE 03-01-2035	485,000	435,011	484,450
BOEING CO 3.6% 05-01-2034	430,000	428,667	452,765
BOEING CO 3.65% DUE 03-01-2047	805,000	718,326	814,852
BOEING CO 3.65% DUE 03-01-2047	2,500,000	2,384,800	2,530,595
BOEING CO 3.65% DUE 03-01-2047	530,000	465,338	536,486
BOEING CO 3.75% DUE 02-01-2050	600,000	577,541	630,954
BOEING CO 3.85% DUE 11-01-2048	830,000	720,154	856,112
BOEING CO 3.85% DUE 11-01-2048	950,000	900,971	979,887
BOEING CO 3.9% 05-01-2049	200,000	213,710	212,242
BOEING CO 3.9% 05-01-2049	285,000	280,144	302,445
BOEING CO 5.93% DUE 05-01-2060	1,100,000	1,100,000	1,560,453
BOEING CO 5.93% DUE 05-01-2060	1,200,000	1,401,140	1,702,313
BOEING CO 5.93% DUE 05-01-2060	545,000	752,563	773,134
BOEING CO 5.93% DUE 05-01-2060	1,560,000	1,692,371	2,213,006
BOEING CO 6.875% DUE 10-15-2043	425,000	599,097	596,039
BOEING CO FIXED 3.5% DUE 03-01-2039	585,000	490,236	591,837
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000	144,429	147,784
BOEING CO FIXED 3.55% DUE 03-01-2038	474,000	451,594	483,571
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000	243,097	264,162
BOEING CO FIXED 3.625% DUE 03-01-2048	285,000	266,210	287,352
BOEING CO FIXED 3.95% DUE 08-01-2059	265,000	257,337	283,618
BOEING CO FIXED 3.95% DUE 08-01-2059	2,600,000	2,575,690	2,782,668
BOEING CO FIXED 5.15% DUE 05-01-2030	1,290,000	1,468,501	1,561,224
BOEING CO FIXED 5.705% DUE 05-01-2040	2,185,000	2,220,790	2,835,520
BOEING CO FIXED 5.805% DUE 05-01-2050	595,000	732,010	819,996
BOEING CO FIXED 5.805% DUE 05-01-2050	2,500,000	2,500,000	3,445,363
BOEING CO FIXED 5.805% DUE 05-01-2050	1,555,000	1,837,024	2,143,016
BOEING CO FIXED 5.805% DUE 05-01-2050	1,000,000	1,000,000	1,378,145
BOEING CO SR NT 5.875 DUE 02-15-2040	1,775,000	1,903,759	2,258,929
BON SECOURS MERCY 3.205% DUE 06-01-2050	410,000	410,000	437,845
BOSTON SCIENTIFIC CORP COM	5,000	173,068	179,750
BP CAP MKTS AMER 2.772% DUE 11-10-2050	1,660,000	1,659,884	1,654,309
BP CAP MKTS AMER 2.772% DUE 11-10-2050	340,000	337,766	338,834
BP CAP MKTS AMER 2.939% DUE 06-04-2051	5,600,000	5,600,000	5,720,587
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,500,000	1,475,160	1,540,097
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,110,000	1,091,618	1,139,671
BPCE SR NON PFD 2.375% DUE 01-14-2025	600,000	596,412	634,112
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	275,000	265,716	287,168
BRISTOL MYERS 2.55% DUE 11-13-2050	1,475,000	1,470,693	1,505,895
BRISTOL MYERS 3.25% DUE 08-01-2042	505,000	510,296	585,997
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029	1,100,000	1,090,925	1,280,577
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029	1,800,000	1,785,150	2,095,490
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	2,395,000	2,454,909	3,051,606
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,306,000	1,301,533	1,664,049
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	380,000	379,568	484,180
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	285,000	370,970	385,407
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	1,162,000	1,171,167	1,571,380
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	415,000	406,483	558,954
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	700,000	619,108	942,815
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	565,000	776,756	788,109
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	175,000	174,612	179,529
BRISTOL MYERS SQUIBB CO 5.7% DUE 10-15-2040 BEO	290,000	337,288	423,229
BRISTOL MYERS SQUIBB CO COM	105,700	6,466,465	6,556,571
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	2,545,000	2,452,031	3,465,286
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	700,000	647,654	1,012,468
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	1,500,000	1,472,460	2,169,574
British pound sterling - Cash Collateral Due to/from CCP Broker	(18,435)	(18,435)	(18,435)
British pound sterling - Cash	273,847	273,847	273,847
BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO	1,900,000	1,892,210	2,337,422
BRIXMOR OPER 4.125% DUE 05-15-2029	600,000	598,824	690,189
BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022	400,000	400,000	399,573

BROADCOM INC 4.11% DUE 09-15-2028 REG	841,000	786,826	962,513
BROADCOM INC 4.3% DUE 11-15-2032 BEO	800,000	798,992	948,391
BROADCOM INC 4.3% DUE 11-15-2032 BEO	2,095,000	2,092,360	2,483,600
BROADCOM INC 4.3% DUE 11-15-2032 BEO	1,861,000	1,922,495	2,206,195
BROADCOM INC 4.75% 04-15-2029	1,735,000	1,782,658	2,069,373
BROADCOM INC 4.75% 04-15-2029	1,000,000	995,250	1,192,722
BROADCOM INC 5.0% DUE 04-15-2030	624,000	709,182	758,542
BROADCOM INC COM	4,470	1,729,387	1,957,189
BROOKFIELD FIN LLC 4% DUE 04-01-2024	2,100,000	2,094,582	2,305,143
BSTN PPTYS LTD 3.4% DUE 06-21-2029	800,000	798,520	893,009
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,500,000	1,497,765	1,606,654
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	925,000	923,622	990,770
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	285,000	283,404	363,438
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	870,000	865,128	1,109,442
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	2,190,000	2,174,977	3,004,593
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	205,000	214,682	281,252
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	1,100,000	1,092,454	1,509,156
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000	1,296,568	1,482,367
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000	4,617,835	5,965,927
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000	4,463,955	5,750,362
BURL NORTHN SANTA 3.9% DUE 08-01-2046	720,000	713,332	920,058
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000	712,662	933,852
BURL NORTHN SANTA 4.375% DUE 09-01-2042	515,000	528,371	681,499
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,549,000	3,449,587	4,781,487
BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,630,000	1,724,624	2,260,771
BURL NORTHN SANTA 5.75% DUE 05-01-2040	480,000	652,632	711,710
BURL NORTHN SANTA 5.75% DUE 05-01-2040	1,590,000	1,964,644	2,357,538
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	1,500,000	1,487,565	1,708,281
BURL RES FIN CO 7.4% DUE 12-01-2031	755,000	1,121,460	1,130,210
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	310,000	386,815	408,120
BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD	340,000	390,585	448,624
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	2,500,000	2,481,300	3,343,136
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	117,000	116,125	156,459
BURLINGTON NORTHN SANTA 4.55 09-01-2044	115,000	114,363	155,336
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000	1,100,177	1,589,058
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	874,000	903,356	1,232,426
BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-31-2020 TO 01-04-2021	8,200,000	8,200,000	8,200,000
CA INC 4.7% DUE 03-15-2027	2,000,000	2,000,000	2,290,195
CA INST TECH 4.321% DUE 08-01-2045	1,800,000	1,800,000	2,462,008
CACI INTL INC CL A CL A	1,800	368,375	448,794
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	3,000,000	3,764,015	4,999,980
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000	657,664	919,831
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	4,715,000	6,691,444	7,831,332
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	1,200,000	1,911,756	2,106,960
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	461,000	460,673	511,968
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	395,000	433,904	438,671
CAMDEN PPTY TR 3.15% DUE 07-01-2029	445,000	494,128	500,982
CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG	755,000	761,323	797,515
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	435,000	433,821	459,441
CAMPBELL SOUP CO 4.8% 03-15-2048	265,000	343,101	354,440
Canadian dollar - Cash Collateral Due to/from CCP Broker	(53,693)	(53,693)	(53,693)
Canadian dollar - Cash	187,402	187,402	187,402
Canadian dollar - Recoverable taxes	-	-	-
CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049	285,000	316,185	396,198
CANADIAN NATL RY CO 3.65% 02-03-2048	755,000	895,309	926,755
CANADIAN NATL RY CO 3.65% 02-03-2048	279,000	353,951	342,470
CAP 1 FINL CORP 3.8% DUE 01-31-2028	714,000	712,586	822,815
CARDINAL HLTH INC 4.5% DUE 11-15-2044	435,000	462,362	509,382
CARDINAL HLTH INC	18,130	907,574	971,043
CARLISLE COMPANIES INC COM	3,800	484,463	593,484
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,038,000	1,187,325	1,284,174
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,985,000	1,971,634	2,455,767
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	2,275,000	2,244,101	2,495,739
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	2,400,000	2,399,904	2,632,867
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	1,442,000	1,441,942	1,613,629
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	345,000	344,986	386,062
CATERPILLAR INC 3.25% DUE 04-09-2050 REG	2,700,000	2,689,227	3,188,882
CATERPILLAR INC 3.25% DUE 04-09-2050 REG	345,000	400,755	407,468
CATERPILLAR INC 4.75% DUE 05-15-2064	700,000	773,331	1,036,318

CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	760,000	896,162	1,138,831
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	430,000	426,087	504,407
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	1,700,000	1,684,530	1,994,166
CATHOLIC HLTH SVCS FIXED 3.368% DUE 07-01-2050	280,000	280,000	294,470
CBOE GLOBAL MARKETS INC	5,200	457,195	484,224
CBRE GROUP INC CL A CL A	19,500	1,183,694	1,223,040
CBS CORP NEW 2.9% DUE 01-15-2027	300,000	295,050	329,191
CBS CORP NEW 4.6% DUE 01-15-2045	270,000	299,498	323,185
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	12,916,000	12,916,000	12,916,000
CCP DUE RECEIVABLE FROM CITIBANK	767,000	767,000	767,000
CCP RECEIVABLE FROM BANK OF AMERICA	172,000	172,000	172,000
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	1,176,000	1,176,000	1,176,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000	390,490	481,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000	398,173	421,819
CDN NAT RES LTD 6.25% DUE 03-15-2038	580,000	686,462	778,851
CDN NAT RES LTD 6.45% DUE 06-30-2033	1,045,000	1,290,449	1,373,151
CDN NAT RES LTD 6.75% DUE 02-01-2039	485,000	587,754	672,196
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	646,000	677,330	820,461
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	2,200,000	2,198,284	2,794,139
CDN NATL RY CO 2.45% DUE 05-01-2050	795,000	808,245	822,794
CDN NATL RY CO 2.45% DUE 05-01-2050	1,400,000	1,363,659	1,448,946
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000	2,946,660	3,941,501
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	570,000	567,845	793,760
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	630,000	742,598	936,592
CDN PAC RY CO NEW 6.125% DUE 09-15-2115	200,000	288,130	334,860
CDN PAC RY LTD 4.8% DUE 09-15-2035	405,000	418,393	532,883
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75	250,000	25,764	11,936
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75	2,200,000	220,733	105,034
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 SWPCDX027	3,500,000	567,681	298,109
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67	1,950,000	197,329	93,098
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67	2,000,000	208,111	95,486
CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFY98	2,800,000	-	33,335
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21	1,200,000	15,577	32,077
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21	600,000	7,070	16,039
CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPCOIL62	400,000	-	7,673
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPCOIL54	600,000	5,879	15,830
CDS BNPAFRPP 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHY60	100,000	-	1,822
CDS BNPAFRPP SELL PROT ON INDONESIA(REPUBLIC O 12-20-2022	2,200,000	-	34,603
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6	900,000	-	4,274
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6	400,000	-	1,900
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6	400,000	-	1,900
CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPCODYR3	1,400,000	-	13,155
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6	300,000	-	-
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6	200,000	-	-
CDS BOFAUS6NGFX 06/20/2024 SELL REPUBLIC OF ITALY 6.87 SWPCOIFY8	2,700,000	-	47,543
CDS BOFAUS6NGFX 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFU4	400,000	-	6,802
CDS BOFAUS6NGFX 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFV2	8,300,000	-	38,099
CDS BOFAUS6NGFX 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFV2	1,100,000	-	5,049
CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHYA1	100,000	-	1,822
CDS CHASUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2021 SWPCOEJK3	600,000	-	4,991
CDS CITIUS33 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH2B4	400,000	-	-
CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPCOHWQ8	400,000	-	6,374
CDS CITIUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWW1	100,000	-	1,822
CDS CITIUS33 SELL PROT ON 12-20-2022 SWPCOG5Z0	300,000	-	4,318
CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022 SWPCOG5Z0	1,200,000	-	17,272
CDS CSFPGB2L 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFT7	1,600,000	-	27,209
CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPCOHXN4	1,700,000	-	-
CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPCOHRN1	1,800,000	-	31,007
CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOG9W3	200,000	-	3,503
CDS ICE_SBSIUS SELL PROTECTION ON CONOCOPHILLIPS 06-20-2021 SWPCOE6K7	1,500,000	7,008	6,677
CDS ICE_SBSIUS SELL PROTECTION ON ALLY FINL INC 06-20-2022 SWPCOF2A0	1,100,000	151,239	76,241
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 06-20-2022 SWPCOF954	600,000	108,333	31,199
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 12-20-2021 SWPCOE8M1	800,000	134,073	29,386
CDS ICE_SBSIUS SELL PROTECTION ON FORD MTR CO DEL 12-20-2021 SWPCOE924	200,000	33,211	7,075
CDS ICE_SBSIUS SELL PROTECTION ON NEWELLBRANDS INC 12-20-2022 SWPCOGL90	600,000	3,597	6,998
CDS ICE_SBSIUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2022 SWPCOF962	4,900,000	15,084	42,354
CDS ICE_SBSIUS SELL PROTECTION ON TARGETCORP 12-20-2021 SWPCOEIQ1	2,100,000	48,728	20,134
CDS ICE_SBSIUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPCOE888	400,000	6,032	906
CDS MRMDUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWW5	100,000	-	1,822

CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	500,000	-	9,465
CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4	400,000	-	7,005
CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4	200,000	-	3,503
CDS MSCSUS33 12/20/2025 SELL UNITED MEXICAN STATES SWPCOJI49	400,000	-	3,825
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6	950,000	7,458	11,310
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6	550,000	3,852	6,548
CDS/STS CHASUS33 SELL PROTECTION ON CDX.NA.HY.31 12-20-2023 SWPC1HH01	300,000	31,017	31,311
CDS/STS GSILGB2X SELL PROTECTION ON CDX HY29 5Y 25-35% SP 12-20-2022 SWPCDX050	300,000	44,042	25,552
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01	600,000	81,850	62,621
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	36,658	31,311
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	38,485	31,311
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043	200,000	24,871	20,874
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	1,100,000	1,077,681	1,245,296
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG	1,110,000	1,110,000	1,167,820
CENTENE CORP DEL 4.75% DUE 01-15-2025 REG	785,000	807,569	805,591
CENTENE CORP DEL FIXED 4.625% 12-15-2029	1,540,000	1,540,000	1,709,723
CENTENE CORP DEL SR NT 4.25% 12-15-2027	990,000	981,684	1,049,400
CENTENE CORP DEL SR NT 4.25% 12-15-2027	875,000	867,650	927,500
CENTERPOINT ENERGY 4.1% DUE 09-01-2047	325,000	323,105	398,538
CENTERPOINT ENERGY 5.85 DUE 01-15-2041	1,015,000	1,304,532	1,429,629
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	5,000	4,990	5,425
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	365,000	362,784	483,994
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	560,000	556,601	742,566
CF BLACKROCK RUSSELL 3000 INDEX FD	12,840,214	299,319,803	589,341,107
CF DFA DIMENSIONAL US SMALL CAP COLLECTIVE INVEST FUND -S	11,042,516	110,425,165	160,337,339
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,315,826	174,236,787	270,992,681
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,410,544	35,404,471	344,633,628
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	215,299	18,323,218	24,468,312
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	314,648	3,148,727	3,983,134
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	2,124,874	154,400,167	244,600,633
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	2,179,585	23,335,360	43,242,976
CHARLES RIV LABORATORIES INTL INC COM	800	197,539	199,888
CHARTER 4.908% DUE 07-23-2025	2,500,000	2,500,000	2,903,620
CHARTER 5.375% 05-01-2047	255,000	265,802	318,267
CHARTER 5.375% DUE 04-01-2038	755,000	829,894	942,951
CHARTER 6.384% DUE 10-23-2035	1,797,000	1,934,534	2,461,975
CHARTER 6.484% DUE 10-23-2045	6,293,000	6,748,652	8,901,194
CHARTER 6.834% DUE 10-23-2055	2,070,000	2,079,681	3,139,528
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	300,000	299,640	366,154
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	2,510,000	2,859,128	3,063,491
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	1,208,000	1,297,256	1,474,381
CHARTER COMMUNICATIONS OPER LLC FRNS 02-01-2024	2,100,000	2,131,059	2,153,333
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	1,075,000	1,102,772	1,283,980
CHARTER FIXED 3.85% DUE 04-01-2061	1,200,000	1,198,584	1,209,777
CHARTER FIXED 3.85% DUE 04-01-2061	4,000,000	3,995,280	4,032,590
CHARTER FIXED 3.85% DUE 04-01-2061	2,510,000	2,507,038	2,530,450
CHARTER FIXED 5.75% DUE 04-01-2048	640,000	604,071	837,404
CHARTER FIXED 5.75% DUE 04-01-2048	2,675,000	3,032,968	3,500,085
CHARTER FIXED 5.75% DUE 04-01-2048	600,000	569,820	785,066
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	1,300,000	1,300,000	1,537,871
CHEVRON CORP COM	28,000	2,505,536	2,364,600
CHEVRON CORP NEW 2.978% DUE 05-11-2040	275,000	300,644	304,445
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	1,025,000	1,040,384	1,144,191
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	445,000	419,555	440,267
CHICAGO ILL 7.045% DUE 01-01-2029 REG	500,000	513,175	542,610
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	360,000	360,000	350,747
CHILDRENS HOSP 2.704% DUE 07-01-2050	827,000	827,000	856,411
CHILDRENS HOSP CORP 2.585% 02-01-2050	335,000	335,000	334,928
CHUBB CORP 6.5% DUE 05-15-2038	140,000	210,071	223,545
CHUBB INA HLDGS INC 1.375% 09-15-2030	1,215,000	1,205,835	1,212,786
CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	895,000	1,054,348	1,213,709
CIGNA CORP NEW 3.4% DUE 03-01-2027 BEO	1,600,000	1,597,746	1,806,606
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	3,300,000	3,291,330	3,908,990
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,920,000	1,819,864	2,274,322
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	1,550,000	1,590,713	2,043,032
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	854,000	1,042,384	1,125,645
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,795,000	1,873,082	2,338,596
CIGNA CORP NEW CORP 4.8% 08-15-2038	445,000	557,558	579,763
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,300,000	1,299,948	1,693,691

CIGNA CORP NEW CORP 4.8% 08-15-2038	592,000	591,047	771,281
CIGNA CORP NEW CORP 4.9% 12-15-2048	592,000	590,668	814,081
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,695,000	1,994,721	2,330,856
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,200,000	1,197,300	1,650,164
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	700,000	698,971	767,582
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	735,000	733,920	805,961
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	790,000	815,821	888,947
CIMAREX ENERGY CO 3.9% 05-15-2027	2,100,000	2,094,708	2,314,489
CISCO SYS INC 5.5% DUE 01-15-2040	1,260,000	1,623,708	1,885,837
CISCO SYS INC 5.5% DUE 01-15-2040	445,000	662,378	666,030
CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000	8,680,223	10,476,870
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	485,000	684,854	747,906
CISCO SYSTEMS INC	55,200	2,398,275	2,470,200
CIT GROUP INC 5% DUE 08-01-2023	1,200,000	1,220,250	1,311,000
CITIGROUP INC 3.887% 01-10-2028	12,300,000	12,530,010	14,096,765
CITIGROUP INC 4.0% DUE 12-31-2049 BEO	540,000	540,000	554,175
CITIGROUP INC 4.65% DUE 07-23-2048	165,000	183,513	227,771
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000	1,599,232	2,208,692
CITIGROUP INC 4.65% DUE 07-30-2045	775,000	776,419	1,037,314
CITIGROUP INC 4.75% DUE 05-18-2046	1,880,000	1,934,810	2,511,715
CITIGROUP INC 4.75% DUE 05-18-2046	800,000	797,936	1,068,815
CITIGROUP INC 5.316% 09-26-2020 REG	2,635,000	3,686,255	3,710,394
CITIGROUP INC 5.316% 09-26-2020 REG	1,290,000	1,744,021	1,816,474
CITIGROUP INC 5.875 DUE 01-30-2042	200,000	230,979	303,766
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	465,000	569,752	659,180
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,130,000	3,527,274	4,437,064
CITIGROUP INC 6.875% DUE 02-15-2098	195,000	260,657	325,085
CITIGROUP INC 8.125% DUE 07-15-2039	1,591,000	2,265,901	2,843,970
CITIGROUP INC COM NEW COM NEW	85,900	4,596,573	5,296,594
CITIGROUP INC FIXED 2.666% DUE 01-29-2031	2,000,000	2,000,000	2,145,596
CITIGROUP INC FIXED 2.666% DUE 01-29-2031	725,000	765,991	777,779
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	2,280,000	2,280,000	2,717,042
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	1,470,000	1,470,000	1,751,777
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	650,000	759,823	774,595
CITIGROUP INC FLTGT RT 4.281% DUE 04-24-2048	740,000	952,736	968,163
CITRIX SYS INC 4.5% 12-01-2027	400,000	380,644	470,369
CITRIX SYS INC COM	4,900	692,553	637,490
CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026	2,000,000	2,008,080	2,213,391
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	395,000	395,000	557,547
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,050,000	1,238,115	1,283,126
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000	591,560	611,012
CME GROUP INC 5.3 09-15-2043	800,000	798,560	1,194,435
CME GROUP INC 4.15% DUE 06-15-2048	215,000	214,013	290,586
CME_IRS SBSIUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1	1,700,000	-	-
CME_IRS SBSIUS33 02/03/2030 USD P 1.76% / R 3MLIBOR SWU00ZBC2	2,600,000	-	-
CME_IRS SBSIUS33 02/05/2025 USD P 1.52% / R 3MLIBOR SWU00ZDZ9	2,200,000	-	-
CME_IRS SBSIUS33 02/12/2025 USD P 1.54% / R 3MLIBOR SWU00ZK40	2,500,000	-	-
CME_IRS SBSIUS33 02/12/2030 USD P 1.66% / R 3MLIBOR SWU00ZK81	1,100,000	-	-
CME_IRS SBSIUS33 02/18/2030 USD P 1.66% / R 3MLIBOR SWU00ZOG9	1,300,000	-	-
CME_IRS SBSIUS33 02/20/2025 USD P 1.53% / R 3MLIBOR SWU00ZPN3	1,900,000	-	-
CME_IRS SBSIUS33 02/20/2030 USD P 1.64% / R 3MLIBOR SWU00ZPM5	1,100,000	-	-
CME_IRS SBSIUS33 02/25/2030 USD P 1.62% / R 3MLIBOR SWU00ZUD9	1,200,000	-	-
CME_IRS SBSIUS33 03/03/2030 USD P 1.465% / R 3MLIBOR SWU010923	2,400,000	-	-
CME_IRS SBSIUS33 03/24/2030 USD P 1.47% / R 3MLIBOR SWU010SG1	1,000,000	-	-
CME_IRS SBSIUS33 05/21/2023 USD P 3MLIBOR / R 2.94% SWU00PGJ4	18,100,000	-	1,237,323
CME_IRS SBSIUS33 06/04/2024 USD P 2.21% / R 3MLIBOR SWU00UBA7	1,700,000	-	-
CME_IRS SBSIUS33 06/11/2024 USD P 2.19% / R 3MLIBOR SWU00UHX1	2,400,000	-	-
CME_IRS SBSIUS33 06/12/2024 USD P 2.16% / R 3MLIBOR SWU00UIN2	2,800,000	-	-
CME_IRS SBSIUS33 06/18/2024 USD P 2.1% / R 3MLIBOR SWU00UN30	2,400,000	-	-
CME_IRS SBSIUS33 06/19/2024 USD P 2.05% / R 3MLIBOR SWU00UNL0	2,300,000	-	-
CME_IRS SBSIUS33 06/20/2024 USD P 2.08% / R 3MLIBOR SWU00UO39	2,300,000	-	-
CME_IRS SBSIUS33 06/21/2024 USD P 2.06% / R 3MLIBOR SWU00UOS4	2,900,000	-	-
CME_IRS SBSIUS33 06/28/2024 USD P 1.98% / R 3MLIBOR SWU00UTH3	3,200,000	-	-
CME_IRS SBSIUS33 07/02/2024 USD P 1.88% / R 3MLIBOR SWU00UVE7	2,500,000	-	-
CME_IRS SBSIUS33 07/02/2024 USD P 1.94% / R 3MLIBOR SWU00UVF4	200,000	-	-
CME_IRS SBSIUS33 07/03/2024 USD P 1.88% / R 3MLIBOR SWU00UW22	3,200,000	-	-
CME_IRS SBSIUS33 08/13/2029 USD P 1.87% / R 3MLIBOR SWU00VJX7	1,200,000	-	-
CME_IRS SBSIUS33 08/14/2029 USD P 1.96% / R 3MLIBOR SWU00VLD8	1,200,000	-	-
CME_IRS SBSIUS33 08/20/2029 USD P 1.94% / R 3MLIBOR SWU00VQ43	1,300,000	-	-

CME_IRS SBSIU533 08/21/2024 USD P 1.66% / R 3MLIBOR SWU00VRH3	1,600,000	-	-
CME_IRS SBSIU533 08/21/2029 USD P 1.86% / R 3MLIBOR SWU00VRI1	2,900,000	-	-
CME_IRS SBSIU533 10/13/2050 USD P 3MLIBOR / R 1.214% SWU015OK5	1,400,000	-	-
CME_IRS SBSIU533 10/19/2023 USD P 3MLIBOR / R 2.25% SWU00R9F6	23,000,000	-	1,395,987
CME_IRS SBSIU533 10/23/2050 USD P 3MLIBOR / R 1.185% SWU015X41	1,600,000	-	-
CME_IRS SBSIU533 10/27/2050 USD P 3MLIBOR / R 1.25% SWU015Z07	1,700,000	-	-
CME_IRS SBSIU533 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36	1,800,000	-	-
CME_IRS SBSIU533 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2	3,800,000	-	223,938
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,000,000	1,000,000	1,009,995
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	570,000	570,000	575,697
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO	1,195,000	1,195,000	1,220,932
CMS ENERGY CORP 4.875 DUE 03-01-2044	1,164,000	1,423,514	1,533,090
CMS ENERGY CORP SR NT 4.7 03-31-2043	245,000	289,999	315,156
COCA COLA CO 2.5% 03-15-2051	1,395,000	1,392,699	1,437,558
COCA COLA CO 2.6% DUE 06-01-2050	1,300,000	1,299,168	1,371,775
COCA COLA CO COM	88,700	4,447,250	4,864,308
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,300,000	1,299,363	1,384,690
COCA COLA CO/THE 1.375% DUE 03-15-2031 BEO	1,900,000	1,894,522	1,898,215
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	395,000	426,304	556,592
COCA-COLA FEMSA S A B DE C V 2.75% 01-22-2030	1,070,000	1,059,000	1,150,828
COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000	2,808,808	2,957,855
COLTV SHORT TERM INVT FD	3,761	3,761	3,761
COLTV SHORT TERM INVT FD	1,005	1,005	1,005
COLTV SHORT TERM INVT FD	852,427	852,427	852,427
COLTV SHORT TERM INVT FD	239	239	239
COLTV SHORT TERM INVT FD	1,754	1,754	1,754
COLTV SHORT TERM INVT FD	29,629,146	29,629,146	29,629,146
COLTV SHORT TERM INVT FD	2,170,827	2,170,827	2,170,827
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000	1,999,721	2,341,824
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	385,000	404,328	508,860
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	3,500,000	3,542,260	4,626,002
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	1,200,000	1,166,247	1,586,058
COMCAST CORP 4.7% 10-15-2048	5,310,000	5,305,646	7,418,785
COMCAST CORP 4.7% 10-15-2048	225,000	261,674	314,355
COMCAST CORP NEW 1.95% DUE 01-15-2031	485,000	483,477	498,066
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	5,105,000	5,212,478	5,321,895
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	700,000	694,736	729,741
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	515,000	512,502	536,881
COMCAST CORP NEW 3.25% 11-01-2039	495,000	548,336	562,016
COMCAST CORP NEW 3.4% DUE 07-15-2046	3,000,000	2,973,780	3,453,804
COMCAST CORP NEW 3.4% DUE 07-15-2046	270,000	224,124	310,842
COMCAST CORP NEW 3.75% DUE 04-01-2040	4,355,000	4,992,368	5,260,949
COMCAST CORP NEW 3.75% DUE 04-01-2040	470,000	467,443	567,772
COMCAST CORP NEW 3.9% DUE 03-01-2038	890,000	851,448	1,089,207
COMCAST CORP NEW 3.9% DUE 03-01-2038	535,000	529,905	654,748
COMCAST CORP NEW 4% DUE 03-01-2048	870,000	783,821	1,096,030
COMCAST CORP NEW 4% DUE 03-01-2048	545,000	679,441	686,594
COMCAST CORP NEW 4.049% DUE 11-01-2052	1,393,000	1,338,994	1,781,605
COMCAST CORP NEW 4.25% DUE 01-15-2033	1,125,000	1,052,744	1,411,945
COMCAST CORP NEW 4.6% 10-15-2038	5,000,000	5,009,800	6,589,132
COMCAST CORP NEW 4.6% 10-15-2038	905,000	1,141,590	1,192,633
COMCAST CORP NEW 4.6% 10-15-2038	4,010,000	4,104,395	5,284,484
COMCAST CORP NEW 4.6% DUE 08-15-2045	2,321,000	2,402,279	3,135,289
COMCAST CORP NEW 4.6% DUE 08-15-2045	1,545,000	1,694,817	2,087,041
COMCAST CORP NEW 4.6% DUE 08-15-2045	2,200,000	2,833,403	2,971,838
COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000	15,325,683	19,375,607
COMCAST CORP NEW 4.65% DUE 07-15-2042	320,000	309,859	433,580
COMCAST CORP NEW 4.75% DUE 03-01-2044	6,150,000	6,541,078	8,428,303
COMCAST CORP NEW 4.95% DUE 10-15-2058	2,400,000	2,397,888	3,643,827
COMCAST CORP NEW 4.95% DUE 10-15-2058	970,000	969,146	1,472,713
COMCAST CORP NEW 4.95% DUE 10-15-2058	130,000	129,403	197,374
COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000	1,003,202	1,585,438
COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000	392,188	757,403
COMCAST CORP NEW 6.95% DUE 08-15-2037	2,905,000	3,968,765	4,680,810
COMCAST CORP NEW 6.95% DUE 08-15-2037	215,000	351,852	346,428
COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000	1,241,755	1,535,486
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052	550,000	534,012	533,743
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	440,000	537,750	551,725
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000	2,942,941	4,176,809

COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,827,000	4,174,565	4,798,753
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	572,000	573,302	722,090
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,450,000	1,420,826	1,830,472
COMERICA INC COM	-	-	-
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	1,800,000	1,800,000	1,976,527
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	2,923,000	2,938,243	3,258,584
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	305,000	305,000	340,016
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	1,305,000	1,310,859	1,519,055
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	6,800,000	6,929,940	8,704,834
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	276,000	273,176	332,120
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	850,000	844,701	952,384
COMMONWEALTH EDISON CO 3.75% 08-15-2047	1,290,000	1,292,824	1,553,037
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	5,222,000	5,736,785	6,613,755
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	295,000	294,944	373,623
COMMScope INC. TLB DUE 04-06-2026 BEO	395,000	391,050	391,544
COMWLTH BK 3.61% DUE 09-12-2034	1,700,000	1,700,000	1,867,639
COMWLTH EDISON CO 3.65% DUE 06-15-2046	1,500,000	1,490,265	1,783,076
COMWLTH EDISON CO 3.7% DUE 03-01-2045	215,000	206,985	253,379
COMWLTH EDISON CO 4.35% DUE 11-15-2045	430,000	497,231	560,602
COMWLTH EDISON CO 4.6% DUE 08-15-2043	275,000	291,130	362,624
COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000	5,279,156	5,775,755
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	585,000	584,193	638,355
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	320,000	419,030	427,809
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	300,000	281,046	401,071
CONCHO RES INC 4.85% DUE 08-15-2048	2,000	2,158	2,694
CONCHO RES INC 4.875% DUE 10-01-2047	2,041,000	2,113,603	2,759,909
CONCHO RES INC 4.875% DUE 10-01-2047	840,000	953,251	1,135,876
CONOCO INC 6.95% DUE 04-15-2029	4,500,000	5,704,110	6,306,127
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,370,000	1,800,667	1,936,215
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	118,000	117,919	136,946
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	685,000	787,121	861,288
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039 REG	550,000	815,684	850,613
CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO	400,000	476,812	546,300
CONS EDISON CO N Y 3% DUE 12-01-2060	940,000	934,341	957,978
CONS EDISON CO N Y 3% DUE 12-01-2060	1,600,000	1,590,368	1,630,600
CONS EDISON CO N Y 3.85% DUE 06-15-2046	5,445,000	5,589,430	6,362,554
CONS EDISON CO N Y 3.85% DUE 06-15-2046	841,000	934,879	982,720
CONS EDISON CO N Y 3.875% DUE 06-15-2047	545,000	624,744	645,160
CONS EDISON CO N Y 3.95% DUE 03-01-2043	720,000	765,504	849,400
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000	2,799,320	3,539,168
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000	1,242,852	1,457,506
CONS EDISON CO N Y 4.3% DUE 12-01-2056	170,000	168,519	216,207
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000	2,090,319	2,773,137
CONS EDISON CO N Y 4.5% DUE 12-01-2045	430,000	445,249	557,320
CONS EDISON CO N Y 4.625% DUE 12-01-2054	400,000	406,136	532,779
CONS EDISON CO N Y 4.625% DUE 12-01-2054	585,000	587,845	779,189
CONS EDISON CO N Y 4.65% DUE 12-01-2048	1,800,000	1,793,070	2,398,062
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,500,000	2,940,900	3,330,641
CONS EDISON CO N Y 4.65% DUE 12-01-2048	715,000	940,939	952,563
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000	1,851,446	2,226,566
CONS EDISON CO N Y 5.5% DUE 12-01-2039	680,000	860,775	932,616
CONSOLIDATED EDISON CO N Y INC 3.35% DUE04-01-2030 REG	600,000	598,632	687,555
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	355,000	403,678	410,645
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	1,600,000	1,599,440	1,977,474
CONSTELLATION 2.875% DUE 05-01-2030	1,000,000	998,010	1,095,780
CONSTELLATION 4.5% DUE 05-09-2047	820,000	816,384	1,034,944
CONSTELLATION 4.5% DUE 05-09-2047	225,000	221,710	283,978
CONSTELLATION 5.25% DUE 11-15-2048	250,000	326,173	351,757
CONSUMERS ENERGY 3.1% DUE 08-15-2050	355,000	352,483	410,369
CONSUMERS ENERGY 3.95% DUE 07-15-2047	300,000	279,033	384,161
CONSUMERS ENERGY 4.05% DUE 05-15-2048	370,000	366,193	485,920
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000	996,180	1,359,502
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	744,000	737,669	747,632
CONSUMERS ENERGY FIXED 3.75% 02-15-2050	920,000	909,273	1,157,005
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	1,346,000	1,448,708	2,006,177
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	560,000	807,481	834,665
COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP	1,200,000	1,762,101	2,058,637
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000	5,490,528	6,855,401
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	300,000	406,257	428,463

CORNING INC 4.7% DUE 03-15-2037	265,000	255,643	324,075
CORNING INC 5.45% DUE 11-15-2079	915,000	931,977	1,256,093
CORNING INC 5.45% DUE 11-15-2079	900,000	897,480	1,235,501
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG	1,300,000	1,297,725	1,332,106
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG	375,000	373,553	384,261
COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	3,980,000	3,969,236	4,136,513
COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	290,000	289,406	301,404
COTTAGE HLTH CR 3.304% DUE 11-01-2049	201,000	201,000	226,457
CR SUISSE GROUP AG 4.282% DUE 01-09-2028	255,000	255,000	294,682
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	800,000	800,000	906,081
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029	647,000	647,000	732,793
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	860,000	1,134,185	1,204,532
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	2,100,000	2,093,133	2,941,300
CRED AGRICOLE SA 6.5% 23/12/2049	200,000	293,698	250,736
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000	2,286,706	2,825,317
CROWN CASTLE INTL 3.65% DUE 09-01-2027	655,000	605,803	739,485
CROWN CASTLE INTL 4% DUE 11-15-2049	1,315,000	1,342,764	1,552,957
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	99,000	99,997	120,333
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	2,700,000	2,678,589	3,468,989
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049	410,000	549,814	558,329
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049	1,110,000	1,108,823	1,511,574
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	870,000	875,155	917,936
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,800,000	1,796,148	1,899,178
CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027	1,274,122	1,267,751	1,260,846
CSX CORP 3.35% 09-15-2049	2,800,000	2,780,568	3,185,468
CSX CORP 3.8% DUE 11-01-2046	1,900,000	1,740,837	2,276,086
CSX CORP 3.8% DUE 11-01-2046	335,000	405,404	401,310
CSX CORP 3.95% DUE 05-01-2050	255,000	246,801	319,643
CSX CORP 4.1 DUE 03-15-2044	280,000	332,480	349,524
CSX CORP 4.1 DUE 03-15-2044	1,157,000	1,075,984	1,444,283
CSX CORP 4.25% DUE 11-01-2066	850,000	847,883	1,137,735
CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000	1,150,397	1,400,013
CSX CORP 4.4 DUE 03-01-2043 REG	420,000	470,379	529,735
CSX CORP 4.75% DUE 05-30-2042	460,000	480,781	605,637
CSX CORP 4.75% DUE 11-15-2048	263,000	274,630	360,752
CSX CORP 5.5% DUE 04-15-2041	285,000	326,018	398,580
CSX CORP 6% DUE 10-01-2036	820,000	1,060,309	1,205,825
CSX CORP FIXED 4.3% DUE 03-01-2048	1,960,000	2,008,873	2,516,323
CSX CORP FIXED 4.3% DUE 03-01-2048	655,000	844,867	840,914
CUMMINS INC FIXED 2.6% DUE 09-01-2050	500,000	496,690	510,267
CUMMINS INC	24,000	5,414,356	5,450,400
CURTISS WRIGHT CORP COM	3,600	411,053	418,860
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,468,000	1,554,879	1,988,448
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,035,000	1,121,758	1,401,937
CVS HEALTH CORP 2.7% DUE 08-21-2040	1,455,000	1,406,064	1,471,956
CVS HEALTH CORP 2.7% DUE 08-21-2040	355,000	354,837	359,137
CVS HEALTH CORP 3.25% DUE 08-15-2029	800,000	792,776	900,988
CVS HEALTH CORP 3.75% DUE 04-01-2030	1,200,000	1,197,324	1,396,527
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	1,745,000	2,040,523	2,093,363
CVS HEALTH CORP 4.3% DUE 03-25-2028	423,000	423,854	503,353
CVS HEALTH CORP 4.78% DUE 03-25-2038	3,385,000	3,720,869	4,288,729
CVS HEALTH CORP 4.78% DUE 03-25-2038	1,350,000	1,341,859	1,710,424
CVS HEALTH CORP 4.78% DUE 03-25-2038	8,484,000	8,712,885	10,749,064
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,700,000	4,718,045	6,369,809
CVS HEALTH CORP 5.05% DUE 03-25-2048	3,422,000	3,722,770	4,637,763
CVS HEALTH CORP 5.05% DUE 03-25-2048	360,000	478,926	487,900
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,465,000	1,585,350	1,972,419
CVS HEALTH CORP 5.125% DUE 07-20-2045	690,000	885,861	928,989
DANAHER CORP 2.6% DUE 10-01-2050	1,000,000	989,700	1,038,296
DARDEN RESTAURANTS INC COM	5,000	590,969	595,600
DARTMOUTH-HITCHCOC 4.178% 08-01-2048	1,600,000	1,600,000	1,888,810
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000	1,845,894	1,777,823
DEERE & CO 2.875% DUE 09-07-2049	205,000	229,998	227,629
DEERE & CO 2.875% DUE 09-07-2049	1,029,000	1,028,588	1,142,586
DEERE & CO COM	19,270	4,629,617	5,184,593
DEERE & CO FIXED 3.75% DUE 04-15-2050	420,000	419,992	544,209
DEERE & CO FIXED 3.75% DUE 04-15-2050	613,000	658,773	794,286
DEERE & CO FIXED 3.75% DUE 04-15-2050	285,000	284,994	369,285
DELL INTL L L C / 5.3% DUE 10-01-2029	240,000	238,351	294,228

DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO	696,500	675,605	706,328
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000	4,225,253	4,705,334
DEUTSCHE BK AG N Y BRANCH 5.0% 02-14-2022	1,500,000	1,499,715	1,568,293
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000	1,986,980	2,521,617
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	725,000	1,135,544	1,221,582
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000	2,067,086	2,278,331
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,670,000	1,610,639	1,885,206
DEVON ENERGY CORP 5.6 DUE 07-15-2041	195,000	210,272	238,481
DEVON ENERGY CORP 5.6 DUE 07-15-2041	1,345,000	1,618,666	1,644,905
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	375,000	418,478	441,703
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	915,000	976,040	1,042,137
DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	3,400,000	3,397,518	5,028,193
DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	930,000	1,126,986	1,375,359
DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026	98,750	98,503	87,003
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029	3,600,000	3,595,798	3,845,936
DIGITAL RLTY TR LP 3.6% DUE 07-01-2029	100,000	101,465	114,649
DISCOVER FINL SVCS 4.5% DUE 01-30-2026	900,000	898,560	1,039,797
DISCOVERY 3.625% DUE 05-15-2030	2,040,000	2,040,000	2,336,834
DISCOVERY 4.9% DUE 03-11-2026	2,200,000	2,310,836	2,594,431
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	2,050,000	2,047,519	2,662,626
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	1,700,000	1,689,664	2,242,957
DISCOVERY FIXED 4.65% DUE 05-15-2050	1,255,000	1,282,287	1,569,685
DISNEY WALT CO 2.75% DUE 09-01-2049	200,000	193,550	211,595
DISNEY WALT CO 2.75% DUE 09-01-2049	7,000,000	6,822,730	7,405,831
DISNEY WALT CO 2.75% DUE 09-01-2049	2,665,000	2,595,741	2,819,506
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,530,000	1,700,965	1,798,503
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,000,000	1,154,180	1,175,492
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	4,110,000	4,870,030	4,975,151
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	500,000	499,320	605,249
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	3,300,000	3,295,512	3,994,647
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	1,000,000	998,570	1,270,520
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	235,000	279,204	298,572
DISNEY WALT CO 4.125 DUE 12-01-2041	240,000	275,362	302,080
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000	2,348,788	2,517,335
DISNEY WALT CO 4.7% DUE 03-23-2050	3,000,000	3,939,270	4,237,374
DISNEY WALT CO 4.7% DUE 03-23-2050	1,700,000	1,688,372	2,401,179
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000	992,820	1,197,621
DISNEY WALT CO SR NT 4.75% 09-15-2044	245,000	315,832	336,236
DISNEY WALT CO SR NT 4.75% 11-15-2046	180,000	233,962	244,551
DISNEY WALT CO SR NT 4.95% 10-15-2045	2,500,000	2,639,170	3,492,635
DISNEY WALT CO SR NT 5.4% 10-01-2043	700,000	981,357	1,023,927
DISNEY WALT CO SR NT 5.4% 10-01-2043	550,000	548,675	804,514
DISNEY WALT CO SR NT 6.2% 12-15-2034	660,000	796,422	1,000,795
DISNEY WALT CO SR NT 6.4% 12-15-2035	790,000	974,744	1,225,881
DISNEY WALT CO SR NT 6.65% 11-15-2037	1,205,000	1,488,308	1,904,289
DISNEY WALT CO SR NT 6.65% 11-15-2037	1,590,000	2,202,150	2,512,713
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	262,000	262,000	262,000
DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044	700,000	773,185	881,230
DOMINION RES INC 4.7% DUE 12-01-2044	2,000,000	2,147,680	2,618,034
DOMINION RES INC 5.25% DUE 08-01-2033	1,720,000	1,989,806	2,255,705
DOMINION RES INC 5.25% DUE 08-01-2033	1,800,000	2,127,514	2,360,622
DOMINION RESOURCES INC 4.9% 08-01-2041	610,000	609,975	799,413
DOW CHEM CO 4.625% DUE 10-01-2044	335,000	346,226	422,329
DOW CHEM CO NT 9.4 DUE 05-15-2039	300,000	518,892	538,533
DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000	1,660,883	1,822,038
DOW CHEMICAL CO 3.6% 11-15-2050	655,000	650,153	735,925
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,355,000	1,297,558	1,659,524
DOW CHEMICAL CO 4.375% DUE 11-15-2042	493,000	507,154	603,797
DOWDUPONT INC 5.319% DUE 11-15-2038	2,455,000	2,712,049	3,325,069
DOWDUPONT INC 5.319% DUE 11-15-2038	1,665,000	1,665,000	2,255,087
DOWDUPONT INC 5.419% DUE 11-15-2048	410,000	410,000	595,793
DTE ELEC CO 3.75% DUE 08-15-2047	440,000	485,368	551,435
DTE ELECTRIC CO 3.95% 03-01-2049	1,000,000	991,980	1,297,130
DTE ELECTRIC CO 3.95% 03-01-2049	2,400,000	2,820,258	3,113,112
DUKE ENERGY 3.2% DUE 08-15-2049	1,412,000	1,463,689	1,607,357
DUKE ENERGY 3.7% DUE 10-15-2046	145,000	169,045	175,111
DUKE ENERGY 3.875% DUE 03-15-2046	1,000,000	1,095,850	1,228,921
DUKE ENERGY 4 DUE 09-30-2042	360,000	357,134	444,739
DUKE ENERGY 4.15% DUE 12-01-2044	175,000	214,643	222,076

DUKE ENERGY 4.15% DUE 12-01-2044	5,000,000	5,710,400	6,345,026
DUKE ENERGY 4.2% DUE 08-15-2045	1,030,000	1,076,225	1,307,864
DUKE ENERGY 4.2% DUE 08-15-2045	1,108,000	1,215,379	1,406,906
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000	6,779,931	7,722,582
DUKE ENERGY 4.25% DUE 12-15-2041	595,000	643,793	757,865
DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000	1,402,497	1,623,997
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000	1,040,792	1,337,216
DUKE ENERGY 4.375% DUE 03-30-2044	878,000	895,427	1,127,835
DUKE ENERGY 4.375% DUE 03-30-2044	255,000	320,474	327,560
DUKE ENERGY 6% DUE 01-15-2038	6,630,000	8,346,181	9,942,287
DUKE ENERGY 6% DUE 01-15-2038	2,030,000	2,722,143	3,044,169
DUKE ENERGY 6.1% DUE 06-01-2037	650,000	893,922	962,505
DUKE ENERGY CORP 3.75% DUE 09-01-2046	8,000	7,734	9,300
DUKE ENERGY CORP 3.95% DUE 08-15-2047	280,000	326,892	339,907
DUKE ENERGY CORP 4.8% DUE 12-15-2045	307,000	305,968	404,709
DUKE ENERGY CORP 6.45% DUE 10-15-2032	598,000	780,392	866,703
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	700,000	697,767	744,828
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	290,000	293,898	350,195
DUKE ENERGY FLA 2.858% DUE 03-01-2035	515,000	514,974	551,674
DUKE ENERGY FLA 3.112% DUE 09-01-2038	660,000	659,960	745,869
DUKE ENERGY FLA 3.4% DUE 10-01-2046	410,000	377,881	468,167
DUKE ENERGY FLA 4.2% DUE 07-15-2048	910,000	909,002	1,170,909
DUKE ENERGY FLA 4.2% DUE 07-15-2048	2,000,000	1,997,220	2,573,426
DUKE ENERGY FLA 4.2% DUE 07-15-2048	1,474,000	1,658,323	1,896,615
DUKE ENERGY IND 3.75% DUE 05-15-2046	2,160,000	2,367,566	2,589,938
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000	1,692,299	2,316,971
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	390,000	409,839	405,529
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	805,000	759,276	954,096
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	400,000	397,740	402,766
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047	647,000	734,294	783,937
DUKE RLTY CORP COM NEW REIT	17,700	652,723	707,469
DUKE UNIV 2.832% 10-01-2055	2,230,000	2,246,648	2,412,756
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	420,000	420,000	516,099
DXC TECHNOLOGY CO FIXED 4.75% DUE 04-15-2027	2,000,000	1,997,880	2,289,641
EASTMAN CHEM CO 4.8% DUE 09-01-2042	655,000	779,699	838,182
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000	523,558	684,193
EATON CORP PLC COM USD0.50	10,000	1,209,615	1,201,400
EBAY INC COM USD0.001	28,200	933,229	1,417,050
EBAY INC FIXED 3.6% DUE 06-05-2027	2,500,000	2,497,925	2,833,150
EDF S A 4.95% DUE 10-13-2045	2,000,000	1,995,040	2,568,736
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	790,000	1,092,157	1,112,509
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000	1,175,122	1,161,798
EL PASO PIPELN 4.7% DUE 11-01-2042	1,105,000	1,086,501	1,264,796
EL PASO PIPELN 7.5% DUE 11-15-2040	710,000	904,900	1,019,168
ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028	300,000	300,000	354,000
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	584,465	584,465	578,743
ELECTR ARTS COM	22,800	2,374,430	3,274,080
ELI LILLY & CO COM	14,800	2,131,193	2,498,832
EMERA INC 6.75% DUE 06-15-2076	2,000,000	2,000,000	2,337,500
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000	863,806	1,112,556
ENABLE MIDSTREAM 3.9% DUE 05-15-2024	200,000	194,082	204,511
ENABLE MIDSTREAM 4.15% DUE 09-15-2029	1,600,000	1,597,136	1,587,539
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	485,000	624,379	688,341
ENBRIDGE INC 4.0% DUE 11-15-2049 BEO	485,000	527,114	549,361
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000	1,890,367	2,221,099
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,948,000	1,958,391	2,277,211
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	125,000	142,958	146,125
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080	1,525,000	1,525,000	1,716,876
ENCANA CORP 6.5% DUE 02-01-2038	715,000	856,995	798,409
ENCANA CORP 6.5% DUE 08-15-2034	1,312,000	1,311,581	1,519,349
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000	1,786,950	2,036,686
ENERGY TRANSFER 4.9% DUE 03-15-2035	175,000	183,202	192,668
ENERGY TRANSFER 5.15% DUE 02-01-2043	435,000	401,205	461,187
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,450,000	1,438,906	1,537,289
ENERGY TRANSFER 5.8% DUE 06-15-2038	427,000	424,088	490,539
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,900,000	1,821,294	2,152,236
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000	1,399,551	1,602,850
ENERGY TRANSFER 6% DUE 06-15-2048	224,000	221,536	263,946
ENERGY TRANSFER 6.25% DUE 04-15-2049	2,400,000	2,396,400	2,902,940

ENERGY TRANSFER 6.25% DUE 04-15-2049	3,054,000	3,317,526	3,693,991
ENERGY TRANSFER 7.5% DUE 07-01-2038	540,000	635,947	717,835
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000	2,089,143	2,320,229
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	1,275,000	1,403,418	1,493,222
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	830,000	886,089	972,058
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	820,000	954,844	968,664
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,268,000	2,228,539	2,679,182
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	781,000	793,358	845,740
ENERGY TRANSFER PARTNERS 5.2 2-1-2022	300,000	259,686	311,167
ENTERGY ARK LLC 2.65% DUE 06-15-2051	590,000	587,670	604,894
ENTERGY CORP NEW 3.75% DUE 06-15-2050	1,343,000	1,494,346	1,555,540
ENTERGY CORP NEW 3.75% DUE 06-15-2050	600,000	590,400	694,955
ENTERGY LA LLC 3.12% 09-01-2027	1,600,000	1,599,216	1,782,605
ENTERGY LA LLC 4.2% 04-01-2050	255,000	332,255	328,920
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,000,000	998,110	1,302,289
ENTERGY MISS LLC 3.85% DUE 06-01-2049	255,000	251,693	310,043
ENTERGY MISS LLC FIXED 3.5% DUE 06-01-2051	495,000	487,981	524,418
ENTERGY TEX INC 1.75% DUE 03-15-2031	665,000	662,135	666,549
ENTERGY TEX INC 4.5% 03-30-2039	1,055,000	1,115,663	1,332,046
ENTERPRISE PRODS 3.7% DUE 01-31-2051	764,000	772,595	840,995
ENTERPRISE PRODS 3.7% DUE 01-31-2051	535,000	542,471	588,917
ENTERPRISE PRODS 4.2% DUE 01-31-2050	325,000	333,286	381,811
ENTERPRISE PRODS 4.2% DUE 01-31-2050	278,000	278,142	326,595
ENTERPRISE PRODS 4.45 DUE 02-15-2043	435,000	419,109	527,251
ENTERPRISE PRODS 4.85% DUE 03-15-2044	755,000	879,725	936,614
ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,072,000	1,109,815	1,329,867
ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,150,000	1,473,898	1,578,841
ENTERPRISE PRODS 5.7% DUE 02-15-2042	370,000	393,632	507,975
ENTERPRISE PRODS 5.95% DUE 02-01-2041	1,700,000	1,958,247	2,337,181
ENTERPRISE PRODS 6.125% DUE 10-15-2039	845,000	979,608	1,176,133
ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000	2,719,960	3,141,703
ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000	2,374,376	2,785,384
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000	1,282,659	1,510,975
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	410,000	407,376	453,854
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	395,000	392,472	437,249
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	1,515,000	1,585,636	1,928,292
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000	5,214,950	6,363,999
ENTERPRISE PRODS FLTG RT 3.00288% DUE 06-01-2067	1,200,000	1,233,000	1,029,600
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026	700,000	697,445	792,896
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	805,000	829,696	943,847
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,312,000	1,394,378	1,655,967
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,400,000	1,391,460	1,767,038
ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077	622,000	622,000	630,626
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	330,000	382,866	410,370
EOG RES INC 4.95% DUE 04-15-2050	580,000	701,529	786,158
EOG RES INC 4.95% DUE 04-15-2050	465,000	507,867	630,282
EOG RESOURCES INC COM	20,500	1,305,174	1,022,335
EPR PPTYS 4.5% DUE 06-01-2027	2,100,000	2,087,253	2,102,876
EQTY LIFESTYLE PPTYS INC REIT	28,700	1,768,174	1,818,432
EQUIFAX INC FIXED 2.6% DUE 12-15-2025	600,000	599,328	647,634
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	800,000	786,112	810,139
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	265,000	260,400	268,359
EQUINIX INC COM PAR \$0.001	1,770	1,223,802	1,264,099
EQUINIX INC FIXED 2.95% 09-15-2051	2,515,000	2,509,549	2,539,499
EQUINIX INC FIXED 3.2% 11-18-2029	1,605,000	1,603,363	1,761,916
EQUINOR ASA 3.25% DUE 11-18-2049	1,580,000	1,632,642	1,755,859
EQUINOR ASA 3.5% DUE 04-06-2030	490,000	486,129	555,479
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	1,970,000	1,955,520	2,374,131
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	405,000	467,135	488,083
ERP OPER LTD 2.5% DUE 02-15-2030	580,000	602,760	626,482
ERP OPER LTD 3% DUE 07-01-2029	910,000	945,409	1,012,455
ERP OPER LTD 4.5% DUE 07-01-2044	700,000	885,120	925,247
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000	1,499,385	1,995,889
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,000,000	947,300	1,234,389
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	725,000	748,974	807,990
ESSEX PORTFOLIO L P 4.0% 03-01-2029	900,000	892,692	1,050,268
ESSEX PORTFOLIO L P 4.5% 03-15-2048	215,000	269,262	278,304
ETSY INC COM	1,800	339,780	320,238
Euro - Cash Collateral Due to/from CCP Broker	(828,647)	(828,647)	(828,647)

Euro - Cash	433,130	433,130	433,130
Euro - Variation Margin	(18)	(18)	(18)
EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-2030	945,000	946,029	941,172
EXELON CORP 4.45% DUE 04-15-2046	1,165,000	1,151,638	1,485,506
EXELON CORP 4.45% DUE 04-15-2046	1,012,000	1,006,839	1,290,414
EXELON CORP 4.7% DUE 04-15-2050 REG	310,000	309,647	412,217
EXELON CORP 4.7% DUE 04-15-2050 REG	385,000	449,754	511,947
EXELON CORP 5.1% DUE 06-15-2045	364,000	456,034	493,141
EXELON CORP 5.625% DUE 06-15-2035	910,000	1,037,513	1,230,810
EXELON CORP 5.625% DUE 06-15-2035	227,000	194,169	307,026
EXELON CORP COM	53,000	2,216,932	2,237,660
EXELON GENERATION FIXED 3.25% DUE 06-01-2025	500,000	499,070	545,206
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000	702,100	844,291
EXPORT-IMP BK INDI FRN MTN 03/2022 USD200000	500,000	495,855	498,187
EXXON MOBIL CORP 2.995% DUE 08-16-2039	2,110,000	2,121,373	2,290,269
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	2,460,000	2,622,873	2,811,504
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	105,000	105,000	120,003
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	5,000,000	5,000,000	5,714,439
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000	3,367,175	4,083,805
EXXON MOBIL CORP 4.227% DUE 03-19-2040	560,000	666,635	697,396
EXXON MOBIL CORP COM	43,700	1,740,686	1,801,314
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	267,000	342,418	349,571
FACEBOOK INC COM USD0.000006 CL 'A'	38,720	7,555,584	10,576,755
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030	800,000	800,000	895,120
FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028	1,500,000	1,557,447	1,678,825
FED EXPRESS CORP 7.6% DUE 07-01-2097	760,000	1,014,052	1,267,180
FEDEX CORP 4.1% DUE 02-01-2045	1,476,000	1,392,190	1,741,490
FEDEX CORP 4.1% DUE 04-15-2043	235,000	224,897	277,765
FEDEX CORP 4.1% DUE 04-15-2043	1,597,000	1,573,992	1,887,622
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000	3,921,567	4,927,734
FEDEX CORP 4.4% DUE 01-15-2047	815,000	843,152	1,029,770
FEDEX CORP 4.5% DUE 02-01-2065	250,000	240,240	285,884
FEDEX CORP 4.55% DUE 04-01-2046	1,481,000	1,502,839	1,905,304
FEDEX CORP 4.95% 10-17-2048	2,200,000	2,184,006	3,003,596
FEDEX CORP 4.95% 10-17-2048	625,000	687,304	853,294
FEDEX CORP 5.25% DUE 05-15-2050	330,000	461,017	467,422
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029	2,206,795	2,254,465	2,335,113
FHLMC POOL #ZA6393 4 03-01-2049	81,248	84,822	87,561
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	140,000	170,699	184,903
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000	4,635,326	6,365,921
FIRSTENERGY CORP 3.4% DUE 03-01-2050	2,350,000	2,345,604	2,250,907
FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,200,000	1,198,188	1,149,399
FIRSTENERGY CORP 4.85% 07-15-2047	3,205,000	3,663,296	3,988,607
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000	496,264	556,126
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049	1,572,000	1,788,379	1,835,830
FISERV INC 3.2% DUE 07-01-2026	1,100,000	1,119,811	1,232,198
FISERV INC 4.4% DUE 07-01-2049	1,100,000	1,093,268	1,473,428
FISERV INC 4.4% DUE 07-01-2049	750,000	745,410	1,004,610
FISERV INC FIXED 3% DUE 07-01-2031	1,300,000	1,629,435	2,068,266
FL PWR & LT CO 3.7% 12-01-2047	1,430,000	1,422,849	1,772,689
FL PWR & LT CO 3.7% 12-01-2047	1,786,000	1,863,354	2,214,001
FL PWR & LT CO 3.7% 12-01-2047	2,600,000	2,579,434	3,223,070
FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000	1,513,006	2,105,996
FL PWR & LT CO 3.95% 03-01-2048	3,100,000	3,083,260	4,042,852
FL PWR & LT CO 4.05% DUE 10-01-2044	280,000	352,338	359,176
FL PWR & LT CO 4.05% DUE 10-01-2044	260,000	264,946	333,520
FL PWR & LT CO 4.125% DUE 06-01-2048	570,000	683,968	752,797
FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000	1,858,659	2,184,730
FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000	2,694,914	2,940,140
FLEX LTD 4.875% DUE 06-15-2029	1,000,000	1,014,850	1,181,195
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	1,100,000	1,099,417	1,431,418
FLORIDA PWR CORP 3.85% DUE 11-15-2042	730,000	718,807	871,204
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,113,000	2,932,837	3,225,913
FLORIDA ST BRD ADMIN FIN CORP REV 2.154%07-01-2030	1,555,000	1,555,000	1,636,202
FMC CORP 4.5% DUE 10-01-2049	205,000	204,895	265,778
FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	845,533	846,590	849,563
FNMA POOL #CA3674 4% DUE 06-01-2049 REG	237,250	246,387	253,290
FNMA POOL #FM4129 4% 09-01-2050 BEO	306,352	326,719	326,077
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH	15,950,000	16,677,719	16,761,845

FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	2,600,000	2,723,398	2,726,445
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	12,710,000	13,446,783	13,453,237
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	780,000	800,436	867,980
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	2,158,000	2,130,217	2,401,411
FORD FNDTN 2.415% DUE 06-01-2050	1,400,000	1,400,000	1,426,584
FORD FNDTN 2.815% DUE 06-01-2070	330,000	330,000	353,335
FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000	788,535	819,025
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	682,400	5,666,082	5,998,296
FORD MTR CO DEL NT 4.75 01-15-2043	2,114,000	1,770,717	2,156,280
FORD MTR CR CO LLC 3.096% DUE 05-04-2023	2,900,000	2,876,175	2,929,899
FORD MTR CR CO LLC 3.2% DUE 01-15-2021	900,000	889,317	900,450
FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023	1,000,000	1,000,000	1,017,445
FORD MTR CR CO LLC NT FLTG DUE 02-15-2023	300,000	276,957	289,510
FORTINET INC COM	6,000	713,486	891,180
FORTUNE BRANDS 4% DUE 06-15-2025	2,000,000	1,987,140	2,262,884
FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	640,000	640,000	640,000
FOX CORP 5.476% DUE 01-25-2039	293,000	293,000	401,797
FOX CORP 5.576% DUE 01-25-2049	1,703,000	2,322,113	2,489,337
FOX CORP 5.576% DUE 01-25-2049	195,000	195,000	285,039
FOX CORP 5.576% DUE 01-25-2049	1,230,000	1,544,952	1,797,936
FOX CORP CL A CL A	11,200	340,986	326,144
FOX CORP CL B CL B	10,600	306,030	306,128
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	870,000	997,249	1,104,790
GAMING & LEISURE PPTYS INC COM	15,800	664,064	669,920
GAP INC COM	29,600	600,532	597,624
GATX CORP 3.25% DUE 09-15-2026	1,600,000	1,589,040	1,779,902
GATX CORP 3.85% DUE 03-30-2027	2,000,000	1,994,880	2,266,915
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	6,054,000	5,532,215	7,225,728
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	4,617,000	4,667,674	5,510,602
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	7,039,000	6,605,001	8,401,370
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	1,040,000	1,027,832	1,353,775
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	609,000	718,142	839,541
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	1,118,000	1,340,481	1,541,226
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	1,200,000	1,561,549	1,766,499
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	323,000	388,718	475,483
GEN MTRS CO COM	109,832	4,583,727	4,573,404
GENERAC HLDGS INC COM STK	3,200	687,065	727,712
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	1,265,000	1,644,694	1,773,610
GENERAL ELEC CO 4.125% DUE 10-09-2042	189,000	155,403	221,557
GENERAL ELEC CO 4.125% DUE 10-09-2042	156,000	138,650	182,873
GENERAL ELEC CO 4.25% DUE 05-01-2040	1,198,000	1,206,911	1,416,282
GENERAL ELEC CO 4.25% DUE 05-01-2040	3,050,000	3,047,848	3,605,727
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	925,000	1,086,281	1,124,937
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	2,060,000	2,135,626	2,505,265
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	1,000,000	1,032,197	1,216,148
GENERAL ELECTRIC CO	100,400	1,093,668	1,084,320
GENERAL MLS INC 2.875% DUE 04-15-2030 REG	1,415,000	1,459,444	1,568,941
GENERAL MLS INC 4.7% DUE 04-17-2048 REG	492,000	487,928	689,771
GENERAL MLS INC FIXED 4.55% DUE 04-17-2038	200,000	189,174	257,205
GENERAL MLS INC FIXED 4.55% DUE 04-17-2038	730,000	728,861	938,798
GENERAL MOTORS FINANCIAL CO INC 5.1% 01-17-2024	200,000	199,572	223,810
GENERAL MTRS CO 5.15% DUE 04-01-2038	2,080,000	1,830,820	2,500,888
GENERAL MTRS CO 5.2% DUE 04-01-2045	2,607,000	2,622,460	3,166,010
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000	1,201,119	1,469,456
GENERAL MTRS CO 5.4% 04-01-2048	490,000	485,230	617,072
GENERAL MTRS CO 5.95% DUE 04-01-2049	463,000	576,840	626,171
GENERAL MTRS CO 6.6% DUE 04-01-2036	1,400,000	1,398,880	1,895,449
GENERAL MTRS CO 6.6% DUE 04-01-2036	585,000	682,391	792,027
GENERAL MTRS CO 6.75% DUE 04-01-2046	2,150,000	2,551,337	3,097,587
GENTEX CORP COM	67,300	1,903,422	2,283,489
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000	1,150,000	1,440,611
GEORGE WASH UNIV 4.3% DUE 09-15-2044	510,000	510,000	638,880
GEORGETOWN UNIV 2.943% DUE 04-01-2050	378,000	378,000	380,567
GEORGETOWN UNIV 4.315% DUE 04-01-2049	250,000	250,000	319,505
GEORGIA PWR CO 3.7% 01-30-2050	130,000	156,432	155,572
GEORGIA PWR CO 3.7% 01-30-2050	1,400,000	1,395,436	1,675,391
GEORGIA PWR CO 4.3% DUE 03-15-2043	585,000	629,776	740,824
GILEAD SCIENCES 4% DUE 09-01-2036	1,125,000	1,191,851	1,358,675
GILEAD SCIENCES 4% DUE 09-01-2036	350,000	422,671	422,699

GILEAD SCIENCES 4.15% DUE 03-01-2047	60,000	56,531	73,293
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,432,000	1,427,140	1,825,041
GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000	388,694	503,780
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000	5,953,187	7,322,828
GILEAD SCIENCES 4.75% DUE 03-01-2046	2,519,000	2,577,221	3,338,679
GILEAD SCIENCES 4.75% DUE 03-01-2046	256,000	331,405	339,302
GILEAD SCIENCES 4.8% DUE 04-01-2044	1,560,000	1,612,413	2,058,647
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	3,020,000	3,003,204	3,049,101
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	2,390,000	2,360,285	2,371,900
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	350,000	348,177	347,349
GILEAD SCIENCES INC	21,900	1,565,216	1,275,894
GLAXOSMITHKLINE 5.375% DUE 04-15-2034	222,000	251,701	316,863
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000	1,269,348	1,552,269
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	900,000	897,174	995,886
GLOBAL PMTS INC 4.15% DUE 08-15-2049	2,295,000	2,403,904	2,829,947
GODADDY INC CL A CL A	20,200	1,528,298	1,675,590
GOLDMAN SACHS 3.691% DUE 06-05-2028	1,400,000	1,400,000	1,612,832
GOLDMAN SACHS 3.85% DUE 01-26-2027	11,600,000	11,803,288	13,237,858
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,600,000	1,706,836	2,213,385
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000	3,576,600	5,016,882
GOLDMAN SACHS 5.15% DUE 05-22-2045	914,000	992,704	1,273,731
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000	1,102,062	1,566,167
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000	230,386	332,045
GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000	4,365,748	6,342,518
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000	1,169,252	1,529,487
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	4,625,000	4,781,496	5,644,068
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	2,300,000	2,488,558	2,806,780
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	1,400,000	1,400,000	1,620,389
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	5,000,000	5,024,800	5,931,815
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	2,000,000	1,954,480	2,556,786
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	745,000	856,511	952,403
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	280,000	359,568	409,563
GOLDMAN SACHS GROUP INC COM	11,300	2,528,370	2,979,923
GRAINGER W W INC 3.75% DUE 05-15-2046	485,000	474,127	572,252
GRAINGER W W INC 4.2% DUE 05-15-2047	1,055,000	1,290,943	1,336,181
GRAY OAK PIPELN 3.45% DUE 10-15-2027	600,000	599,982	626,710
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	1,805,000	2,203,060	2,526,589
GRUPO TELEVISA S A 8.5% DUE 03-11-2032	1,025,000	1,268,296	1,563,967
GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	520,000	535,972	659,052
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000	1,980,700	2,804,808
GULF PWR CO 3.3% DUE 05-30-2027	200,000	199,660	225,326
HACKENSACK 2.675% DUE 09-01-2041	240,000	240,941	242,714
HACKENSACK 4.211% 07-01-2048	290,000	355,488	368,114
HACKENSACK 4.5% DUE 07-01-2057	1,930,000	1,912,707	2,610,322
HALLIBURTON CO 2.92% DUE 03-01-2030	1,700,000	1,699,558	1,791,711
HALLIBURTON CO 4.75% DUE 08-01-2043	1,030,000	1,026,903	1,163,926
HALLIBURTON CO 4.85% DUE 11-15-2035	965,000	1,022,473	1,126,179
HALLIBURTON CO 4.85% DUE 11-15-2035	660,000	659,828	770,236
HALLIBURTON CO 5% DUE 11-15-2045	1,205,000	1,322,399	1,432,473
HALLIBURTON CO 5% DUE 11-15-2045	1,060,000	1,116,288	1,260,101
HALLIBURTON CO 7.45% DUE 09-15-2039	314,000	400,620	451,291
HAMMERSON 6% SNR 23/02/2026 GBP1000	500,000	770,815	733,880
HARLEY DAVIDSON COM USD0.01	17,100	428,723	627,570
HARRIS CORP DEL 4.4% DUE 06-15-2028	124,000	141,627	148,686
HARRIS CORP DEL 4.854% DUE 04-27-2035	830,000	950,018	1,084,874
HARRIS CORP DEL 5.054% DUE 04-27-2045	310,000	386,260	428,619
HARRIS CORP DEL 6.15% DUE 12-15-2040	785,000	923,810	1,160,685
HARTFORD 3.447% DUE 07-01-2054	410,000	410,000	432,540
HARTFORD FINL SVCS 3.6% DUE 08-19-2049	3,000,000	2,966,310	3,520,431
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000	1,159,133	1,420,798
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000	2,700,885	2,972,297
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	740,000	732,578	976,047
HARTFORD FINL SVCS GROUP INC COM	69,300	2,688,566	3,394,314
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000	498,695	755,442
HASBRO INC 3.55% DUE 11-19-2026	800,000	797,640	892,884
HCA INC 5% DUE 03-15-2024	600,000	652,386	674,984
HCA INC 5.125% 06-15-2039	930,000	921,500	1,190,015
HCA INC 5.25% DUE 06-15-2049	1,000,000	985,280	1,320,796
HCA INC 5.25% DUE 06-15-2049	2,574,000	3,115,820	3,399,729

HCA INC 5.5% DUE 06-15-2047	1,670,000	1,783,571	2,230,637
HEALTHPEAK PPTYS FIXED 3% DUE 01-15-2030	730,000	740,658	798,987
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	1,200,000	1,194,864	1,361,205
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	113,000	112,516	128,180
HESS CORP 5.6% DUE 02-15-2041	2,128,000	2,246,213	2,596,921
HESS CORP 5.8% DUE 04-01-2047	1,000,000	1,138,860	1,272,367
HESS CORP 5.8% DUE 04-01-2047	1,915,000	2,067,853	2,436,582
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000	340,950	391,945
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000	199,864	263,616
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	895,000	1,156,358	1,179,680
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030	1,100,000	1,097,195	1,163,891
HLTH CARE SVC CORP 3.2% DUE 06-01-2050	500,000	495,515	540,845
HOME DEPOT INC 3.125% DUE 12-15-2049	3,660,000	3,766,386	4,222,614
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,805,000	1,983,040	2,148,084
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	945,000	1,005,187	1,124,620
HOME DEPOT INC 3.9% DUE 06-15-2047	700,000	717,794	893,967
HOME DEPOT INC 3.9% DUE 06-15-2047	4,500,000	4,865,040	5,746,932
HOME DEPOT INC 3.9% DUE 06-15-2047	1,045,000	1,189,640	1,334,565
HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000	2,597,831	3,284,414
HOME DEPOT INC 4.2% DUE 04-01-2043	930,000	987,155	1,209,705
HOME DEPOT INC 4.25% DUE 04-01-2046	2,015,000	2,095,007	2,673,145
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000	1,513,626	2,042,999
HOME DEPOT INC 4.25% DUE 04-01-2046	1,555,000	1,681,286	2,062,899
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	845,000	964,085	1,123,280
HOME DEPOT INC 4.5% DUE 12-06-2048	4,000,000	3,932,080	5,615,168
HOME DEPOT INC 4.5% DUE 12-06-2048	100,000	98,302	140,379
HOME DEPOT INC 4.875 DUE 02-15-2044	460,000	453,128	654,497
HOME DEPOT INC 5.4% DUE 09-15-2040	920,000	1,168,650	1,345,425
HOME DEPOT INC 5.4% DUE 09-15-2040	240,000	299,472	350,981
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000	4,168,472	5,332,111
HOME DEPOT INC COM	22,120	5,558,837	5,875,514
HONEYWELL INTL INC 2.8% DUE 06-01-2050	1,380,000	1,369,995	1,511,349
HONEYWELL INTL INC COM STK	16,800	2,719,988	3,573,360
HOSPITALITY PPTYS 4.95% DUE 10-01-2029	100,000	98,954	100,250
HOST HOTELS & 3.875% DUE 04-01-2024	2,000,000	1,991,500	2,113,902
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE	885,000	885,000	1,093,205
HP INC COM	154,200	2,951,556	3,791,778
HSBC BK USA N A 7 DUE 01-15-2039	426,000	529,675	676,712
HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000	499,375	626,799
HSBC HLDGS PLC 5.25% DUE 03-14-2044	13,500,000	14,526,102	18,799,126
HSBC HLDGS PLC 5.25% DUE 03-14-2044	5,000,000	5,306,300	6,962,639
HSBC HLDGS PLC 6% 12-31-2049	670,000	676,407	729,463
HSBC HLDGS PLC 6.1% DUE 01-14-2042	565,000	791,843	860,678
HSBC HLDGS PLC 6.5% DUE 05-02-2036	545,000	754,296	789,318
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,160,000	1,581,254	1,697,482
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,050,000	1,296,582	1,536,514
HSBC HLDGS PLC 6.8% DUE 06-01-2038	2,981,000	3,862,507	4,515,413
HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000	886,931	1,058,297
HSBC HLDGS PLC FIXED 4.6% DUE 12-29-2049	790,000	790,000	803,920
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049	200,000	200,000	224,500
HUBBELL INC COM	5,900	832,492	925,061
HUMANA INC 3.125% 08-15-2029	650,000	661,993	717,677
HUMANA INC 4.8% DUE 03-15-2047	2,100,000	2,098,005	2,805,191
HUMANA INC 4.95% DUE 10-01-2044	170,000	226,663	229,119
HUMANA INC COM	9,820	3,340,822	4,028,851
HUNTSMAN INTL LLC 4.5% 05-01-2029	800,000	802,616	921,733
HYATT HOTELS CORP 4.375% 09-15-2028	100,000	99,866	109,916
ICE_CDS SBSIUS33 06/20/2023 SELL F 4.346 12/08/26 SWPCOGXR7	500,000	81,600	37,534
ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPCOHWO3	3,500,000	3,114	55,079
ICE_CDS SBSIUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOI305	3,100,000	1,835	34,955
ICE_CDS SBSIUS33 12/20/2021 SELL BOEING CO 8.75% 08/15/ SWPCOJIV9	2,300,000	-	6,923
ICE_CDS SBSIUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPCOHJ26	4,800,000	-	62,359
ICE_CDS SBSIUS33 12/20/2023 SELL INTL LEASE FINANCE COR SWPCOHOE4	1,300,000	213,881	172,000
ICE_CDS SBSIUS33 12/20/2024 SELL EXELON GENERATION CO L SWPCOIV12	100,000	484	902
ICE_CDS SBSIUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOIIIT6	1,700,000	-	16,294
ICE_CDS SBSIUS33 12/20/2024 SELL MET 3.6 11/13/25 SWPCOINS2	3,600,000	65,098	87,016
ICE_CDS SBSIUS33 20/06/2025 SELL ATLANTIA SPA 1.625% 02 SWPCOJFI1	300,000	-	-
ICE_CDS SBSIUS33 20/12/2023 SELL ROLLS-ROYCE PLC 6.75% SWPCOHK24	500,000	-	-
ICE_CDS SBSIUS33 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPCOIMN4	400,000	-	-

ICE_CDS SBSIUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55	400,000	-	-
ICE_CD BOFAGB2U 12/20/2025 BUY CDX.NA.IG.35 Z91ZC0J85	11,480,000	-	-
ICE_CD SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPC0HY94	470,000	-	3,036
ICE_CD SBSIUS33 06/20/2024 SELL CDX.NA.IG.32 SWPC0HY52	3,800,000	74,465	62,922
ICE_CD SBSIUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2	570,000	-	-
ICE_CD SBSIUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6	30,700,000	24,617	511,428
ICE_CD SBSIUS33 12/20/2024 SELL CDX.EM.32 SWPC0JB4	372,000	-	1,793
ICE_CD SBSIUS33 12/20/2024 SELL CDX.NA.IG.33 SWPC0JIA6	16,210,000	347,684	272,835
ICE_CD SBSIUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14	700,000	-	-
ICE_CD SBSIUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30	110,700,000	2,610,118	2,746,113
ICE_CD SBSIUS33 12/20/2029 SELL CDX.NA.IG.33 SWPC0JIC2	1,900,000	-	3,316
ICE_CD SBSIUS33 12/20/2030 SELL CDX.NA.IG.35 SWPC0JJ89	3,000,000	7,254	26,373
ICE_CD SBSIUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7	39,400,000	1,005,608	1,244,650
IDA PWR CO SECD 4.2% DUE 03-01-2048	200,000	227,526	259,142
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,085,000	1,095,403	1,252,871
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	4,700,000	4,484,787	5,058,187
IN MICH PWR CO 4.55% DUE 03-15-2046	4,000,000	4,455,626	5,232,711
IN MICH PWR CO 4.55% DUE 03-15-2046	675,000	737,188	883,020
IND & COM BK DUBAI FR SNR EMTN 12/21 USD2000000	400,000	398,036	400,045
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048	385,000	385,000	488,419
ING U S INC 5.7% DUE 07-15-2043	1,741,000	1,723,733	2,414,585
INGERSOLL-RAND 4.3% DUE 02-21-2048	1,564,000	1,558,510	1,955,302
INGERSOLL-RAND 5.75% DUE 06-15-2043	132,000	131,459	189,634
INGERSOLL-RAND 5.75% DUE 06-15-2043	705,000	1,000,818	1,012,819
INTEL CORP 3.1% DUE 02-15-2060	1,108,000	1,100,698	1,219,865
INTEL CORP 3.25% DUE 11-15-2049	3,815,000	4,055,231	4,269,960
INTEL CORP 3.734% 12-08-2047 BEO	390,000	466,627	466,074
INTEL CORP 4.1% DUE 05-11-2047	545,000	594,157	694,159
INTEL CORP 4.1% DUE 05-19-2046	450,000	460,935	572,807
INTEL CORP 4.25% DUE 12-15-2042	300,000	315,162	386,222
INTEL CORP 4.75% DUE 03-25-2050	1,045,000	1,477,929	1,458,363
INTEL CORP 4.75% DUE 03-25-2050	2,710,000	3,505,212	3,781,974
INTEL CORP COM	83,500	4,067,944	4,159,970
INTERCONTINENTAL 4.25% DUE 09-21-2048	420,000	528,259	535,370
INTERCONTINENTAL 4.25% DUE 09-21-2048	630,000	625,514	803,055
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000	893,592	1,147,221
INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG	1,605,000	1,599,350	1,617,189
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	1,055,000	1,047,826	1,080,909
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	912,000	934,152	968,407
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,100,000	1,083,456	1,168,035
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	505,000	499,869	527,812
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	630,000	618,802	780,761
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,470,000	1,597,765	1,861,163
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,890,000	1,920,940	2,392,923
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	4,000,000	3,943,240	5,252,534
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	2,860,000	2,987,824	3,755,562
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	610,000	696,113	801,011
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	2,111,000	2,196,203	2,892,420
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,400,000	1,392,146	1,918,232
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049	482,000	493,299	554,107
INTERSTATE PWR & LT CO 4.1% 09-26-2028	126,000	144,352	150,053
INTL BUSINESS 4.7% DUE 02-19-2046	850,000	843,506	1,178,750
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	1,000,000	991,710	1,065,812
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	215,000	226,589	229,150
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000	2,491,250	3,072,007
INTL PAPER CO 4.4% DUE 08-15-2047	925,000	924,066	1,210,188
INTL PAPER CO 4.8% DUE 06-15-2044	280,000	297,520	376,799
INTL PAPER CO 5.15% DUE 05-15-2046	1,025,000	973,644	1,420,823
INTL PAPER CO 6 DUE 11-15-2041	1,800,000	2,142,302	2,636,349
INTST PWR & LT CO 4.7% DUE 10-15-2043	335,000	409,762	425,989
INTUIT COM	18,560	5,023,750	7,050,016
INVITATION HOMES INC COM	6,100	179,423	181,170
IQVIA HLDGS INC COM USD0.01	4,200	684,329	752,514
Japanese yen - Cash Collateral Due to/from CCP Broker	(285)	(285)	(285)
JD COM INC FIXED 4.125% DUE 01-14-2050	600,000	593,880	669,976
JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,521,092	1,702,912	1,925,631
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000	567,000	706,532
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	363,000	363,000	382,799
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	350,000	350,000	369,090

JOHNSON & JOHNSON 2.25% 09-01-2050	2,390,000	2,371,264	2,400,686
JOHNSON & JOHNSON 3.4% 01-15-2038	2,190,000	2,198,290	2,649,362
JOHNSON & JOHNSON 3.5% 01-15-2048	7,000,000	6,973,610	8,671,774
JOHNSON & JOHNSON 3.5% 01-15-2048	495,000	613,538	613,218
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	4,034,000	4,070,470	4,981,817
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,600,000	2,586,572	3,178,875
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	790,000	842,661	1,013,610
JOHNSON & JOHNSON COM USD1	37,885	5,181,917	5,962,341
JOHNSON CTLS INTL 6% DUE 01-15-2036	375,000	442,470	531,728
JOHNSON CTLS INTL PLC COM USD0.01	47,200	1,793,364	2,199,048
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	1,050,000	1,015,035	1,441,416
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,579,000	3,579,000	4,358,564
JPMORGAN CHASE & 3.882% DUE 07-24-2038	1,445,000	1,445,569	1,759,744
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,300,000	3,090,701	4,018,793
JPMORGAN CHASE & 4.95% DUE 06-01-2045	3,874,000	3,994,608	5,488,383
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000	936,200	1,210,242
JPMORGAN CHASE & 5.6% DUE 07-15-2041	665,000	977,535	1,006,014
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	240,000	259,800	260,960
JPMORGAN CHASE & CO 2.956% DUE 05-13-2031	756,000	756,000	829,023
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	4,480,000	4,609,581	5,007,593
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	535,000	535,000	598,005
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	1,688,000	1,688,000	1,879,449
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	2,095,000	2,227,001	2,636,621
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	3,546,000	3,962,214	4,462,748
JPMORGAN CHASE & CO 4.452% 12-05-2029	5,300,000	5,300,000	6,466,553
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000	2,484,355	3,454,089
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000	3,682,531	5,209,854
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000	736,992	930,331
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,195,000	1,400,275	1,757,231
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000	2,497,041	3,124,783
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000	1,028,043	1,355,075
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	590,000	587,587	888,327
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	450,000	558,850	567,305
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	3,250,000	3,250,000	4,097,200
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,330,000	1,388,518	1,685,738
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,500,000	2,536,125	3,168,681
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,700,000	1,700,000	2,154,703
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	725,000	938,962	949,517
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	2,100,000	2,100,000	2,750,325
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	725,000	762,511	949,517
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO	1,453,000	1,629,476	1,450,028
JPMORGAN CHASE & FLTGT RT 1.764% DUE 11-19-2031	790,000	791,872	797,494
JPMORGAN CHASE & FLTGT RT 2.525% DUE 11-19-2041	4,910,000	4,956,210	5,039,189
JPMORGAN CHASE & FLTGT RT 2.525% DUE 11-19-2041	1,160,000	1,160,000	1,190,521
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	3,300,000	3,300,000	3,780,122
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,700,000	1,902,521	2,214,117
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,205,000	1,204,805	1,569,418
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,334,000	1,391,356	1,737,431
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069	700,000	696,514	818,891
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	600,000	597,054	679,904
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	300,000	311,298	339,952
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	465,000	473,579	604,649
KEURIG DR PEPPER 5.085% DUE 05-25-2048	966,000	1,328,153	1,363,026
KEURIG DR PEPPER INC COM	16,500	488,339	528,000
KILROY REALTY LP 3.05% DUE 02-15-2030	1,100,000	1,098,658	1,170,357
KIMBERLY CLARK 2.875% DUE 02-07-2050	435,000	432,811	490,127
KIMBERLY CLARK 3.9% DUE 05-04-2047	2,500,000	2,482,050	3,239,310
KIMBERLY-CLARK CORP COM	-	-	-
KIMCO RLTY CORP 4.125% DUE 12-01-2046	740,000	725,303	825,853
KIMCO RLTY CORP 4.45% 09-01-2047	185,000	180,573	217,238
KIMCO RLTY CORP COM	40,100	580,732	601,901
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000	272,517	339,374
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	380,000	385,947	429,874
KINDER MORGAN 5.5 DUE 03-01-2044	205,000	252,343	259,084
KINDER MORGAN 5.625% DUE 09-01-2041	875,000	840,945	1,067,389
KINDER MORGAN 6.375% DUE 03-01-2041	855,000	1,039,517	1,130,456
KINDER MORGAN 6.375% DUE 03-01-2041	885,000	1,020,670	1,170,121
KINDER MORGAN 6.5% DUE 02-01-2037	200,000	236,705	259,564
KINDER MORGAN 6.5% DUE 09-01-2039	275,000	359,120	358,747

KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000	1,456,394	1,617,624
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000	2,243,880	2,609,071
KINDER MORGAN 6.55% DUE 09-15-2040	380,000	400,272	499,681
KINDER MORGAN 6.95% DUE 01-15-2038	1,900,000	2,429,701	2,599,788
KINDER MORGAN 6.95% DUE 01-15-2038	995,000	1,276,062	1,361,468
KINDER MORGAN 6.95% DUE 01-15-2038	736,000	764,071	1,007,076
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	568,000	554,573	666,259
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	375,000	359,678	439,872
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	250,000	224,830	293,695
KINDER MORGAN INC 5.2% 03-01-2048	877,000	999,991	1,115,424
KINDER MORGAN INC 5.3% DUE 12-01-2034	520,000	525,133	640,836
KINDER MORGAN INC 5.3% DUE 12-01-2034	734,000	611,708	904,564
KINDER MORGAN INC 5.55% DUE 06-01-2045	415,000	521,966	533,328
KINDER MORGAN INC 5.55% DUE 06-01-2045	700,000	909,342	899,590
KINDER MORGAN INC FLTGT RT 1.52125% DUE 01-15-2023	100,000	100,000	100,991
KLA CORP 3.3% 03-01-2050	450,000	449,829	507,802
KLA CORP 3.3% 03-01-2050	1,244,000	1,248,511	1,403,792
KLA CORP 5% DUE 03-15-2049	1,524,000	1,617,017	2,116,531
KRAFT FOODS GROUP 5% DUE 06-04-2042	2,050,000	1,968,838	2,405,211
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000	1,947,608	2,027,563
KROGER CO 3.875% DUE 10-15-2046	490,000	460,664	574,128
KROGER CO 4.45% DUE 02-01-2047	1,947,000	1,877,803	2,450,240
KROGER CO 5 DUE 04-15-2042 REG	705,000	733,347	933,767
KROGER CO 5.4% DUE 01-15-2049	490,000	633,081	710,267
KY UTILS CO 4.65 DUE 11-14-2043	470,000	525,361	608,506
L3HARRIS 2.9% DUE 12-15-2029	286,000	285,469	315,998
L3HARRIS TECHNOLOGIES INC 4.4% DUE 06-15-2028	630,000	709,066	755,421
LAB CORP AMER HLDGS COM NEW	1,700	349,169	346,035
LAM RESH CORP 2.875% DUE 06-15-2050	395,000	393,961	425,622
LAM RESH CORP 4.875% DUE 03-15-2049	2,780,000	2,951,422	4,018,382
LAM RESH CORP COM	1,500	712,267	708,405
LAS VEGAS SANDS 3.2% DUE 08-08-2024	1,700,000	1,698,657	1,800,596
LAZARD GROUP LLC 4.375% 03-11-202	500,000	496,205	586,320
LCH_IRS SBSIUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9	5,800,000	-	104,862
LCH_IRS SBSIUS33 14/07/2025 CNY P 7DCNRR0 / R 2.66% SWU013LD9	83,900,000	-	-
LCH_IRS SBSIUS33 16/06/2051 EUR P 0 / R 6MEURIB SWU016T02	400,000	-	-
LCH_IRS SBSIUS33 17/06/2030 CAD P 3MCDOR / R 1.5% SWU00Y1I3	3,040,000	-	74,352
LCH_OIS SBSIUS33 16/06/2026 GBP P 0 / R 1DSONIA SWU016SX1	12,800,000	-	3,095
LCH_OIS SBSIUS33 16/06/2051 GBP P 0.5% / R 1DSONIA SWU016T10	3,000,000	-	-
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.695% SWU05D181	800,000	-	91,525
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.717% SWU05D199	800,000	-	94,913
LEAR CORP 5.25% 05-15-2049	1,000,000	983,200	1,234,468
LEAR CORP 5.25% 05-15-2049	225,000	258,845	277,755
LEVEL 3 FING INC 3.875% DUE 11-15-2029	2,000,000	2,185,000	2,221,040
LEXINGTON RLTY TR FORMERLY LEXINGTON CO 2.7% DUE 09-15-2030	137,000	135,949	142,614
LIBERTY MUTUAL GP 3.625%-FRN GTD 23/05/59 EUR	300,000	335,378	379,300
LILLY ELI & CO 2.25% DUE 05-15-2050	1,790,000	1,706,984	1,759,335
LILLY ELI & CO 2.5% 08-25-2020	615,000	601,998	626,727
LILLY ELI & CO 3.95% 03-15-2049	835,000	1,065,105	1,095,431
LILLY ELI & CO 4.15% 03-15-2059	525,000	630,649	728,882
LILLY ELI & CO 4.15% 03-15-2059	377,000	374,655	523,407
LINCOLN NATL CORP COM	46,400	2,849,908	2,334,384
LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD	800,000	612,000	675,304
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049	1,890,000	1,890,000	2,173,500
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000	1,588,928	1,814,432
LLOYDS BKG GROUP 5.3% DUE 12-01-2045	1,142,000	1,416,571	1,576,571
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG	800,000	797,584	964,719
LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000	619,613	754,753
LOCKHEED MARTIN 3.8% DUE 03-01-2045	895,000	885,334	1,121,507
LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,905,000	1,766,133	2,475,492
LOCKHEED MARTIN 4.5% DUE 05-15-2036	20,000	19,625	26,352
LOCKHEED MARTIN CORP 4.09% 09-15-2052	217,000	204,499	287,238
LOCKHEED MARTIN CORP 4.09% 09-15-2052	1,177,000	1,131,273	1,557,967
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	825,000	827,200	891,975
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,100,000	1,090,463	1,189,300
LOEWS CORP 3.2% 05-15-2030	400,000	399,556	454,407
LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000	1,476,356	1,542,446
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049	775,000	774,085	1,001,239
LOWES COS INC 1.7% DUE 10-15-2030	705,000	702,300	714,290

LOWES COS INC 3% DUE 10-15-2050	1,910,000	1,956,750	2,042,965
LOWES COS INC 3% DUE 10-15-2050	1,215,000	1,233,327	1,299,583
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000	1,591,104	1,897,194
LOWES COS INC 3.7% DUE 04-15-2046	2,133,000	1,994,640	2,529,197
LOWES COS INC 4.05% DUE 05-03-2047	235,000	288,089	294,178
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000	2,484,100	3,129,557
LOWES COS INC 4.25% DUE 09-15-2044	228,000	235,344	272,945
LOWES COS INC 4.375% DUE 09-15-2045	345,000	432,913	433,268
LOWES COS INC 4.375% DUE 09-15-2045	80,000	78,106	100,468
LOWES COS INC 4.65 DUE 04-15-2042	681,000	701,464	897,226
LOWES COS INC COM	11,800	1,472,056	1,894,018
LOWES COS INC FIXED 4.5% DUE 04-15-2030	500,000	508,442	622,384
LOWES COS INC FIXED 4.55% 04-05-2049	962,000	1,006,824	1,295,321
LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000	1,365,100	1,777,629
LYB INTL FIN B V 5.25% DUE 07-15-2043	440,000	490,433	567,749
LYB INTL FIN B V 5.25% DUE 07-15-2043	237,000	256,981	305,811
LYB INTL FIN III 3.375% DUE 10-01-2040	540,000	538,758	569,564
LYB INTL FIN III 3.375% DUE 10-01-2040	2,400,000	2,486,589	2,531,396
LYB INTL FIN III 3.625% DUE 04-01-2051	635,000	633,139	693,884
LYB INTL FIN III 3.8% DUE 10-01-2060	1,380,000	1,350,282	1,482,107
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	895,000	1,031,863	1,042,979
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	1,050,000	1,113,451	1,223,607
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	635,000	625,399	742,266
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	605,000	631,058	707,198
LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000	1,204,824	1,475,098
MA INST TECH 3.885% DUE 07-01-2116	170,000	170,000	215,515
MA INST TECH 3.885% DUE 07-01-2116	1,046,000	1,046,000	1,326,049
MA INST TECH 3.885% DUE 07-01-2116	3,251,000	3,128,350	4,121,401
MA INST TECH 4.678% DUE 07-01-2114	810,000	810,000	1,233,666
MA INST TECH FIXED 2.989% DUE 07-01-2050	1,015,000	1,015,000	1,177,069
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	520,000	576,129	586,035
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	400,000	438,712	450,796
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	610,000	655,636	694,786
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	1,000,000	987,620	1,151,830
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	735,000	761,930	944,070
MARATHON OIL CORP 4.4% DUE 07-15-2027	347,000	369,697	385,736
MARATHON OIL CORP 5.2% DUE 06-01-2045	2,234,000	2,537,563	2,544,527
MARATHON OIL CORP 5.2% DUE 06-01-2045	1,300,000	1,137,357	1,480,701
MARATHON OIL CORP 6.6% DUE 10-01-2037	1,100,000	1,320,085	1,359,687
MARATHON OIL CORP 6.8% DUE 03-15-2032	180,000	206,682	221,883
MARATHON PETE CORP 5% DUE 09-15-2054	300,000	272,412	339,436
MARATHON PETE CORP 5.85% DUE 12-15-2045	675,000	663,825	834,113
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,475,000	1,808,674	1,980,335
MARATHON PETE CORP 6.5% DUE 03-01-2041	930,000	1,112,042	1,248,618
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000	652,770	671,300
MARS INC DEL 2.375% DUE 07-16-2040	2,000,000	1,999,360	2,048,342
MARSH & MCLENNAN 4.9% DUE 03-15-2049	856,000	906,345	1,240,852
MARSH & MCLENNAN COS INC 2.25% DUE 11-15-2030/05-07-2020 REG	595,000	589,919	629,932
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	900,000	894,294	1,192,426
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	871,000	966,718	1,154,004
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	180,000	184,342	238,485
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	3,000,000	2,997,330	4,037,922
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	2,900,000	2,900,000	3,006,459
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	710,000	710,000	736,064
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE	710,000	710,000	736,029
MASCO CORP 4.5% DUE 05-15-2047	1,900,000	1,786,899	2,382,844
MASTERCARD INC 3.65% DUE 06-01-2049	215,000	254,904	267,101
MASTERCARD INC 3.65% DUE 06-01-2049	1,605,000	1,684,666	1,993,943
MASTERCARD INC 3.85% DUE 03-26-2050 REG	1,145,000	1,435,820	1,477,871
MASTERCARD INC 3.85% DUE 03-26-2050 REG	80,000	79,661	103,257
MASTERCARD INC 3.95% DUE 02-26-2048	615,000	614,465	795,198
MASTERCARD INC 3.95% DUE 02-26-2048	170,000	217,670	219,811
MAXIMUS INC COM	4,100	282,711	300,079
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000	1,260,000	1,653,708
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	1,495,000	1,488,608	1,942,512
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	730,000	873,183	948,517
MCDONALD'S CORP 3.625 DUE 05-01-2043	1,140,000	1,000,755	1,312,509
MCDONALDS CORP 4.2% 04-01-2050	161,000	164,927	206,980
MCDONALDS CORP 4.7% DUE 12-09-2035	212,000	211,319	274,190

MCDONALDS CORP 4.7% DUE 12-09-2035	1,115,000	1,170,755	1,442,083
MCDONALDS CORP 4.875% DUE 07-15-2040	540,000	602,890	715,751
MCDONALDS CORP 4.875% DUE 12-09-2045	333,000	333,000	452,425
MCDONALDS CORP 4.875% DUE 12-09-2045	375,000	376,381	509,488
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	885,000	880,761	1,158,534
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	800,000	799,744	1,038,155
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000	24,992	32,442
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	580,000	573,373	680,196
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	1,519,000	1,950,912	2,291,918
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	1,800,000	1,765,350	2,112,333
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	350,000	412,066	410,731
MCKESSON CORP NEW 4.75% DUE 05-30-2029	220,000	226,521	270,692
MCKESSON CORP	2,600	423,325	452,192
MDU RES GROUP INC COM	29,700	903,821	782,298
MEDTRONIC INC 4.375% DUE 03-15-2035	1,668,000	1,653,272	2,246,122
MEDTRONIC INC 4.375% DUE 03-15-2035	201,000	199,225	270,666
MEDTRONIC INC 4.625% DUE 03-15-2045	454,000	460,756	644,123
MEDTRONIC INC 4.625% DUE 03-15-2045	695,000	855,923	986,048
MEDTRONIC PLC COMMON STOCK STOCK	16,600	1,485,625	1,944,524
MEM 2.955% DUE 01-01-2050	855,000	855,000	909,792
MEM 4.2% DUE 07-01-2055	678,000	675,539	905,946
MERCK & CO INC 4.15% DUE 05-18-2043	830,000	1,057,008	1,079,518
MERCK & CO INC NEW 2.35% DUE 06-24-2040	2,220,000	2,213,529	2,297,184
MERCK & CO INC NEW 2.35% DUE 06-24-2040	1,500,000	1,573,866	1,552,151
MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,385,000	1,351,634	1,725,997
MERCK & CO INC NEW 3.7% DUE 02-10-2045	830,000	958,046	1,034,352
MERCK & CO INC NEW 4.0% 03-07-2049	1,625,000	1,859,047	2,144,721
MERCK & CO INC NEW COM	77,800	6,416,689	6,364,040
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	950,000	940,394	983,600
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000	2,096,787	2,325,418
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000	1,011,518	1,766,772
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	983,000	1,234,101	1,431,770
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000	4,675,380	6,086,876
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	285,000	285,000	290,720
METLIFE INC 4.125% DUE 08-13-2042	5,000,000	4,842,499	6,263,880
METLIFE INC 5.7% DUE 06-15-2035	580,000	793,069	853,338
METLIFE INC 5.875% DUE 02-06-2041	175,000	224,354	266,568
METLIFE INC 9.25% DUE 04-08-2068	750,000	1,046,250	1,143,479
METLIFE INC COM STK USD0.01	67,800	3,094,629	3,183,210
METLIFE INC FIXED 10.75% DUE 08-01-2069	860,000	1,332,845	1,473,436
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,360,000	1,433,204	1,866,211
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,020,000	1,029,570	1,399,658
Mexican peso - Cash Collateral Due to/from CCP Broker	(0)	-	-
Mexican peso - Cash	821	821	821
MGM GROWTH PPTYS LLC CL A COM CL A COM	66,500	1,957,083	2,081,450
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040	850,000	850,000	957,933
MICRON TECH INC 4.185% DUE 02-15-2027	1,700,000	1,730,430	1,989,944
MICRON TECH INC 4.64% DUE 02-06-2024	200,000	205,738	222,691
MICRON TECH INC COM	32,700	2,322,039	2,458,386
MICRON TECHNOLOGY INC 4.975% 02-06-2026	1,500,000	1,500,000	1,772,930
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	4,223,000	3,814,077	4,453,341
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	4,595,000	3,567,800	4,845,632
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,750,000	4,977,257	7,118,175
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	9,283,000	6,325,929	10,060,007
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	968,000	639,296	1,049,024
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	4,946,000	3,910,413	5,359,991
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	3,480,000	2,519,147	3,771,283
MICROSOFT CORP 3.45% DUE 08-08-2036	1,980,000	1,972,337	2,441,591
MICROSOFT CORP 3.5% DUE 11-15-2042	360,000	453,362	443,215
MICROSOFT CORP 3.7% DUE 08-08-2046	2,445,000	2,460,911	3,100,222
MICROSOFT CORP 3.7% DUE 08-08-2046	17,250,000	17,332,015	21,872,733
MICROSOFT CORP 3.95% DUE 08-08-2056	2,955,000	3,010,598	4,058,019
MICROSOFT CORP 3.95% DUE 08-08-2056	750,000	998,328	1,029,954
MICROSOFT CORP 4% DUE 02-12-2055	460,000	587,931	631,774
MICROSOFT CORP 4.1% DUE 02-06-2037	1,300,000	1,335,428	1,706,168
MICROSOFT CORP COM	110,700	12,674,032	24,621,894
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000	993,990	1,296,986
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	640,000	786,632	830,071
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000	3,976,360	5,503,885

MIDAMERICAN ENERGY CO 3.65% 08-01-2048	1,125,000	1,137,792	1,375,497
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	749,000	858,812	941,343
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	260,000	265,904	349,084
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	3,400,000	3,379,260	4,564,941
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	1,411,000	1,483,379	1,894,450
MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000	869,719	932,697
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	500,000	562,405	602,559
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE	390,000	390,000	490,253
MITSUBISHI UFJ 3.751% DUE 07-18-2039	1,400,000	1,400,000	1,705,265
MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	930,000	943,732	1,175,784
MIZUHO FINL GROUP FLTGT RT 2.201% DUE 07-10-2031	1,100,000	1,100,000	1,140,471
MIZUHO FINL GROUP FLTGT RT 2.591% DUE 05-25-2031	500,000	500,000	533,506
MOLSON COORS 4.2% DUE 07-15-2046	945,000	912,788	1,084,351
MOLSON COORS 5 DUE 05-01-2042	120,000	123,638	150,179
MOLSON COORS 5 DUE 05-01-2042	400,000	419,264	500,597
MONDELEZ INTL INC COM	56,800	2,989,307	3,321,096
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050	560,000	539,577	569,012
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	1,066,000	1,066,000	1,289,044
MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	925,000	925,000	1,010,516
MOODYS CORP 3.25% DUE 05-20-2050 REG	385,000	379,691	427,322
MOODYS CORP 5.25% DUE 07-15-2044	2,480,000	2,521,242	3,428,993
MOODY'S CORPORATION .95% 02-25-2030	100,000	109,701	130,187
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	800,000	786,624	1,100,525
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	535,000	526,055	735,976
MORGAN STANLEY 3.971% 07-22-2038	1,685,000	1,643,345	2,076,727
MORGAN STANLEY 3.971% 07-22-2038	730,000	730,000	899,709
MORGAN STANLEY 3.971% 07-22-2038	600,000	557,382	739,487
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000	719,562	968,682
MORGAN STANLEY 4.3% DUE 01-27-2045	2,020,000	2,073,269	2,698,949
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000	526,165	680,672
MORGAN STANLEY 4.457% 04-22-2039	1,300,000	1,301,105	1,688,188
MORGAN STANLEY 4.457% 04-22-2039	1,935,000	1,941,700	2,512,803
MORGAN STANLEY 5.597% DUE 03-24-2051	1,425,000	2,134,735	2,294,173
MORGAN STANLEY 5.597% DUE 03-24-2051	1,200,000	1,200,000	1,931,935
MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000	2,995,409	4,434,061
MORGAN STANLEY 6.375% DUE 07-24-2042	285,000	445,686	465,454
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000	6,792,410	9,799,029
MORGAN STANLEY 7.5%-VAR SNR 02/04/2032 USD	5,300,000	4,497,050	4,547,447
MOSAIC CO NEW 5.45% DUE 11-15-2033	345,000	386,238	428,924
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	3,863,000	4,045,516	5,003,579
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	320,000	340,138	407,508
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,100,000	1,097,822	1,121,265
MOTOROLA SOLUTIONS INC 4.6% 05-23-2029	2,235,000	2,389,126	2,677,563
MPLX LP 4.5% 04-15-2038	2,515,000	2,502,984	2,876,694
MPLX LP 4.7% 04-15-2048	420,000	417,262	498,070
MPLX LP 4.7% 04-15-2048	235,000	234,424	278,682
MPLX LP FIXED 4.9% DUE 04-15-2058	700,000	635,376	831,980
MPLX LP FIXED 4.9% DUE 04-15-2058	275,000	293,772	326,849
MPLX LP FIXED 5.2% 12-01-2047	1,430,000	1,472,650	1,727,795
MPLX LP FIXED 5.2% 12-01-2047	545,000	542,648	658,495
MPLX LP FIXED 5.2% DUE 03-01-2047	1,090,000	1,129,202	1,325,958
MPLX LP FIXED 5.2% DUE 03-01-2047	170,000	168,817	206,801
MT SINAI HOSP NEW 3.391% DUE 07-01-2050	1,025,000	1,026,461	1,119,173
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	1,100,000	1,096,502	1,432,047
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000	1,960,380	2,288,261
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000	2,733,534	3,537,217
N.J ECON DEV AUTH ST PENSION FDG REV SER A 7.425 BD 2-15-29 BEO TXBL	4,828,000	6,073,878	6,222,857
NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030	395,000	393,728	406,621
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	300,000	295,761	365,973
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049	380,000	378,700	500,764
NATIONWIDE BLDG FLTGT RT 4.363% DUE 08-01-2024	200,000	200,650	217,331
NATIONWIDE FINL 3.9% DUE 11-30-2049	1,260,000	1,253,801	1,403,249
NATIONWIDE MUT INS 4.35% DUE 04-30-2050	1,000,000	997,670	1,174,722
NATWEST GROUP PLC 2%-FR SNR EMTN 04/03/25 EUR	300,000	347,167	388,037
NATWEST GROUP PLC 6% DUE 12-31-2049 REG	2,150,000	2,150,000	2,355,045
NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035	2,395,000	2,372,297	2,476,933
NATWEST GROUP PLC SR NT 3.875% DUE 09-12-2023 REG	2,200,000	2,199,340	2,387,082
NAVIENT CORP 6.5% DUE 06-15-2022	1,500,000	1,499,370	1,587,360
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	5,027,000	4,803,810	6,582,950

NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	270,000	356,972	353,570
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000	2,283,699	3,273,797
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000	207,693	323,212
NESTLE HLDGS INC 4% DUE 09-24-2048	1,300,000	1,282,541	1,729,752
NESTLE HLDGS INC 4% DUE 09-24-2048	1,512,000	1,647,658	2,011,835
NETFLIX INC COM STK	1,520	762,530	821,910
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000	1,885,912	2,267,935
NEVADA PWR CO 3.125% DUE 08-01-2050	395,000	394,846	437,416
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000	534,792	616,500
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	1,100,000	1,127,033	1,298,559
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	130,000	175,576	212,277
NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039	795,000	795,000	835,752
NEW JERSEY ST TRANSN TR FD AUTH 4.131% 06-15-2042 BEO TAXABLE	55,000	55,000	56,973
NEW YORK & 3.954% DUE 08-01-2119	1,475,000	1,475,000	1,717,785
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000	6,161,195	7,054,358
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000	195,228	212,200
NEWFIELD EXPL CO 5.375% DUE 01-01-2026	475,000	503,922	509,745
NEWMONT CORP FORMERLY NEWMONT GOLDCORP 2.25% DUE 10-01-2030 REG	1,011,000	1,005,496	1,064,005
NEWMONT CORP FORMERLY NEWMONT GOLDCORP 2.25% DUE 10-01-2030 REG	430,000	426,164	452,544
NEWMONT CORPORATION	10,616	658,767	635,792
NEWMONT GOLDCORP 5.45% DUE 06-09-2044	200,000	198,860	283,489
NEWMONT GOLDCORP FIXED 3.7% 03-15-2023	132,000	131,121	139,609
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,025,000	1,050,809	1,394,642
NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,595,000	1,825,484	2,414,048
NIKE INC 3.375% DUE 03-27-2050	335,000	391,709	414,443
NIKE INC 3.375% DUE 03-27-2050	2,799,000	3,136,399	3,462,761
NIKE INC 3.375% DUE 11-01-2046	300,000	330,039	355,540
NIKE INC 3.625% DUE 05-01-2043	770,000	903,048	939,131
NIKE INC 3.875% DUE 11-01-2045	390,000	497,968	506,226
NIKE INC FIXED 3.25% DUE 03-27-2040	1,350,000	1,485,298	1,570,303
NISOURCE FIN CORP 4.375% 05-15-2047	710,000	668,573	900,784
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000	3,611,955	4,440,486
NISOURCE FIN CORP 4.375% 05-15-2047	490,000	602,078	621,668
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000	2,497,950	3,171,776
NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,045,000	1,084,523	1,368,692
NISOURCE FIN CORP 5.65% DUE 02-01-2045	760,000	976,319	1,093,212
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,327,000	1,578,391	1,908,805
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000	1,851,296	2,236,483
NISOURCE FIN CORP 5.8% DUE 02-01-2042	295,000	362,275	412,352
NISOURCE FIN CORP 5.95% DUE 06-15-2041	764,000	801,483	1,092,283
NOBLE ENERGY INC 4.2% DUE 10-15-2049	770,000	948,060	1,003,423
NOBLE ENERGY INC 4.2% DUE 10-15-2049	739,000	822,116	963,026
NOBLE ENERGY INC 5.05% DUE 11-15-2044	764,000	699,977	1,075,139
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,500,000	1,554,235	2,110,875
NOBLE ENERGY INC 5.05% DUE 11-15-2044	825,000	903,157	1,160,981
NOBLE ENERGY INC 5.25% DUE 11-15-2043	275,000	299,907	395,024
NOBLE ENERGY INC 5.25% DUE 11-15-2043	314,000	312,210	451,045
NOBLE ENERGY INC 6% DUE 03-01-2041	845,000	960,665	1,285,420
NOMURA HLDGS INC 3.103% DUE 01-16-2030	600,000	600,000	654,854
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,300,000	1,300,000	1,376,263
NORFOLK SOUTHN 3.05% DUE 05-15-2050	1,155,000	1,174,542	1,258,360
NORFOLK SOUTHN 4.837% DUE 10-01-2041	250,000	294,663	341,222
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,992,000	3,021,207	4,352,908
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,630,000	1,596,703	2,070,834
NORFOLK SOUTHN CORP 4.15% 02-28-2048	315,000	392,547	400,192
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	824,000	840,157	1,048,973
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	1,786,000	1,720,540	2,273,624
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	315,000	312,682	396,167
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	1,595,000	1,650,817	2,005,986
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	1,045,000	1,025,333	1,106,973
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	680,000	667,202	720,327
NORTHN STS PWR CO 3.6% DUE 05-15-2046	520,000	562,671	631,217
NORTHN STS PWR CO 3.6% DUE 05-15-2046	1,947,000	2,121,948	2,363,421
NORTHN STS PWR CO 4.125% DUE 05-15-2044	390,000	493,994	504,163
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	1,470,000	1,740,723	1,844,437
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	3,000,000	3,178,590	3,764,157
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	2,088,000	2,134,229	2,619,853
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	1,208,000	1,524,472	1,611,004
NORTHROP GRUMMAN 5.15% DUE 05-01-2040	1,385,000	1,557,886	1,914,348

NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	1,110,000	1,607,504	1,650,058
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	1,176,000	1,434,960	1,748,169
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000	479,000	574,695
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000	1,200,000	1,587,290
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000	340,000	387,827
NORTONLIFE LOCK INC	64,400	1,426,228	1,338,232
NOVARTIS CAP CORP 4% DUE 11-20-2045	225,000	227,139	294,745
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000	1,487,940	2,065,263
NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	195,000	195,061	209,351
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	2,295,000	2,326,277	2,515,015
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	2,770,000	2,706,622	3,035,552
NRG ENERGY INC COM NEW	73,700	2,542,458	2,767,435
NUCOR CORP FIXED 2.7% DUE 06-01-2030	202,000	203,921	222,125
NUCOR CORP FIXED 2.7% DUE 06-01-2030	440,000	438,772	483,837
NUTRIEN LTD FIXED 4.125% DUE 03-15-2035	180,000	192,991	214,355
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000	251,478	280,765
NVIDIA CORP 3.5% DUE 04-01-2040	1,010,000	1,007,980	1,212,927
NVIDIA CORP 3.5% DUE 04-01-2040	1,700,000	1,696,600	2,041,560
NVIDIA CORP 3.5% DUE 04-01-2050	691,000	689,217	838,244
NVIDIA CORP 3.5% DUE 04-01-2050	3,430,000	3,800,832	4,160,894
NVIDIA CORP 3.5% DUE 04-01-2050	1,280,000	1,413,885	1,552,753
NVIDIA CORP COM	7,580	3,426,076	3,958,276
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000	2,325,000	2,839,576
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000	1,934,000	2,410,400
NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000	475,000	667,588
NYU LANGONE HOSPS 3.38% DUE 07-01-2055	730,000	730,000	763,857
OCCIDENTAL PETE 4.2% DUE 03-15-2048	324,000	315,980	264,060
OCCIDENTAL PETE 4.4% DUE 04-15-2046	1,100,000	1,091,464	958,612
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	163,000	190,611	170,661
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	1,820,000	1,884,213	1,846,709
OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024	2,700,000	2,696,490	2,598,750
OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044	385,000	382,857	326,288
OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG	339,000	338,484	310,243
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039	49,000	48,746	41,430
OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049	49,000	48,284	41,297
OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049	7,000	6,898	5,900
OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049	1,100,000	1,105,108	927,080
OCHSNER CLINIC 5.897% DUE 05-15-2045	395,000	395,000	542,168
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	650,000	645,463	825,378
OHIO PWR CO 4.15% DUE 04-01-2048	1,135,000	1,249,763	1,439,232
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	280,000	280,000	306,502
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,500,000	2,505,353	2,848,204
ONCOR ELEC 5.25% DUE 09-30-2040	390,000	440,642	555,508
ONCOR ELEC 5.3 DUE 06-01-2042	221,000	242,178	315,874
ONCOR ELEC 7.25% DUE 01-15-2033	290,000	376,836	448,815
ONCOR ELEC 7.5% DUE 09-01-2038	740,000	995,581	1,232,393
ONCOR ELEC DELIVERY CO LLC 2.75% DUE 05-15-2030 REG	600,000	599,346	671,794
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	476,000	475,586	542,811
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	690,000	581,042	786,848
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	1,000,000	994,960	1,140,359
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	1,370,000	1,365,958	1,701,205
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	290,000	334,068	360,236
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	1,589,000	1,649,920	2,058,490
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	515,000	515,845	667,163
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,335,000	1,416,795	1,767,840
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000	2,199,978	2,881,989
ONEOK INC NEW 3.1% 03-15-2030	650,000	529,510	692,437
ONEOK INC NEW 5.2% DUE 07-15-2048	2,300,000	2,278,978	2,684,568
ONEOK INC NEW 6.35% DUE 01-15-2031 REG	1,000,000	996,670	1,282,118
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	810,000	808,801	849,354
ONEOK PARTNERS L P 6.125 DUE 02-01-2041	1,800,000	1,933,110	2,162,996
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	500,000	544,620	607,214
ONEOK PARTNERS L P 6.65% DUE 10-01-2036	350,000	433,570	442,227
ONT TEACHERS 3.875% DUE 03-20-2027	1,100,000	1,129,678	1,214,666
ORACLE CORP 3.6% DUE 04-01-2040 REG	1,105,000	1,228,797	1,294,162
ORACLE CORP 3.6% DUE 04-01-2050 REG	2,885,000	3,078,399	3,361,266
ORACLE CORP 3.6% DUE 04-01-2050 REG	2,559,000	2,583,596	2,981,449
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000	2,399,640	2,898,154
ORACLE CORP 3.85% DUE 07-15-2036	200,000	196,035	241,513

ORACLE CORP 3.85% DUE 07-15-2036	1,660,000	1,672,002	2,004,556
ORACLE CORP 3.9% DUE 05-15-2035	1,105,000	1,155,562	1,356,743
ORACLE CORP 4% 11-15-2047	405,000	494,473	500,129
ORACLE CORP 4% 11-15-2047	3,630,000	3,803,518	4,482,639
ORACLE CORP 4% DUE 07-15-2046	2,000,000	1,999,640	2,454,921
ORACLE CORP 4% DUE 07-15-2046	2,875,000	3,036,100	3,528,948
ORACLE CORP 4.125% DUE 05-15-2045	4,015,000	3,969,750	4,956,110
ORACLE CORP 4.125% DUE 05-15-2045	525,000	518,423	648,059
ORACLE CORP 4.125% DUE 05-15-2045	8,500,000	8,465,065	10,492,387
ORACLE CORP 4.3% DUE 07-08-2034	1,160,000	1,271,947	1,468,114
ORACLE CORP 4.3% DUE 07-08-2034	5,000,000	5,367,700	6,328,079
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000	2,488,725	3,282,266
ORACLE CORP 4.375% DUE 05-15-2055	720,000	824,128	945,293
ORACLE CORP 4.375% DUE 05-15-2055	250,000	292,593	328,227
ORACLE CORP 4.5% DUE 07-08-2044	380,000	492,290	495,047
ORACLE CORP 4.5% DUE 07-08-2044	400,000	399,804	521,103
ORACLE CORP 5.375 DUE 07-15-2040	1,715,000	2,127,486	2,461,463
ORACLE CORP 5.375 DUE 07-15-2040	7,400,000	9,047,094	10,620,891
ORACLE CORP COM	42,900	2,298,463	2,775,201
ORACLE CORP FIXED 3.85% DUE 04-01-2060	3,195,000	3,182,699	3,928,938
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,265,000	2,256,280	2,785,303
ORANGE NT STEP UP 03-01-2031 02-28-2031	1,470,000	2,140,707	2,418,020
ORIX CORP 4.05% DUE 01-16-2024	1,300,000	1,298,895	1,424,312
ORLANDO HEALTH INC 4.089% DUE 10-01-2048	225,000	225,000	277,660
OTC DER CASH COLL PAY TO DEUTSCHE	(80,000)	(80,000)	(80,000)
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(250,000)	(250,000)	(250,000)
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	70,000	70,000	70,000
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(470,000)	(470,000)	(470,000)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(388,000)	(388,000)	(388,000)
OTIS WORLDWIDE CORP 2.565% DUE 02-15-2030 BEO	1,850,000	1,849,852	1,986,584
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	800,000	799,888	868,751
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	900,000	899,838	1,041,120
OWENS CORNING NEW 4.3% DUE 07-15-2047	1,200,000	999,180	1,442,375
OWENS CORNING NEW COM STK	24,300	1,561,630	1,840,968
OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024	200,000	199,310	222,338
PA ELEC CO 6.15% DUE 10-01-2038	300,000	299,355	379,387
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	220,000	218,612	218,660
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000	1,943,955	1,987,822
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,427,000	1,499,863	1,520,330
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025	600,000	368,043	650,505
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025	1,100,000	1,168,200	1,190,117
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	600,000	773,510	655,763
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	800,000	910,986	894,193
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	865,000	965,941	966,846
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,600,000	1,817,089	1,822,532
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,579,000	1,791,979	1,798,611
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	700,000	821,212	834,130
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	3,700,000	4,419,276	4,408,971
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	1,989,000	2,286,412	2,370,120
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,500,000	1,598,772	1,554,496
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,420,000	1,447,079	1,471,590
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	2,141,000	2,237,204	2,223,963
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	1,610,000	1,719,110	1,743,408
PACIFICORP 4.1 DUE 02-01-2042	365,000	439,391	448,694
PACIFICORP 4.125% DUE 01-15-2049	1,075,000	1,230,451	1,382,172
PACIFICORP 4.15% 02-15-2050	785,000	781,350	1,024,127
PACIFICORP 6% DUE 01-15-2039	560,000	741,600	832,831
PACIFICORP 6.1% DUE 08-01-2036	775,000	907,455	1,117,986
PACIFICORP 6.25% DUE 10-15-2037	472,000	656,600	704,908
PACIFICORP 6.25% DUE 10-15-2037	825,000	1,071,647	1,232,095
PACIFICORP 7.7% DUE 11-15-2031	190,000	258,402	293,524
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000	1,317,371	1,301,863
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000	469,096	473,405
PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049	200,000	225,004	250,308
PARKER-HANNIFIN CORP COM	3,300	669,726	898,953
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	2,163,000	2,311,038	2,495,178
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	600,000	597,708	692,144
PEACEHEALTH 4.787% DUE 11-15-2048	170,000	170,000	228,510
PECO ENERGY CO 3% DUE 09-15-2049	2,300,000	2,281,071	2,536,933

PECO ENERGY CO 3% DUE 09-15-2049	340,000	337,202	375,025
PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000	1,121,141	1,448,274
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	550,000	506,809	693,631
PEPSICO INC 1.4% DUE 02-25-2031	540,000	537,824	543,806
PEPSICO INC 2.875% DUE 10-15-2049	200,000	196,938	223,911
PEPSICO INC 3.375% DUE 07-29-2049	7,000,000	6,948,970	8,493,993
PEPSICO INC 3.375% DUE 07-29-2049	2,580,000	2,669,321	3,130,643
PEPSICO INC 3.45% DUE 10-06-2046	985,000	969,582	1,191,003
PEPSICO INC 3.5% DUE 03-19-2040	260,000	258,003	311,871
PEPSICO INC 3.625% DUE 03-19-2050	1,620,000	1,611,479	2,055,673
PEPSICO INC 3.875% DUE 03-19-2060	900,000	885,771	1,205,795
PEPSICO INC 3.875% DUE 03-19-2060	620,000	730,289	830,659
PEPSICO INC 4.25% DUE 10-22-2044	450,000	490,060	586,774
PEPSICO INC 4.45% DUE 04-14-2046	2,000,000	2,115,820	2,790,332
PEPSICO INC 4.6% DUE 07-17-2045 REG	315,000	427,367	440,957
PEPSICO INC COM	34,500	4,185,527	5,116,350
PEPSICO INC SR NT 4 DUE 03-05-2042	185,000	212,844	239,403
PERRIGO FIN PLC 4.9% DUE 12-15-2044	328,000	317,508	366,311
PERRIGO FIN UNLTD 4.375% DUE 03-15-2026	1,000,000	997,510	1,131,708
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	600,000	595,020	641,254
PERU(REP OF) FXD 5.94% 5.94% 12/02/2029	2,200	733,353	759,250
PERUSAHAAN 4% DUE 06-30-2050	1,100,000	1,081,113	1,128,926
PETROBRAS GLOBAL 7.25% DUE 03-17-2044	1,700,000	1,756,100	2,193,000
PETROBRAS GLOBAL FIN B V GLOBAL NT 5.093% 01-15-2030	3,381,000	3,112,851	3,778,267
PETRO-CDA 5.95% DUE 05-15-2035	1,855,000	2,229,928	2,402,012
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048	1,085,000	1,070,377	983,553
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	302,000	301,549	284,076
PFIZER INC 2.55% DUE 05-28-2040	985,000	989,052	1,052,061
PFIZER INC 2.55% DUE 05-28-2040	725,000	720,498	774,360
PFIZER INC 2.7% DUE 05-28-2050	1,155,000	1,175,748	1,240,825
PFIZER INC 2.7% DUE 05-28-2050	1,788,000	1,780,602	1,920,862
PFIZER INC 4% DUE 03-15-2049	345,000	442,635	453,444
PFIZER INC 4.1% 09-15-2038	1,505,000	1,507,236	1,925,212
PFIZER INC 4.125% DUE 12-15-2046	715,000	809,805	936,952
PFIZER INC 4.2% 09-15-2048	405,000	472,653	544,979
PFIZER INC 4.3% DUE 06-15-2043	675,000	720,704	886,031
PFIZER INC 4.3% DUE 06-15-2043	320,000	323,104	420,044
PFIZER INC 5.6% DUE 09-15-2040	302,000	329,842	442,678
PFIZER INC 5.6% DUE 09-15-2040	865,000	1,058,131	1,267,935
PFIZER INC COM	16,600	562,548	611,046
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	760,000	716,817	894,865
PHILIP MORRIS INTL 1.75% DUE 11-01-2030	260,000	257,379	263,230
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000	590,650	765,098
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000	2,779,267	3,337,622
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,400,000	1,374,016	1,763,272
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000	3,552,294	4,743,142
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	1,570,000	1,758,676	1,959,666
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	695,000	796,287	879,756
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	710,000	763,626	898,743
PHILIP MORRIS INTL COM STK NPV	18,900	1,473,552	1,564,731
PHILLIPS 66 4.65% DUE 11-15-2034	920,000	1,009,798	1,114,613
PHILLIPS 66 4.875% DUE 11-15-2044	1,045,000	1,227,247	1,318,013
PHILLIPS 66 4.875% DUE 11-15-2044	2,500,000	2,642,450	3,153,142
PHILLIPS 66 4.9% DUE 10-01-2046	150,000	155,475	168,078
PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050	424,000	463,241	473,309
PLAINS ALL AMERN 3.6% DUE 11-01-2024	2,200,000	2,162,666	2,344,642
PLAINS ALL AMERN 4.3% DUE 01-31-2043	520,000	468,585	511,628
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000	2,041,362	2,197,268
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	1,835,000	1,735,490	1,969,813
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	5,700,000	5,620,764	6,049,381
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,400,000	2,241,624	2,547,108
POLARIS INC	1,700	166,656	161,976
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	200,000	200,000	266,068
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000	670,152	835,512
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	1,014,000	1,073,309	1,279,807
PPL CAP FDG INC 4% DUE 09-15-2047	1,700,000	1,679,464	1,980,324
PPL CAP FDG INC 5% DUE 03-15-2044	200,000	214,880	258,197
PPL ELEC UTILS 3% DUE 10-01-2049	1,140,000	1,125,787	1,244,668
PPL ELEC UTILS 4.15% DUE 10-01-2045	160,000	184,005	199,847

PPL ELEC UTILS 4.75 DUE 07-15-2043	320,000	317,971	429,218
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000	1,987,320	2,682,612
PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000	1,038,146	1,280,702
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	140,000	146,376	180,310
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	4,500,000	5,010,732	5,795,685
PROCTER & GAMBLE 1.2% DUE 10-29-2030	2,135,000	2,125,392	2,137,857
PROCTER & GAMBLE COM NPV	2,100	255,359	292,194
PROGRESS ENERGY 6% DUE 12-01-2039	1,163,000	1,547,779	1,647,332
PROGRESS ENERGY 6% DUE 12-01-2039	1,420,000	1,802,844	2,011,360
PROGRESS ENERGY 6.5% DUE 02-01-2042	535,000	590,363	652,692
PROGRESS ENERGY 6.5% DUE 02-01-2042	2,308,000	2,631,925	2,815,727
PROGRESS ENERGY 7% DUE 10-30-2031	250,000	334,355	356,707
PROGRESS ENERGY 7% DUE 10-30-2031	1,294,000	1,603,383	1,846,316
PROGRESSIVE CORP 3.95% DUE 03-26-2050	900,000	892,332	1,167,236
PROGRESSIVE CORP 3.95% DUE 03-26-2050	185,000	243,194	239,932
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	910,000	981,355	1,193,715
PROGRESSIVE CORP OH 5.375% 12-31-2040	2,750,000	2,750,000	2,866,875
PROLOGIS L P 4.375% DUE 09-15-2048	240,000	290,234	330,684
PROLOGIS L P 4.375% DUE 09-15-2048	705,000	896,960	971,384
PROLOGIS L P FIXED 2.125% DUE 10-15-2050	1,915,000	1,845,036	1,777,559
PROVID ST JOSEPH 2.532% DUE 10-01-2029	725,000	725,000	775,762
PSEG PWR LLC 8.625% DUE 04-15-2031	529,000	768,324	806,782
PT PERTAMINA 4.175% DUE 01-21-2050	500,000	500,000	538,481
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	510,000	513,734	614,008
PUB SVC ELEC GAS 3.8% DUE 03-01-2046	340,000	339,060	417,559
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	675,000	818,518	850,667
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	355,000	381,160	437,073
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	973,000	1,079,656	1,197,950
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	215,000	192,070	202,086
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	241,000	254,492	309,814
PUBLIC SERVICE ENTERPRISE GROUP INC 1.6%DUE 08-15-2030 BEO	735,000	733,648	724,693
PUBLIC SVC COLORADO 3.8% 06-15-2047	670,000	667,266	830,470
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	3,310,000	3,349,095	3,837,895
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	2,400,000	2,368,128	2,782,764
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	5,000,000	4,933,600	5,797,425
PUBLIC SVC CO COLO 3.55% DUE 06-15-2046	485,000	479,956	566,396
PUBLIC SVC CO COLO 4.05% 09-15-2049	4,000,000	3,963,280	5,204,397
PUBLIC SVC CO COLO 4.05% 09-15-2049	630,000	646,790	819,692
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000	897,543	1,169,309
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051	270,000	276,123	289,028
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	900,000	897,867	1,093,558
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	590,000	591,744	716,888
PUGET ENERGY INC NEW 4.1% 06-15-2030	576,000	575,038	651,300
PUGET ENERGY INC NEW 4.1% 06-15-2030	600,000	598,998	678,438
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	280,000	287,739	353,524
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000	798,750	831,831
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	535,000	535,000	683,974
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	175,000	175,000	223,730
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040	300,000	365,310	420,474
PULTE GROUP INC	23,200	702,574	1,000,384
PUT SWO GBP GSCMUS33 P 1.32% / R 6MLIBOR European 317U032V6 18/01/2021	3,300,000	113,508	-
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	400,000	369,580	486,162
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	605,000	751,023	735,321
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028	1,300,000	1,405,092	1,382,668
PVT PL BNP PARIBAS SR NON PFD 4.705% 01-10-2025	2,300,000	2,300,000	2,556,288
PVTPL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042	921,822	921,818	854,902
PVTPL ADANI PORTS & SPL ECONOMIC ZONE LTD 3.375% 07-24-2024	1,200,000	1,199,184	1,248,168
PVTPL AES CORP 1.375% DUE 01-15-2026/12-04-2020 BEO	2,080,000	2,080,393	2,097,852
PVTPL AES CORP 2.45% DUE 01-15-2031 BEO	3,300,000	3,310,954	3,344,511
PVTPL AIR LIQUIDE FIN S A NT 144A 3.5% DUE 09-27-2046/09-27-2016 BEO	460,000	459,066	559,792
PVTPL AIRBUS GROUP 3.95% 04-10-2047	3,000,000	2,963,070	3,483,108
PVTPL AIRBUS GROUP 3.95% 04-10-2047	1,130,000	1,116,090	1,311,971
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	1,100,000	1,098,042	1,297,722
PVTPL ALIMENTATION COUCHE-TARD INC 2.95%DUE 01-25-2030	500,000	499,400	546,410
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	2,200,000	2,198,922	2,753,928
PVTPL AMBAC LSNII LLC FLTG 02-12-2023	228,555	229,983	227,127
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	665,000	756,622	813,172
PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	1,360,000	1,022,869	1,366,369
PVTPL APT PIPELINES LTD SR GTD NT 144A 4.25% DUE 07-15-2027/03-23-2017 BEO	3,000,000	2,979,150	3,408,666

PVTPL ARDAGH PACKAGING FIN PLC	4.125% 08-15-2026	1,000,000	1,000,000	1,045,000
PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO		1,170,000	1,189,761	1,199,412
PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO		1,142,000	997,787	1,170,708
PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO		1,558,000	1,290,899	1,628,012
PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO		156,000	118,715	163,010
PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO		3,748,000	3,475,860	3,916,423
PVTPL AT&T INC NT 3.5% 09-15-2053		4,084,000	3,383,137	4,089,994
PVTPL AT&T INC NT 3.5% 09-15-2053		772,000	628,286	773,133
PVTPL AT&T INC NT 3.5% 09-15-2053		551,000	419,662	551,809
PVTPL AT&T INC NT 3.55% 09-15-205L		12,496,000	11,229,745	12,453,579
PVTPL AT&T INC NT 3.55% 09-15-205L		10,922,000	8,540,722	10,884,923
PVTPL AT&T INC NT 3.55% 09-15-205L		6,516,000	5,017,814	6,493,880
PVTPL AT&T INC NT 3.65% 09-15-2059		1,239,000	1,192,165	1,251,066
PVTPL AT&T INC NT 3.65% 09-15-2059		22,003,000	16,325,642	22,217,274
PVTPL AT&T INC NT 3.65% 09-15-2059		673,000	471,018	679,554
PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 01-14-2025		500,000	498,765	523,768
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO		2,300,000	2,262,464	2,304,035
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038		3,500,000	3,487,330	4,476,829
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050		870,000	857,272	907,777
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025		600,000	596,610	641,256
PVTPL BAYER US FIN II LLC 3.875% 12-15-2023		400,000	402,360	435,728
PVTPL BAYER US FIN II LLC 4.2% DUE 07-15-2034 BEO		260,000	258,048	287,788
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO		627,000	640,127	710,655
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064		280,000	268,348	335,600
PVTPL BERKSHIRE HATHAWAY ENERGY CO 2.85%DUE 05-15-2051/10-29-2020 BEO		2,025,000	2,027,621	2,083,062
PVTPL BERKSHIRE HATHAWAY ENERGY CO 3.7%07-15-2030		500,000	499,920	591,428
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO		1,300,000	1,286,636	1,502,425
PVTPL BNP PARIBAS 4.375% 03-01-2033		1,570,000	1,562,374	1,798,875
PVTPL BNP PARIBAS 4.5% DUE 12-31-2049		1,710,000	1,710,000	1,728,006
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028		1,400,000	1,383,073	1,659,097
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035		925,000	925,000	945,652
PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUMTERM 3.5% 10-10-2024		200,000	198,656	211,933
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO		1,100,000	1,114,707	1,395,055
PVTPL BRITISH AWYS PASS THRU CTF SER 2020-1A CTF CL A 4.25% 05-15-2034		570,000	570,000	604,440
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039		370,000	370,000	417,215
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039		710,000	714,657	800,602
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035		996,000	1,023,121	1,123,944
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO		1,085,000	1,085,000	1,182,995
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO		500,000	500,000	545,159
PVTPL CARGILL INC 2.125% 04-23-2030		500,000	499,420	526,037
PVTPL CARGILL INC 3.875% 05-23-2049		3,500,000	3,448,655	4,281,361
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028		7,600,000	7,513,968	8,521,362
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059		552,576	556,055	573,769
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO		2,473,203	2,487,755	2,599,873
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO		1,293,957	1,306,502	1,365,848
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO		1,145,000	1,145,000	1,347,665
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049		800,000	744,432	974,372
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO		600,000	599,526	623,422
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050		1,600,000	1,587,040	1,635,868
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO		1,300,000	1,297,803	1,460,724
PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049		800,000	800,000	872,000
PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO		4,330,000	4,929,684	5,096,296
PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO		3,000,000	3,000,000	3,250,267
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO		900,000	900,000	960,750
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031		2,178,677	2,801,164	2,881,289
PVTPL DAE FDG LLC 5.25% DUE 11-15-2021		100,000	99,875	101,750
PVTPL DAIMLER FIN NORTH AMER LLC 3.1% DUE 08-15-2029		970,000	975,747	1,071,742
PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026		2,000,000	1,994,860	2,361,676
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050		1,800,000	1,780,812	2,068,933
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050		1,556,000	1,539,413	1,788,478
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046		1,900,000	2,448,188	2,874,353
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046		1,540,000	1,929,555	2,329,738
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046		5,349,000	6,258,540	8,092,059
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046		1,390,000	1,545,728	2,102,816
PVTPL DIAMOND SPORTS GR / DIAMON 5.375% 08-15-2026 BEO		600,000	595,500	487,500
PVTPL DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 BEO		1,497,000	1,287,852	1,675,590
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050		800,000	788,608	872,040
PVTPL EDF S A NT 4.875 DUE 01-22-2044		950,000	918,897	1,199,465
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO		900,000	972,127	1,298,039

PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000	1,163,436	1,730,718
PVTPL ENEL FIN INTL N V 4.625 09-14-2025	1,000,000	1,043,770	1,164,595
PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO	2,000,000	1,997,580	2,132,826
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000	2,196,502	2,929,425
PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	350,000	487,883	491,500
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	2,100,000	1,927,044	2,628,830
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A 6.25 DUE 05-01-2025	1,700,000	1,904,000	1,970,471
PVTPL FERGUSON FIN PLC NT 3.25% 06-02-2030	500,000	497,760	557,554
PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	4,200,000	4,200,000	5,040,496
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000	996,310	1,090,286
PVTPL GREENKO DUTCH B V 4.875% DUE 07-24-2022	200,000	182,250	201,900
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070	250,000	247,130	280,260
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	1,155,000	1,661,055	1,373,436
PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000	72,706	89,788
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	3,050,000	3,724,136	4,366,728
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026	700,000	704,840	774,803
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029	2,600,000	2,577,458	2,906,134
PVTPL INDIAN RY FIN CORP LTD GLOBAL MEDIUM TER 3.249% DUE 02-13-2030 BEO	400,000	400,000	425,080
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000	1,800,000	2,060,266
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,130,000	1,133,786	1,293,389
PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000	8,660,293	9,486,345
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO	1,000,000	997,190	1,163,603
PVTPL LEASEPLAN CORP N V MEDIUM TERM NTS2.875% DUE 10-24-2024	400,000	399,096	422,663
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000	881,981	1,222,617
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000	2,081,079	2,884,827
PVTPL MASSACHUSETTS ELEC CO 1.729% 11-24-2030	785,000	785,000	786,332
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	2,338,000	1,911,042	2,581,301
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028	800,000	800,000	852,400
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	400,000	470,275	564,000
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	900,000	972,000	967,500
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000	375,319	509,164
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,125,000	1,395,392	1,396,661
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000	1,088,237	1,153,586
PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030	1,800,000	1,800,000	2,097,094
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000	2,454,810	2,611,603
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	300,000	298,167	358,870
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	605,000	627,482	723,721
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,810,000	1,796,932	2,432,112
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,210,000	1,201,264	1,625,887
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049	900,000	895,059	971,432
PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030	500,000	498,390	552,280
PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO	300,000	301,844	415,759
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	1,500,000	1,499,985	1,870,192
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	200,000	200,000	217,000
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	480,000	480,000	520,800
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	1,655,000	1,669,538	1,863,557
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	7,800,000	7,800,000	8,782,929
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049/07-17-2018 BEO	2,500,000	2,593,950	3,038,071
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	5,395,201
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	595,000	590,334	691,328
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	6,262,000	5,578,661	7,275,795
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,368,673
PVTPL NUCOR CORP 2.979% DUE 12-15-2055 BEO	890,000	673,516	925,988
PVTPL NUCOR CORP 2.979% DUE 12-15-2055 BEO	695,000	537,272	723,103
PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	665,000	710,480	722,373
PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	3,700,000	3,699,667	4,019,218
PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	1,993,000	2,044,319	2,164,947
PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	1,000,000	999,910	1,086,275
PVTPL NUTRITION & BIOSCIENCES INC 2.3% DUE 11-01-2030	1,435,000	1,446,480	1,478,082
PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	780,000	779,953	838,187
PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE 12-01-2028 BEO	105,000	115,271	133,791
PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029	2,216,000	2,286,981	2,641,077
PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029	1,000,000	996,540	1,191,822
PVTPL NXP BV/NXP FUNDING LLC 5.35% 03-01-2026 BEO	800,000	799,976	963,810
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000	500,000	550,923
PVTPL ONCOR ELEC DELIVERY CO LLC 5.35% DUE 10-01-2052 BEO	379,000	415,319	576,759
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000	600,865	768,129
PVTPL PANASONIC CORP 3.113% 07-19-2029	1,500,000	1,500,000	1,664,412
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022	7,000	6,843	7,347

PVTPL PARK AEROSPACE HLDGS LTD SR NT 3.625% DUE 03-15-2021 BEO	600,000	573,000	601,619
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	966,000	964,657	1,111,377
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000	1,997,220	2,300,987
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000	1,682,830	1,878,500
PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO	1,479,000	1,053,787	1,602,866
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,676,499
PVTPL QUICKEN LNS INC 5.25% 01-15-2028	325,000	298,377	346,938
PVTPL REPUBLIC OF PERU 6.35% 08-12-2028	2,100	723,011	737,635
PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010	1,000,000	1,104,990	1,088,350
PVTPL ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030	560,000	547,456	575,075
PVTPL SABAL TRAIL TRANSP 4.832% DUE 05-01-2048	980,000	978,829	1,242,445
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO	1,980,000	1,961,230	2,007,854
PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO	2,300,000	2,273,182	2,328,499
PVTPL SAUDI ARABIAN OIL CO FIXED 4.25% 04-16-2039	705,000	699,085	826,674
PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049	500,000	492,765	604,899
PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049	200,000	197,106	241,960
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000	2,483,725	2,692,498
PVTPL SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031 BEO	500,000	499,295	533,125
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047	1,295,000	1,290,403	1,730,563
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000	1,737,015	2,380,996
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO	1,900,000	1,900,000	1,989,265
PVTPL STD INDS INC DEL 4.75% 01-15-2028	600,000	600,000	631,500
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,292,000	1,368,494	1,749,114
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	285,000	364,769	385,834
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000	961,105	1,302,359
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 144A 3.29% DUE 06-03-2060/06-03-2020 REG	700,000	699,538	725,536
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,200,000	3,193,632	3,421,890
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	695,000	658,788	771,816
PVTPL T-MOBILE USA INC 2.25% DUE 11-15-2031/10-28-2020 BEO	660,000	659,934	677,384
PVTPL T-MOBILE USA INC 2.55% DUE 02-15-2031 BEO	1,000,000	997,930	1,050,070
PVTPL T-MOBILE USA INC 3.6% DUE 11-15-2060/10-28-2020 BEO	1,490,000	1,501,010	1,581,546
PVTPL T-MOBILE USA INC 3.6% DUE 11-15-2060/10-28-2020 BEO	5,700,000	5,685,465	6,050,208
PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050	190,000	226,016	234,343
PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050	2,370,000	2,520,555	2,923,122
PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO	1,800,000	1,787,004	2,084,760
PVTPL T-MOBILE USA INC SR SECD NT 144A 4.375% DUE 04-15-2040/04-09-2020 BEO	1,195,000	1,194,825	1,458,342
PVTPL TOWD PT MTG TR FLTGT RT SER 19-HY2 CL A1 12-25-2048 BEO	1,252,920	1,255,471	1,261,166
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTGT 12-25-2048	427,566	428,083	429,430
PVTPL TRANSOCEAN PROTEUS LTD SR SECD NT 6.25% 12-01-2024	360,000	354,600	337,950
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	2,600,000	2,596,048	3,045,900
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044	2,100,000	2,080,125	2,572,500
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	571,000	685,564	804,553
PVTPL UBS GROUP AG SR 3.126% 08-13-2030	1,000,000	1,000,000	1,118,814
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000	1,700,000	1,990,304
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	300,000	301,512	343,517
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO	1,415,000	1,415,000	1,556,978
PVTPL UNICREDIT SPA 5.861% 06-19-2032	1,790,000	1,825,547	2,016,720
PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO	1,700,000	1,700,000	1,791,489
PVTPL UNION PAC CORP FLTGT RT DUE 09-16-2062 BEO	1,815,000	1,422,421	1,895,748
PVTPL UNION PAC CORP FLTGT RT DUE 09-16-2062 BEO	2,300,000	1,720,370	2,402,326
PVTPL UNION PAC CORP FLTGT RT DUE 09-16-2062 BEO	2,093,000	1,600,129	2,186,116
PVTPL UPJOHN INC GTD SR NT 144A 3.85% DUE 06-22-2040/06-22-2020 BEO	1,030,000	1,027,858	1,162,532
PVTPL USAA CAP CORP 2.125% DUE 05-01-2030 REG	853,000	850,543	896,922
PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO	1,145,000	812,836	1,152,572
PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO	2,374,000	2,433,517	2,389,699
PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO	356,000	288,350	358,354
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025	4,800,000	4,788,384	5,593,906
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000	599,586	639,372
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO	500,000	500,638	541,392
QUALCOMM INC 4.3% DUE 05-20-2047	570,000	566,117	772,849
QUALCOMM INC 4.3% DUE 05-20-2047	2,600,000	2,599,584	3,525,276
QUALCOMM INC 4.8% DUE 05-20-2045	2,000,000	1,978,795	2,845,539
QUALCOMM INC 4.8% DUE 05-20-2045	315,000	406,618	448,172
QUALCOMM INC 4.8% DUE 05-20-2045	1,595,000	1,747,049	2,269,317
QUALCOMM INC COM	7,200	635,379	1,096,848
QUEST DIAGNOSTICS INC 2.95% DUE 06-30-2030 BEO	1,040,000	1,037,275	1,145,107
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000	1,027,010	1,370,448
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	2,030,000	2,060,758	2,666,041
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	661,000	688,714	868,105

RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	2,500,000	2,487,165	3,283,301
RAYTHEON TECHNOLOGIES CORPORATION 4.8% CB 12-15-2043 USD	445,000	547,501	567,326
REALTY INCOME CORP 1.8% DUE 03-15-2033	940,000	925,618	942,801
REALTY INCOME CORP 3.25% DUE 01-15-2031 REG	174,000	188,339	197,250
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000	192,566	231,861
REGENCY CTRS L P 4.65% DUE 03-15-2049	500,000	498,305	602,768
REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030	240,000	239,532	271,861
REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030	600,000	598,830	679,652
REGENERON 1.75% DUE 09-15-2030	1,400,000	1,398,572	1,378,633
REGENERON FIXED 2.8% DUE 09-15-2050	1,400,000	1,396,010	1,357,849
REGENERON PHARMACEUTICALS INC COM	310	157,316	149,764
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000	2,351,795	2,865,134
REINSURANCE GROUP AMER INC COM NEW STK	6,600	751,861	764,940
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	390,000	522,262	664,768
REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023	300,000	296,751	327,630
RETAIL PPTYS AMER INC 4.75% DUE 09-15-2030	1,582,000	1,561,181	1,679,644
REXFORD INDL RLTY 2.125% DUE 12-01-2030	3,400,000	3,373,174	3,404,462
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	615,000	744,384	795,711
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000	271,780	353,218
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000	1,638,843	1,907,198
REYNOLDS AMERN INC 7% DUE 08-04-2041	390,000	520,896	523,808
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000	524,996	583,649
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000	835,075	904,998
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000	197,125	250,242
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	1,600,000	1,703,639	2,022,158
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,960,000	3,437,034	3,785,102
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,900,000	3,144,574	3,708,377
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	265,000	337,305	338,869
ROGERS 5% DUE 03-15-2044	1,500,000	1,488,465	2,056,453
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	1,500,000	1,483,890	1,773,251
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	56,000	55,399	66,201
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	275,000	302,723	351,311
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	1,490,000	1,485,038	1,929,248
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	1,830,000	1,884,568	2,369,480
ROPER TECHNOLOGIES 1.75% DUE 02-15-2031	1,635,000	1,632,368	1,628,708
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030	3,000,000	3,013,740	3,574,023
RPI GBP UK RPI/3.585% LCH_SBSIUS 15/10/2046 SWU09GJ52	250,000	2,404	116,204
RPM INTL INC 3.45% DUE 11-15-2022	600,000	599,226	623,252
RPM INTL INC 5.25% DUE 06-01-2045	240,000	254,957	294,850
RWJ BARNABAS HLTH 3.949% DUE 07-01-2046	310,000	310,000	377,577
S CAROLINA ELEC & 4.6% DUE 06-15-2043	1,140,000	1,161,796	1,529,387
S CAROLINA ELEC & 5.45% DUE 02-01-2041	875,000	1,152,051	1,256,206
S CAROLINA ELEC & 6.625% DUE 02-01-2032	435,000	592,374	628,558
S&P GLOBAL INC 2.3% 08-15-2060	2,000,000	1,968,540	1,903,471
S&P GLOBAL INC 2.3% 08-15-2060	335,000	329,730	318,831
SABINE PASS 5.625% DUE 04-15-2023	2,800,000	2,842,000	3,076,162
SABINE PASS 5.75% DUE 05-15-2024	670,000	714,582	766,006
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000	2,897,187	3,325,250
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE	680,000	679,878	716,054
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE	1,170,000	1,170,000	1,277,394
SALESFORCE COM INC COM STK	7,780	1,811,043	1,731,283
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000	1,836,300	2,294,143
SAN DIEGO GAS & 4.5% DUE 08-15-2040	210,000	219,347	267,266
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE	750,000	723,622	805,913
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025	1,900,000	1,870,740	2,132,294
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	1,200,000	1,159,754	1,404,492
SANTANDER UK GR FR SNR EMTN 05/23 EUR100000	400,000	429,357	491,844
SANTANDER UK PLC 2.875% DUE 06-18-2024	2,100,000	2,092,146	2,248,938
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD	200,000	227,500	243,244
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD	1,300,000	1,292,070	1,612,000
SAUDI ARABIA 5% SNR MTN 17/04/49 USD1000	1,300,000	1,271,738	1,707,908
SCHLUMBERGER LTD COM COM	42,000	819,431	916,860
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250	1,545,000	1,545,000	1,626,113
SEMPRA ENERGY 3.4% 01-12-2018	300,000	274,470	341,676
SEMPRA ENERGY 3.8% DUE 02-01-2038	420,000	415,456	486,487
SEMPRA ENERGY 4% DUE 02-01-2048	2,470,000	2,715,639	2,943,089
SEMPRA ENERGY 6% DUE 10-15-2039	2,600,000	3,172,858	3,729,112
SEMPRA ENERGY 6% DUE 10-15-2039	654,000	723,535	938,015
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	920,000	1,071,288	1,212,220

SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,000,000	1,994,220	2,635,261
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	920,000	1,035,044	1,222,314
SHELL INTL FIN B V 3.125% DUE 11-07-2049	1,520,000	1,601,474	1,678,992
SHELL INTL FIN B V 3.25% DUE 04-06-2050	710,000	737,424	805,086
SHELL INTL FIN B V 3.25% DUE 04-06-2050	1,000,000	1,074,340	1,133,925
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,250,000	1,111,368	1,458,331
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,278,000	1,115,497	1,490,998
SHELL INTL FIN B V 3.75% DUE 09-12-2046	485,000	530,721	586,314
SHELL INTL FIN B V 4% DUE 05-10-2046	135,000	157,993	170,021
SHELL INTL FIN B V 4% DUE 05-10-2046	6,092,000	6,048,290	7,672,358
SHELL INTL FIN B V 4% DUE 05-10-2046	560,000	666,807	705,273
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000	1,284,791	1,620,116
SHELL INTL FIN B V 6.375% DUE 12-15-2038	880,000	1,305,762	1,368,795
SHERWIN-WILLIAMS 2.95% DUE 08-15-2029	195,000	194,548	214,566
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	370,000	368,267	494,921
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	980,000	973,267	1,310,873
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000	1,787,634	2,407,725
SHERWIN-WILLIAMS CO COM	3,280	2,213,790	2,410,505
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	997,000	985,048	1,102,241
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	910,000	936,656	1,006,057
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000	208,528	254,522
SIMON PPTY GROUP L 3.8% DUE 07-15-2050	265,000	265,453	295,638
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000	994,090	1,153,907
SIMON PPTY GROUP L 4.25% DUE 11-30-2046	225,000	270,572	261,287
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	490,000	607,228	599,534
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000	536,834	672,946
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	560,000	551,381	573,532
SKYWORKS SOLUTIONS INC COM	1,200	176,899	183,456
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000	1,137,125	1,149,500
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	34,115	34,115	36,156
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000	393,240	495,970
SOCIETE GENERALE 6.75% 07/04/2049	500,000	590,117	621,029
SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030	700,000	700,000	742,259
SOUTH NASSAU COMMUNIES HOSP 4.649% 08-01-2048	1,873,000	1,850,528	2,125,944
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	840,000	885,872	954,082
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	68,000	70,448	81,041
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	900,000	943,389	1,115,230
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	125,000	143,508	164,957
SOUTHERN CALIF GAS CO 4.3% 01-15-2049	850,000	846,009	1,116,435
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000	390,418	444,795
SOUTHERN CO 3.25% DUE 07-01-2026	300,000	294,042	336,535
SOUTHERN CO 4.25% DUE 07-01-2036	1,740,000	1,768,944	2,134,234
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000	2,089,122	2,641,587
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000	2,494,125	3,139,363
SOUTHN BAPTIST 4.857% DUE 07-15-2045	215,000	215,000	262,464
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000	615,000	750,768
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	935,000	929,911	1,056,024
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,300,000	1,195,207	1,468,269
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	990,000	1,043,575	1,062,701
SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000	861,064	1,057,138
SOUTHN CAL EDISON 4% DUE 04-01-2047	906,000	938,524	1,064,186
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000	736,921	773,895
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	625,000	645,806	753,029
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000	1,388,939	1,469,323
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,075,000	1,416,641	1,433,318
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000	801,045	1,102,891
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	100,000	136,408	135,858
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000	210,954	278,396
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,300,000	1,446,505	1,637,539
SOUTHN CAL GAS 3.75 DUE 09-15-2042	451,000	446,407	537,196
SOUTHN CAL GAS 3.75 DUE 09-15-2042	485,000	446,903	577,694
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	900,000	926,160	1,206,507
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	2,255,000	2,227,967	3,260,046
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,375,000	1,358,954	1,987,833
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	460,000	543,174	665,021
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	1,010,000	1,368,721	1,540,442
SOUTHWEST AIRLS CO 4.75% DUE 05-04-2023	700,000	697,102	760,819
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	480,000	477,240	566,869
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	225,000	256,588	274,168

SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	4,000,000	3,949,560	4,874,106
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	460,000	425,397	541,838
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	1,120,000	1,155,030	1,311,729
SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000	1,114,438	1,463,113
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	380,000	419,018	430,025
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	885,000	921,966	1,146,006
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	325,000	424,902	427,145
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,321,000	1,604,868	1,790,402
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	516,000	576,160	699,355
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,400,000	1,600,524	1,897,474
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000	2,902,594	3,418,058
SPECTRA ENERGY 4.5% DUE 03-15-2045	625,000	702,754	730,354
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000	503,315	584,283
SPECTRA ENERGY 4.5% DUE 03-15-2045	830,000	834,673	969,911
SPIRIT RLTY L P 3.2% DUE 02-15-2031	290,000	287,106	308,171
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000	1,973,792	2,256,462
SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028	700,000	700,000	831,250
STANFORD HLTH CARE 3.795% DUE 11-15-2048	690,000	693,370	865,484
STANFORD UNIV CAL 2.413% DUE 06-01-2050	210,000	210,000	217,074
STANLEY BLACK & DECKER INC 2.75% 11-15-2050	540,000	538,569	565,337
STARBUCKS CORP 3.75% 12-01-2047	200,000	182,282	233,600
STARBUCKS CORP 4.3% DUE 06-15-2045	500,000	481,153	623,734
STARBUCKS CORP 4.5% DUE 11-15-2048	2,600,000	2,573,012	3,394,348
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000	1,484,430	1,958,278
STARBUCKS CORP 4.5% DUE 11-15-2048	515,000	599,017	672,342
STATE OF RIO DE JANEIRO 2.7744% 20/12/2020	1,800,000	1,800,000	1,800,000
STATE STR CORP FLTGT RT 3.8135% DUE 12-29-2049	645,000	645,000	641,775
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	2,290,000	1,743,220	1,966,648
STATOIL ASA 4.8 DUE 11-08-2043	3,000,000	2,984,880	4,060,339
STD CHARTERED PLC 2.819% DUE 01-30-2026	900,000	899,991	953,332
STEEL DYNAMICS INC 3.25% DUE 10-15-2050	235,000	226,383	245,440
STIFEL FINL CORP FIXED 4% DUE 05-15-2030	600,000	595,710	685,643
STRYKER CORP 2.9% DUE 06-15-2050 REG	705,000	702,892	748,203
STRYKER CORP 2.9% DUE 06-15-2050 REG	500,000	498,505	530,640
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000	1,878,986	2,553,266
SUMITOMO MITSUI 2.13% DUE 07-08-2030	425,000	426,168	442,977
SUMITOMO MITSUI 2.13% DUE 07-08-2030	1,000,000	1,000,000	1,042,299
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030	558,000	562,330	608,856
SUNCOR ENERGY INC 4% DUE 11-15-2047	415,000	428,532	464,577
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	790,000	1,117,558	1,111,904
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000	1,375,048	1,379,324
SUNCOR ENERGY INC 7.15% DUE 02-01-2032	775,000	890,217	1,077,839
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	190,000	187,058	196,475
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,735,000	1,740,674	1,794,126
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,115,000	1,082,862	1,204,898
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	535,000	473,706	589,361
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	695,000	691,083	765,619
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	422,000	434,929	471,515
SUTTER HEALTH 3.161% DUE 08-15-2040	548,000	548,000	582,022
SUTTER HEALTH 3.161% DUE 08-15-2040	500,000	500,000	531,042
SUTTER HEALTH 3.361% DUE 08-15-2050	495,000	495,000	538,826
SUTTER HEALTH 3.361% DUE 08-15-2050	903,000	907,149	982,949
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,600,000	1,435,388	1,794,610
SYNCHRONY FINL 4.5% DUE 07-23-2025	600,000	587,028	674,980
SYNCHRONY FINL COM	26,400	653,356	916,344
SYNGENTA FIN N V 4.441% DUE 04-24-2023	700,000	697,088	734,603
SYNOPSIS INC COM	5,300	1,264,535	1,373,972
SYSCO CORP 4.85% DUE 10-01-2045	1,120,000	1,160,075	1,419,061
SYSCO CORP 5.375% DUE 09-21-2035	285,000	373,111	378,621
SYSCO CORP 6.6% DUE 04-01-2040	980,000	1,024,355	1,433,501
SYSCO CORP FIXED 4.45% DUE 03-15-2048	250,000	213,155	305,149
SYSCO CORP FIXED 6.6% DUE 04-01-2050	700,000	779,354	1,078,113
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	2,105,000	2,138,408	2,221,421
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	1,370,000	1,394,592	1,445,770
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	2,250,000	2,321,645	2,399,116
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,995,000	2,005,912	2,127,216
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,200,000	1,200,000	1,279,528
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	6,600	858,077	1,371,414
TAMPA ELEC CO 4.1% DUE 06-15-2042	765,000	860,587	924,759

TAMPA ELEC CO 4.3% DUE 06-15-2048	686,000	694,850	883,023
TAMPA ELEC CO 4.3% DUE 06-15-2048	170,000	205,848	218,825
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000	1,498,995	1,894,522
TAMPA ELEC CO 4.45% DUE 06-15-2049	1,248,000	1,397,724	1,634,754
TAMPA ELEC CO 4.45% DUE 06-15-2049	295,000	293,493	386,420
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	22,000	21,730	26,598
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	4,000,000	3,950,960	4,836,051
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000	918,289	1,116,599
TAPESTRY INC COM USD0.01	5,100	159,260	158,508
TARGET CORP COM STK	3,200	335,535	564,896
TARGET CORP FIXED 2.35% DUE 02-15-2030	730,000	729,283	797,689
TARGET CORP FIXED 3.9% DUE 11-15-2047	570,000	744,471	748,336
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000	1,300,000	1,462,155
TEACHERS INS & 3.3% DUE 05-15-2050	1,015,000	1,013,650	1,106,069
TEACHERS INS & 3.3% DUE 05-15-2050	704,000	703,064	767,165
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000	2,429,202	3,047,378
TEACHERS INS & 4.27% DUE 05-15-2047	780,000	926,280	975,361
TEACHERS INS & 4.27% DUE 05-15-2047	556,000	660,595	695,257
TEACHERS INS & 6.85% DUE 12-16-2039	106,000	129,797	166,737
TECK RESOURCES LTD 6% DUE 08-15-2040	265,000	286,298	332,031
TELEFONICA 7.045% DUE 06-20-2036	155,000	195,915	231,197
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	1,200,000	1,200,000	1,440,576
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	590,000	590,000	708,283
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	1,045,000	1,164,078	1,311,048
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	200,000	187,258	250,918
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	2,884,000	3,012,841	3,696,742
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	1,800,000	1,964,383	2,307,259
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000	4,545,390	5,768,148
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	405,000	529,145	546,503
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	450,000	450,000	607,225
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	1,000,000	1,000,000	1,349,390
TELUS CORP 4.6% DUE 11-16-2048	1,365,000	1,348,074	1,793,030
TENCENT HLDGS LTD MEDIUM TERM NTS 144A FLTG 04-11-2024	1,500,000	1,500,000	1,498,095
TENNESSEE VY AUTH GLOBAL PWR BD 2012 SERB 3.5% DUE 12-15-2042 REG	8,000,000	8,597,113	9,979,063
TEVA 2.8% DUE 07-21-2023	4,000,000	3,801,040	3,960,400
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	575,000	575,000	541,848
TEXAS INSTRS INC 2.25% DUE 09-04-2029	930,000	919,461	1,002,115
TEXAS INSTRS INC 4.15% DUE 05-15-2048	350,000	469,574	468,289
TEXAS INSTRUMENTS INC COM	4,500	588,339	738,585
THERMO FISHER CORP	9,020	4,131,539	4,201,336
THERMO FISHER SCIENTIFIC 1.5% 10-01-2039	1,200,000	1,316,069	1,618,526
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000	799,424	1,162,446
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000	492,085	585,898
TIME WARNER CABLE 5.5% DUE 09-01-2041	850,000	883,498	1,092,124
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000	325,509	385,456
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000	908,064	1,067,808
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000	2,291,954	2,797,656
TIME WARNER CABLE 5.875% DUE 11-15-2040	3,160,000	3,531,653	4,217,840
TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000	140,218	192,181
TIME WARNER CABLE 6.75% DUE 06-15-2039	560,000	578,659	796,996
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,041,000	1,123,884	1,542,697
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000	1,093,590	1,546,898
TIME WARNER ENTMT 8.375% DUE 07-15-2033	293,000	339,420	453,241
T-MOBILE USA INC 3% DUE 02-15-2041	2,075,000	2,052,829	2,151,194
T-MOBILE USA INC 3% DUE 02-15-2041	1,520,000	1,490,541	1,575,814
T-MOBILE USA INC 3.3% DUE 02-15-2051	2,280,000	2,254,263	2,345,732
T-MOBILE USA INC 3.3% DUE 02-15-2051	3,330,000	3,311,481	3,426,004
TN GAS PIPELN CO 7% DUE 03-15-2027	825,000	1,003,364	1,029,445
TN GAS PIPELN CO 7% DUE 10-15-2028	700,000	856,674	912,491
TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000	1,079,746	1,106,008
TN GAS PIPELN CO 7.625% DUE 04-01-2037	265,000	320,078	375,759
TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000	2,153,614	2,490,587
TORO CO COM	7,900	643,920	749,236
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	1,550,000	1,556,498	1,677,032
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,060,000	1,060,000	1,148,784
TOTAL CAP INTL 3.386% DUE 06-29-2060	965,000	965,000	1,096,646
TOTAL CAP INTL 3.461% DUE 07-12-2049	700,000	700,000	814,371
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000	1,723,552	1,955,238
TRANSCANADA 4.75% DUE 05-15-2038	1,825,000	1,874,870	2,283,102

TRANSCANADA 4.875% DUE 05-15-2048	167,000	168,015	215,950
TRANSCANADA 5% DUE 10-16-2043	1,206,000	1,315,083	1,504,697
TRANSCANADA 5.6% DUE 03-31-2034	425,000	536,824	555,540
TRANSCANADA 5.85% DUE 03-15-2036	245,000	260,153	330,768
TRANSCANADA 6.2% DUE 10-15-2037	690,000	884,800	960,770
TRANSCANADA 7.625% DUE 01-15-2039	1,027,000	1,470,260	1,601,478
TRANSCANADA FIXED 5.1% DUE 03-15-2049	2,200,000	2,194,016	2,943,990
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077	2,100,000	2,100,000	2,226,000
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079	1,400,000	1,400,000	1,540,000
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076	316,000	316,000	352,340
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000	762,000	835,051
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	770,000	764,425	934,837
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	568,000	572,512	642,454
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	675,000	671,112	763,480
TRAVELERS COS INC 3.75% DUE 05-15-2046	1,560,000	1,698,349	1,951,896
TRAVELERS COS INC 3.75% DUE 05-15-2046	320,000	317,773	400,389
TRAVELERS COS INC 4% DUE 05-30-2047	630,000	627,266	817,506
TRAVELERS COS INC 4% DUE 05-30-2047	1,325,000	1,689,146	1,719,357
TRAVELERS COS INC 4.1% 03-04-2049	632,000	721,074	832,200
TRAVELERS COS INC 4.1% 03-04-2049	2,300,000	2,291,329	3,028,577
TRAVELERS COS INC 4.3% 08-25-2045	455,000	511,032	601,491
TRAVELERS COS INC 4.3% 08-25-2045	708,000	859,519	935,947
TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000	4,300,499	5,217,768
TRAVELERS FIXED 2.55% DUE 04-27-2050	6,000	5,954	6,316
TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041	350,000	368,942	443,957
TRINITY HLTH CORP 3.434% DUE 12-01-2048	440,000	440,000	482,827
TRI-STATE 6% DUE 06-15-2040	405,000	480,690	558,207
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048	285,000	285,000	360,843
TRUSTEES OF 2.516% DUE 07-01-2050	210,000	210,000	220,117
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000	1,692,962	2,238,512
TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027	26,000	26,233	31,271
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000	2,187,152	2,921,611
TYSON FOODS INC 4.55% DUE 06-02-2047	756,000	751,585	1,003,972
TYSON FOODS INC 5.1% 09-28-2048	800,000	773,744	1,151,702
TYSON FOODS INC CL A COM (DELAWARE)	37,900	2,248,180	2,442,276
UDR INC 3.1% DUE 11-01-2034	325,000	323,560	365,668
UDR INC CORP 3.2% 01-15-2030	1,000,000	996,620	1,112,832
UDR INC FIXED 1.9% DUE 03-15-2033	880,000	876,286	880,195
UDR INC MEDIUM TERM NTS BOOK ENTRY 2.1% 08-01-2032	295,000	294,687	300,688
UGI CORP NEW COM	20,200	980,120	706,192
UNICREDIT SPA 7.83% DUE 12-04-2023	900,000	900,000	1,059,563
UNILEVER CAP CORP 5.9% DUE 11-15-2032	310,000	421,256	456,440
UNION CARBIDE CORP 7.75% DUE 10-01-2096	245,000	335,101	379,399
UNION ELEC CO 2.625% DUE 03-15-2051	2,105,000	2,094,938	2,198,757
UNION ELEC CO 3.25% DUE 10-01-2049	1,480,000	1,544,144	1,697,541
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000	1,074,758	1,354,865
UNION PAC CORP 3.25% DUE 02-05-2050	-	-	-
UNION PAC CORP 3.55% DUE 08-15-2039	470,000	468,661	544,030
UNION PAC CORP 3.799% DUE 10-01-2051	680,000	682,752	832,144
UNION PAC CORP 3.799% DUE 10-01-2051	360,000	439,628	440,547
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	2,556,000	2,448,505	3,163,910
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	3,363,000	2,857,691	4,162,845
UNION PAC CORP 3.875% DUE 02-01-2055	410,000	365,593	505,263
UNION PAC CORP 3.95% DUE 08-15-2059	405,000	429,729	499,065
UNION PAC CORP 3.95% DUE 08-15-2059	780,000	773,783	961,162
UNION PAC CORP 3.95% DUE 08-15-2059	2,400,000	2,380,872	2,957,422
UNION PAC CORP 4.05% DUE 11-15-2045	1,500,000	1,492,995	1,845,561
UNION PAC CORP 4.1% DUE 09-15-2067	500,000	506,610	628,640
UNION PAC CORP 4.375% DUE 09-10-2038	305,000	381,525	383,491
UNION PAC CORP 4.375% DUE 11-15-2065	460,000	562,710	604,024
UNION PAC CORP 4.5% 09-10-2048	575,000	759,891	768,343
UNION PAC CORP FIXED 3.75% DUE 02-05-2070	570,000	639,285	689,467
UNION PAC CORP FIXED 3.75% DUE 02-05-2070	260,000	259,883	314,494
UNION PACIFIC CORP 3.6% DUE 09-15-2037	1,475,000	1,485,011	1,720,564
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	576,360	576,360	556,082
UNITED AIRLS 2020-1A PASS THRU TRS 5.875% 10-15-2027	2,425,000	2,425,000	2,619,000
UNITED PARCEL SERVICE 5.3% 04-01-2050	1,145,000	1,682,964	1,725,452
UNITED PARCEL SERVICE 5.3% 04-01-2050	1,700,000	1,690,106	2,561,807
United States dollar - Cash (externally held)	0	-	-

United States dollar - Cash Collateral Due to/from CCP Broker	(3,270,221)	(3,270,221)	(3,270,221)
United States dollar - Cash Collateral Due to/from CCP Broker	277,967	277,967	277,967
United States dollar - Futures initial margin	2,154,000	2,154,000	2,154,000
United States dollar - Invested cash	11,508,788	11,508,788	11,508,788
United States dollar - Invested cash	97	97	97
United States dollar - Invested cash	1,734,141	1,734,141	1,734,141
United States dollar - Invested cash	8,012,753	8,012,753	8,012,753
United States dollar - Invested cash	14,827,038	14,827,038	14,827,038
United States dollar - Variation Margin	2	2	2
United States dollar - Variation Margin	(11,015)	(11,015)	(11,015)
United States dollar - Variation Margin	181,039	181,039	181,039
United States dollar	-	-	-
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	2,670,000	3,079,951	3,184,079
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	980,000	975,175	1,170,755
UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	700,000	835,683	848,213
UNITED STATES OF AMER TREAS STRIP 02-15-2045	4,115,000	2,898,587	2,787,515
UNITED STATES T-BOND 2.875% 05-15-2049	2,475,000	3,315,544	3,195,457
UNITED STATES T-BOND 2.875% 05-15-2049	2,000	2,669	2,582
UNITED STATES TREAS BD STRIPPED DUE 08-15-2045	8,220,000	5,249,353	5,510,957
UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047	8,965,000	5,503,350	5,762,997
UNITED STATES TREAS BD STRIPPED PRIN PMT 0% DUE 05-15-2049	9,235,000	5,899,161	5,736,180
UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045	1,720,000	1,133,397	1,160,178
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	3,135,000	2,148,072	2,148,894
UNITED STATES TREAS BD STRIPPED PRIN PMT00087 05-15-2041 (UNDDATE) REG	1,085,000	839,089	809,055
UNITED STATES TREAS BD STRIPPED PRIN PMT00088 08-15-2041 (UNDDATE) REG	115,000	84,961	85,029
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	27,000,000	19,445,965	18,961,134
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	2,870,000	1,837,541	2,015,498
UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG	4,940,000	3,037,973	3,405,514
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG	2,815,000	1,869,953	1,916,864
UNITED STATES TREAS BD STRIPPED PRIN PMT00110 02-15-2046 (UNDDATE) REG	5,155,000	3,333,545	3,417,816
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	5,890,000	3,792,520	3,883,718
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	37,700,000	25,581,241	24,858,434
UNITED STATES TREAS BD STRIPPED PRIN PMT00114 11-15-2046 (UNDDATE) REG	6,370,000	3,804,679	4,159,297
UNITED STATES TREAS BD STRIPPED PRIN PMT00117 05-15-2047	5,270,000	2,856,418	3,414,851
UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG	11,125,000	6,379,318	7,048,107
UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG	7,920,000	4,924,111	4,991,852
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	5,865,000	3,457,181	4,068,367
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	39,400,000	28,428,053	27,330,549
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG	3,225,000	2,112,396	2,252,660
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	1,330,000	674,171	944,600
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	87,500,000	64,844,421	62,144,766
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	5,390,000	6,553,070	6,886,357
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	535,000	709,435	699,701
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	1,410,000	1,957,894	2,198,113
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	1,015,000	1,600,976	1,547,280
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	535,000	875,394	838,508
UNITED STATES TREAS BDS 00205 4.375% DUE 02-15-2038 REG	750,000	1,022,294	1,114,980
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	3,115,000	4,075,587	3,963,229
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	6,780,000	6,618,957	6,436,762
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	2,005,000	1,889,633	1,818,911
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	3,100,000	2,836,184	2,812,281
UNITED STATES TREAS BDS 1.375 02-15-2044 REG	900,000	1,038,831	1,447,381
UNITED STATES TREAS BDS 2.25% 08-15-2049	4,210,000	5,085,251	4,817,983
UNITED STATES TREAS BDS 2.25% 08-15-2049	6,240,000	7,236,722	7,141,144
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	280,000	367,203	353,981
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	1,120,000	1,234,940	1,466,719
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	1,665,000	1,958,414	2,154,874
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	1,465,000	1,740,685	1,900,780
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	3,230,000	4,363,928	4,249,090
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	2,465,000	3,189,257	3,235,890
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	1,955,000	2,756,180	2,578,385
UNITED STATES TREAS BDS 3.375 05-15-2044REG	2,235,000	3,052,825	3,056,450
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	3,490,000	4,543,090	4,942,031
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	2,830,000	3,706,715	3,996,712
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	3,720,000	5,301,163	5,354,475
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	985,000	1,365,417	1,489,582
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	1,430,000	1,501,271	1,875,590
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	1,405,000	1,926,577	1,996,472
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	420,000	548,000	540,176

UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	2,195,000	2,835,577	2,946,445
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	220,000	309,736	332,252
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	2,040,000	2,850,877	3,027,328
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	925,000	1,298,146	1,325,713
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	235,000	330,011	305,821
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	3,600,000	4,350,442	4,300,875
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	2,000,000	1,964,922	1,893,438
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	1,285,000	1,264,986	1,216,534
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	15,598,100	15,082,058	14,608,596
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	10,505,000	9,796,652	9,838,589
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	7,565,000	7,403,295	7,085,095
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	60,000	58,705	56,194
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	1,757,500	1,642,099	1,646,009
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	4,540,000	4,600,451	5,624,812
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	252,000	253,260	251,055
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	40,528,000	40,344,680	40,376,020
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	2,065,000	2,591,899	2,588,913
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	2,175,000	2,778,900	2,729,455
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	3,415,000	4,307,009	4,504,598
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	(4,848,000)	(6,393,596)	(6,394,815)
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	3,195,000	3,909,999	3,753,251
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	18,242,000	21,878,400	21,429,362
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	230,000	333,851	344,543
UNITED STATES TREAS BILLS 0% TBILL 03-18-2021	11,355,000	11,352,790	11,353,388
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	30,000	29,764	29,330
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG	(2,990,000)	(3,191,845)	(3,198,599)
UNITED STATES TREAS SEC STRIP 02-15-2046	285,000	197,086	186,424
UNITED STATES TREAS SEC STRIPPED INT PMT 00124 05-15-2046	385,000	162,938	250,491
UNITED STATES TREAS SEC STRIPPED INT PMT 11-15-2045	275,000	172,302	181,020
UNITED STATES TREAS SEC STRIPPED INT PMT 08-15-2045 (UNDDATE) REG	1,110,000	718,542	734,643
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 02-15-2045 (UNDDATE) REG	1,270,000	611,575	846,777
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041	1,885,000	1,061,176	1,367,341
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG	1,190,000	694,984	843,513
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG	1,300,000	665,766	936,948
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT ON 11-15-2046 (UNDDATE) REG	555,000	375,967	357,390
UNITED STATES TREAS SEC STRIPPED INT PMTNT 218 05-15-2045 (UNDDATE) REG	700,000	436,281	464,273
UNITED STS TREAS NTS DTD .875% 11-15-2030	2,375,000	2,361,648	2,367,207
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	56,000	56,581	70,891
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	1,115,000	1,201,134	1,411,498
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	690,000	718,587	870,054
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	1,390,000	1,381,827	1,752,717
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	500,000	488,555	580,422
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	905,000	889,918	1,050,565
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000	1,265,485	1,509,098
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,625,000	1,680,728	1,933,136
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,070,000	1,096,257	1,272,896
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	765,000	819,233	990,435
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	4,000,000	3,964,480	5,178,743
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	1,555,000	1,605,860	2,013,237
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,600,000	2,576,912	3,366,183
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	350,000	389,312	442,124
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000	96,753	125,058
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000	2,154,500	2,641,770
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000	1,996,200	2,656,644
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000	553,934	742,361
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000	534,936	716,901
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	885,000	914,986	1,210,026
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	285,000	388,478	400,972
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000	1,077,035	1,487,112
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000	2,656,288	3,176,388
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	695,000	962,951	1,111,880
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000	1,730,549	2,207,519
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000	1,955,443	2,260,856
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,340,000	2,448,178	3,124,694
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	1,200,000	1,191,744	1,602,407
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000	2,085,552	2,804,213
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	530,000	514,545	574,957
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	790,000	856,939	874,648
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000	5,523,046	6,981,786

UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000	710,297	922,123
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000	1,722,907	2,385,813
UNITEDHEALTH GROUP INC COM	2,450	814,588	859,166
UNIV PA TRUSTEES 2.396% DUE 10-01-2050	445,000	445,000	453,924
UNIV PA TRUSTEES 3.61% DUE 02-15-2119	350,000	350,000	394,189
UNIV SOUTHN CAL 3.028% DUE 10-01-2039	3,000,000	2,912,040	3,263,696
UNIV SOUTHN CAL 3.841% DUE 10-01-2047	520,000	520,000	658,929
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000	1,023,560	1,435,270
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	1,010,000	1,010,002	1,012,342
UNIVERSITY CHICAGO 4.003% DUE 10-01-2053	365,000	365,000	482,874
UNIVERSITY MICH UNIV REVS 2.562% DUE 04-01-2050 REG TAXABLE	985,000	991,885	1,046,119
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE	250,000	250,000	333,205
UNUM GROUP 4% DUE 06-15-2029	550,000	547,982	618,608
UNUM GROUP 4.5% DUE 03-15-2025	700,000	696,304	792,853
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	3,733,000	4,019,477	4,533,430
UNUM GROUP	35,400	1,256,184	812,076
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	116,663	117,830	116,608
US BANCORP DEL FLTGT RT 5.3% DUE 12-31-2049	3,029,000	3,050,993	3,406,868
US TREAS BD STRIPPED PRIN 08-15-2042 REG	205,000	146,265	147,603
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG	2,165,000	1,533,234	1,528,314
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	1,925,000	1,258,117	1,375,295
US TREAS BDS 4.375 DUE 05-15-2040 REG	90,000	144,612	136,589
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	1,250,000	1,610,627	1,916,211
US TREAS SEC 0 DUE 11-15-2041	1,420,000	830,308	1,017,940
US TREAS SEC 4.5 DUE 08-15-2039 REG	45,000	58,405	68,850
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG	1,005,000	532,359	732,006
US TREASURY N/B 1.5% DUE 02-15-2030 REG	(2,840,000)	(3,002,119)	(3,004,520)
US TREASURY N/B 2% DUE 02-15-2050 REG	4,500,000	5,126,380	4,887,422
US TREASURY N/B 2.375% 05-15-2029	(6,668,000)	(7,528,610)	(7,535,882)
UTD AIRLS INC 3.5% DUE 03-01-2030	1,389,613	1,374,703	1,378,500
UTD PARCEL SVC INC 3.4% DUE 09-01-2049	505,000	509,608	618,022
UTD PARCEL SVC INC 3.75% 11-15-2047	325,000	358,683	412,064
UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040	340,000	487,179	482,943
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042	1,165,000	666,551	831,244
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043	1,700,000	854,940	1,185,416
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044	1,025,000	669,177	700,176
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2047	240,000	170,808	153,692
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048	9,980,000	6,078,542	6,356,527
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	14,475,000	8,584,017	9,037,069
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	3,700,000	1,875,191	2,309,993
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2050	435,000	261,893	265,563
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043	2,270,000	1,229,337	1,577,258
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044	960,000	508,674	647,996
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042	1,875,000	1,062,803	1,321,359
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2043	1,645,000	875,906	1,133,982
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044	940,000	577,933	632,424
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2049	12,915,000	8,225,729	7,962,621
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2050	8,765,000	5,399,598	5,293,423
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042	1,995,000	1,037,652	1,399,582
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043	1,200,000	594,483	820,650
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2044	1,375,000	693,627	922,839
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2047	6,780,000	4,341,198	4,337,466
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2048	8,450,000	4,735,903	5,311,627
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2049	6,070,000	3,870,999	3,725,070
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	305,000	287,318	361,943
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	2,258,000	2,398,176	2,679,567
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	215,000	262,908	267,833
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	1,140,000	1,200,279	1,420,139
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	2,900,000	2,891,996	3,612,635
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,875,000	4,312,634	5,053,043
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	1,620,000	1,806,002	2,112,498
UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000	643,731	742,476
UTD TECHNOLOGIES 6.125% DUE 07-15-2038	310,000	431,886	459,374
UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040	305,000	342,939	446,448
V F CORP 2.95% DUE 04-23-2030 REG	2,000,000	1,995,700	2,212,906
VA ELEC & PWR CO 2.45% DUE 12-15-2050	725,000	713,458	729,567
VA ELEC & PWR CO 3.3% DUE 12-01-2049	1,750,000	1,746,692	2,064,927
VA ELEC & PWR CO 3.3% DUE 12-01-2049	3,065,000	3,077,037	3,616,572
VA ELEC & PWR CO 4% DUE 11-15-2046	501,000	533,345	634,626

VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000	4,662,320	5,764,391
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000	536,949	759,984
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,800,000	1,789,830	2,533,280
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,353,000	1,468,134	1,904,182
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000	4,519,168	4,977,369
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	1,610,000	2,737,763	2,985,190
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000	1,530,496	1,622,386
VALE OVERSEAS LTD 6.25% DUE 08-10-2026	1,500,000	1,597,649	1,860,000
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	355,000	394,479	520,299
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	2,068,000	2,397,791	3,030,923
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	2,250,000	2,282,729	2,503,147
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	300,000	297,528	333,753
VALE S A 5.625% DUE 09-11-2042	235,000	233,147	314,902
VALERO ENERGY CORP 4.9% DUE 03-15-2045	219,000	253,228	255,234
VALERO ENERGY CORP 6.625% DUE 06-15-2037	810,000	1,011,403	1,077,451
VALERO ENERGY CORP 6.625% DUE 06-15-2037	746,000	906,478	992,319
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000	2,083,116	2,350,198
VENTAS RLTY LTD 4.875% DUE 04-15-2049	620,000	618,574	769,805
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	1,470,000	1,488,260	1,640,831
VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028	344,000	341,362	392,421
VEREIT OPER 2.2% DUE 06-15-2028	1,700,000	1,680,977	1,738,305
VEREIT OPER 2.85% DUE 12-15-2032	560,000	553,997	585,563
VEREIT OPER 2.85% DUE 12-15-2032	161,000	159,274	168,349
VEREIT OPER 3.1% DUE 12-15-2029	500,000	494,210	539,449
VERIZON 1.75% DUE 01-20-2031	1,450,000	1,444,127	1,442,754
VERIZON 2.65% DUE 11-20-2040	1,335,000	1,369,185	1,348,037
VERIZON 2.65% DUE 11-20-2040	1,860,000	1,858,270	1,878,164
VERIZON 3.85% DUE 11-01-2042	2,360,000	2,211,721	2,799,033
VERIZON 4% DUE 03-22-2050	900,000	900,000	1,089,051
VERIZON 4% DUE 03-22-2050	880,000	1,084,820	1,064,850
VERIZON 4% DUE 03-22-2050	2,000,000	2,510,340	2,420,113
VERIZON 4.125% DUE 08-15-2046	2,295,000	2,713,009	2,815,853
VERIZON 4.272% DUE 01-15-2036	1,387,000	1,340,016	1,720,269
VERIZON 4.5% DUE 08-10-2033	2,060,000	2,467,473	2,599,329
VERIZON 4.672% DUE 03-15-2055	4,748,000	4,359,172	6,380,223
VERIZON 4.672% DUE 03-15-2055	290,000	396,178	389,694
VERIZON 4.672% DUE 03-15-2055	270,000	254,999	362,818
VERIZON 4.75% DUE 11-01-2041	575,000	608,205	760,124
VERIZON 4.812% DUE 03-15-2039	3,490,000	3,579,412	4,553,119
VERIZON 4.812% DUE 03-15-2039	2,000,000	1,998,560	2,609,237
VERIZON 4.812% DUE 03-15-2039	112,000	89,951	146,117
VERIZON 4.812% DUE 03-15-2039	193,000	155,006	251,791
VERIZON 4.862% DUE 08-21-2046	1,550,000	2,070,013	2,094,727
VERIZON 4.862% DUE 08-21-2046	545,000	513,384	736,533
VERIZON 4.862% DUE 08-21-2046	1,592,000	1,575,968	2,151,487
VERIZON 5.012% DUE 04-15-2049	34,000	39,340	47,132
VERIZON 5.012% DUE 04-15-2049	108,000	109,523	149,712
VERIZON 5.012% DUE 04-15-2049	1,011,000	1,412,619	1,401,469
VERIZON 5.012% DUE 08-21-2054	495,000	398,668	693,272
VERIZON 5.5% DUE 03-16-2047	270,000	392,124	393,320
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	4,239,000	4,331,196	5,289,976
VERIZON COMMUNICATIONS 4.522% 09-15-2048	100,000	77,086	130,408
VERIZON COMMUNICATIONS 4.522% 09-15-2048	1,130,000	1,410,484	1,473,613
VERIZON COMMUNICATIONS 4.522% 09-15-2048	4,706,000	5,025,398	6,137,011
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	8,950,000	9,652,291	12,128,951
VERIZON COMMUNICATIONS COM	12,700	686,369	746,125
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	4,125,000	4,202,250	4,156,365
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,565,000	1,574,627	1,580,717
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,305,000	1,293,568	1,318,106
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	5,600,000	5,550,944	5,656,240
VERIZON FIXED 1.5% DUE 09-18-2030	490,000	490,256	482,706
VERIZON FIXED 4.016% DUE 12-03-2029	459,000	446,754	545,792
VERTEX PHARMACEUTICALS INC COM	19,460	4,480,339	4,599,176
VERTIV HOLDINGS LLC COM USD0.0001	17,400	324,271	324,858
VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006	795,000	886,581	1,149,911
VICI PPTYS INC COM	12,200	312,829	311,100
VISA INC 1.1% DUE 02-15-2031	1,045,000	1,021,694	1,030,301
VISA INC 2.7% DUE 04-15-2040	2,145,000	2,160,243	2,341,550
VISA INC 3.65% 09-15-2047	1,795,000	1,787,515	2,249,698

VISA INC 3.65% 09-15-2047	422,000	459,938	528,898
VISA INC 3.65% 09-15-2047	535,000	660,013	670,523
VISA INC 4.15% DUE 12-14-2035	225,000	224,696	292,454
VISA INC 4.3% DUE 12-14-2045	2,690,000	3,198,086	3,684,596
VISA INC 4.3% DUE 12-14-2045	1,261,000	1,310,001	1,727,240
VISA INC 4.3% DUE 12-14-2045	2,000,000	1,996,660	2,739,476
VISA INC FIXED 2% DUE 08-15-2050	1,235,000	1,166,591	1,179,491
VISTRA CORP COM USD0.01	110,200	2,912,716	2,166,532
VMWARE INC 3.9% 08-21-2027	1,400,000	1,322,426	1,579,391
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	740,000	737,218	916,537
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	2,700,000	2,689,848	3,344,123
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,355,000	2,116,045	2,924,803
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000	3,694,960	4,967,818
VODAFONE GROUP PLC 5.125% DUE 06-19-2059	900,000	886,743	1,242,108
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	2,435,000	2,443,344	3,391,831
VOYA FINL INC 3.65% DUE 06-15-2026	1,050,000	1,046,944	1,200,912
W P CAREY INC 3.85% DUE 07-15-2029	500,000	494,380	574,370
W P CAREY INC 4% DUE 02-01-2025	1,000,000	1,019,260	1,104,857
WA GAS LT CO 3.796% DUE 09-15-2046	825,000	812,856	983,877
WA GAS LT CO FIXED 3.65% DUE 09-15-2049	465,000	526,739	558,196
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	535,000	730,879	815,311
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	315,000	431,582	448,128
WALGREEN CO 4.4% DUE 09-15-2042	1,600,000	1,462,144	1,736,779
WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	725,000	746,770	767,399
WALMART INC 2.95% DUE 09-24-2049	745,000	737,911	858,974
WALMART INC 2.95% DUE 09-24-2049	175,000	172,424	201,772
WALMART INC 3.625% DUE 12-15-2047	910,000	1,098,585	1,153,962
WALMART INC 3.625% DUE 12-15-2047	4,500,000	4,816,305	5,706,406
WALMART INC 3.625% DUE 12-15-2047	842,000	1,029,435	1,067,732
WALMART INC 3.95% DUE 06-28-2038	3,130,000	3,097,542	3,992,675
WALMART INC 3.95% DUE 06-28-2038	1,385,000	1,429,508	1,766,727
WALMART INC 4% DUE 04-11-2043	1,355,000	1,615,152	1,740,846
WALMART INC 4.05% DUE 06-29-2048 REG	785,000	908,229	1,065,281
WALMART INC 4.05% DUE 06-29-2048 REG	655,000	646,478	888,865
WALMART INC 5% DUE 10-25-2040	355,000	389,389	507,096
WALMART INC 5.25% DUE 09-01-2035	5,444,000	6,723,215	7,926,499
WALMART INC 5.25% DUE 09-01-2035	2,830,000	3,421,845	4,120,498
WALMART INC 5.625% DUE 04-15-2041	9,180,000	11,485,188	14,049,200
WALMART INC 5.625% DUE 04-15-2041	530,000	811,525	811,119
WALMART INC 6.5% DUE 08-15-2037	280,000	370,591	454,423
WALMART INC COM	4,300	653,100	619,845
WAL-MART STORES INC 4.75 DUE 10-02-2043	345,000	386,652	472,046
WAL-MART STORES INC 4.75 DUE 10-02-2043	2,500,000	2,626,075	3,420,624
WALT DISNEY CO	9,300	1,452,165	1,684,974
WASTE CONNECTIONS 3.05% DUE 04-01-2050	245,000	241,386	265,961
WASTE MGMT INC DEL 1.5% 03-15-2031	2,060,000	2,054,039	2,040,624
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	625,000	618,738	631,473
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	1,415,000	1,401,292	1,429,656
WASTE MGMT INC DEL COM STK	5,900	691,561	695,787
WASTE MGMT INC DEL FIXED 4.15% 07-15-2049	325,000	324,584	433,130
WEA FIN LLC 3.15% DUE 04-05-2022	1,000,000	998,490	1,017,035
WEC ENERGY GROUP 1.8% DUE 10-15-2030	880,000	879,199	882,596
WELLPOINT INC 4.85% DUE 08-15-2054	460,000	495,563	586,485
WELLPOINT INC 5.1% DUE 01-15-2044	180,000	206,872	249,621
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000	2,745,950	3,466,954
WELLPOINT INC 5.1% DUE 01-15-2044	837,000	847,385	1,160,736
WELLS FARGO & CO 2.879% DUE 10-30-2030	1,460,000	1,457,623	1,592,846
WELLS FARGO & CO 4.4% DUE 06-14-2046	750,000	773,814	938,875
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000	1,997,680	2,503,666
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000	12,322,440	15,704,890
WELLS FARGO & CO 4.75% DUE 12-07-2046	1,240,000	1,514,001	1,622,839
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,175,000	1,144,567	1,564,988
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,575,000	2,789,587	3,429,655
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000	1,984,760	2,663,810
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,500,000	1,488,570	1,997,857
WELLS FARGO & CO 5.375% DUE 02-07-2035	160,000	182,464	218,894
WELLS FARGO & CO 5.375% DUE 11-02-2043	655,000	896,162	910,125
WELLS FARGO & CO 5.375% DUE 11-02-2043	700,000	697,928	972,653
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000	10,886,760	14,589,793

WELLS FARGO & CO 5.606% DUE 01-15-2044	635,000	843,013	899,985
WELLS FARGO & CO FLTGT RT 4.478% DUE 04-04-2031	3,450,000	4,183,411	4,217,807
WELLS FARGO & CO FLTGT RT 5.875% DUE 12-29-2049	1,460,000	1,460,000	1,655,275
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	6,605,000	6,651,157	7,184,913
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	4,000,000	4,000,000	4,351,196
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	3,908,000	4,852,167	5,554,116
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	1,965,000	2,763,361	2,792,692
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	795,000	795,000	1,129,868
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	6,661,000	6,671,361	8,544,197
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000	1,241,400	1,603,400
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	400,000	514,560	513,088
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000	996,200	1,171,776
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000	1,194,948	1,559,277
WELLTOWER INC COM REIT	7,100	447,611	458,802
WESTAR ENERGY INC 4.1% DUE 04-01-2043	750,000	776,062	935,637
WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000	686,007	755,628
WESTAR ENERGY INC 4.125 DUE 03-01-2042	830,000	924,540	1,019,791
WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000	749,985	959,432
WESTAR ENERGY INC FIXED 3.25% 09-01-2049	870,000	862,396	975,458
WESTERN UN CO 2.85% DUE 01-10-2025	800,000	798,760	859,410
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.40% DUE 03-15-2024	1,500,000	1,497,075	1,641,562
WESTLAKE CHEM CORP 5% DUE 08-15-2046	345,000	339,965	447,645
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000	3,387,324	3,337,191
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	700,000	674,149	707,889
WESTPAC BKG 2.963% DUE 11-16-2040	385,000	385,000	409,976
WESTVACO CORP DEL 8.2% DUE 01-15-2030	675,000	820,881	961,931
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030	3,500,000	3,828,000	4,144,784
WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000	647,413	734,686
WI ELEC PWR CO 4.3% DUE 12-15-2045	700,000	788,277	871,724
WI ENERGY CORP FLTGT RT 2.3335% DUE 05-15-2067	847,000	431,970	726,285
WI PUB SVC CORP 3.3% DUE 09-01-2049	1,211,000	1,212,126	1,393,562
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	3,790,000	4,693,215	5,323,321
WI UNITED STATES TREAS BILLS DUE 01-14-2021	2,800,000	2,799,771	2,799,965
WILLIAMS COS INC 5.75% DUE 06-24-2044	615,000	701,389	797,069
WILLIAMS PARTNERS 4.9% DUE 01-15-2045	505,000	498,734	596,328
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	970,000	993,407	1,198,877
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	540,000	386,203	666,961
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	555,000	615,157	724,231
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000	1,548,576	1,994,909
WILLIAMS SONOMA INC COM	1,600	173,566	162,944
WILLIS N AMER INC 3.875% DUE 09-15-2049	575,000	572,671	701,100
WILLIS NORTH AMERICA INC 5.05% 09-15-2048	405,000	464,811	569,666
WILLIS-KNIGHTON 4.813% DUE 09-01-2048	450,000	450,000	601,433
WRKCO INC 3% DUE 06-15-2033	555,000	572,040	609,760
WRKCO INC 4.65% 03-15-2026	1,200,000	1,198,248	1,411,273
WRKCO INC FIXED 4.2% DUE 06-01-2032	445,000	527,401	537,504
WRKCO INC FIXED 4.2% DUE 06-01-2032	700,000	699,783	845,511
WYETH 6% DUE 02-15-2036	3,510,000	4,466,613	5,236,152
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,115,000	1,432,662	1,671,549
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG	2,200,000	2,195,050	2,464,000
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000	546,582	701,621
YALE UNIV 1.482% DUE 04-15-2030/06-09-2020 REG	410,000	410,000	420,835
YALE UNIV 2.402% DUE 04-15-2050	665,000	665,000	689,688
ZOETIS INC 4.7 02-01-2043	330,000	428,076	451,893
ZOETIS INC 4.7 02-01-2043	900,000	898,794	1,232,434
ZOETIS INC FIXED 3% DUE 05-15-2050	540,000	534,087	595,353
ZOETIS INC FIXED 4.45% DUE 08-20-2048	1,325,000	1,310,108	1,778,841
		5,514,811,785	7,141,676,218

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CG0408V102	#REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	Acquisitions	1,800.00	-277,250.09	
		Free Delivery	-1,800.00		
C054561105	#REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020	Acquisitions	22,600.00	-561,924.09	
		Dispositions	-2,348.00		60,718.72
		Free Delivery	-153,355.00		
C40416M105	#REORG/ HD SUPPLY HLDGS INC CASH MERGER 12-24-2020	Acquisitions	7,010.00	-266,341.16	
		Dispositions	-34,210.00		1,141,935.98
C03748R754	#REORG/APARTMENT INVESTMENT REVERSE SPLIT APARTMENT INVST 2M19AK3 12-01-2020	Acquisitions	6,200.00	-161,395.20	
		Free Delivery	-6,200.00		
C269246401	#REORG/E TRADE STOCK MERGER MORGAN 2589402 02 OCT 2020	Acquisitions	43,300.00	-1,965,895.20	
		Dispositions	-62,900.00		3,040,984.64
CG47791101	#REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020	Acquisitions	2,500.00	-328,891.25	
		Free Delivery	-8,100.00		
CN59465109	#REORG/MYLAN NV STOCK MERGER VIATRIS INC 2M1JA33 11-17-2020	Acquisitions	9,700.00	-153,727.02	
		Dispositions	-29,700.00		451,612.61
C701877102	#REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021	Acquisitions	26,200.00	-467,364.17	
		Dispositions	-26,200.00		146,730.91
C755111507	#REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	Acquisitions	2,100.00	-286,443.61	
		Dispositions	-1,100.00		168,785.72
		Free Delivery	-8,000.00		
C98212B103	#REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021	Acquisitions	22,500.00	-280,734.79	
		Dispositions	-22,500.00		204,515.99
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	2,365,000.00	-2,471,445.30	
		Dispositions	-2,065,000.00		2,579,044.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	57,197.00	-2,430,305.86	
		Dispositions	-39,997.00		1,617,383.49
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	1,210,000.00	-1,205,837.60	
		Dispositions	-1,210,000.00		1,290,670.70
C88579Y101	3M CO COM	Acquisitions	26,554.00	-3,795,881.98	
		Dispositions	-6,854.00		1,113,860.47
C316773100	5TH 3RD BANCORP COM	Acquisitions	42,934.00	-1,182,690.04	
		Dispositions	-42,934.00		782,661.20
C002824100	ABBOTT LAB COM	Acquisitions	28,330.00	-2,969,445.37	
		Dispositions	-5,230.00		544,526.74
SBYQH58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,043,000.00	-2,923,524.33	
		Dispositions	-3,572,000.00		4,854,398.19
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	47,631.00	-4,511,352.84	
		Dispositions	-79,331.00		7,461,255.97
SBXDZF1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	859,000.00	-1,013,680.77	
		Dispositions	-1,359,000.00		1,650,504.36
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	104,137.00	-6,644,065.62	
		Dispositions	-69,837.00		5,216,599.07
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	4,908.00	-439,139.97	
		Dispositions	-4,908.00		516,516.56
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	5,800.00	-513,636.48	
		Dispositions	-1,600.00		146,993.48
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	929,000.00	-929,000.00	
		Dispositions	-929,000.00		986,867.41
C00130H105	AES CORP COM				
		Acquisitions	35,972.00	-620,222.95	
		Dispositions	-155,888.00		2,688,162.34
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,607.00	-168,674.79	
		Dispositions	-2,607.00		183,263.15
C001055102	AFLAC INC COM				
		Acquisitions	25,300.00	-938,744.09	
		Dispositions	-5,100.00		221,138.03
C001084102	AGCO CORP COM				
		Acquisitions	5,008.00	-284,938.04	
		Dispositions	-9,508.00		713,496.51
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	980,000.00	-977,803.45	
		Dispositions	-370,000.00		405,331.30
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	1,860,000.00	-1,878,698.40	
		Dispositions	-450,000.00		487,368.80
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	360,000.00	-400,705.20	
		Dispositions	-360,000.00		433,857.60
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	430,000.00	-506,123.20	
		Dispositions	-600,000.00		673,506.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	37,637.00	-3,846,611.91	
		Dispositions	-36,337.00		4,430,308.04
C017175100	ALLEGHANY CORP DEL COM				
		Acquisitions	440.00	-250,470.06	
		Dispositions	-2,378.00		1,158,305.57
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	1,800.00	-87,924.46	
		Dispositions	-13,400.00		477,917.88

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	2,116.00	-88,798.93	
		Dispositions	-2,116.00		98,632.64
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	20,981.00	-749,934.32	
		Dispositions	-53,260.00		1,857,364.16
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	270,000.00	-299,594.70	
		Dispositions	-720,000.00		884,022.10
C020002101	ALLSTATE CORP COM	Acquisitions	46,441.00	-4,501,389.54	
		Dispositions	-52,341.00		5,213,472.20
C02005N100	ALLY FINL INC COM	Acquisitions	14,459.00	-329,811.05	
		Dispositions	-121,838.00		2,958,711.28
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030	Acquisitions	505,000.00	-503,616.30	
		Dispositions	-505,000.00		500,227.75
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,324.00	-1,965,126.56	
		Dispositions	-1,245.00		1,445,645.79
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	8,449.00	-12,556,049.13	
		Dispositions	-6,325.00		9,006,475.23
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,700.00	-455,024.00	
		Dispositions	-76,300.00		2,266,589.29
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	605,000.00	-600,147.90	
		Dispositions	-605,000.00		700,068.65
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	270,000.00	-333,852.30	
		Dispositions	-680,000.00		835,845.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,075,000.00	-1,405,602.50	
		Dispositions	-1,624,000.00		2,037,504.91
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	148,994.00	-5,749,559.18	
		Dispositions	-114,394.00		4,907,815.16
C02209SBJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030				
		Acquisitions	235,000.00	-234,269.15	
		Dispositions	-235,000.00		248,286.90
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,170,000.00	-1,182,158.90	
		Dispositions	-170,000.00		182,743.20
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	6,090,000.00	-6,061,894.75	
		Dispositions	-770,000.00		809,135.50
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	710,000.00	-905,066.50	
		Dispositions	-1,118,000.00		1,459,484.47
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	390,000.00	-516,929.40	
		Dispositions	-410,000.00		590,438.90
C023135106	AMAZON COM INC COM				
		Acquisitions	6,175.00	-14,505,788.66	
		Dispositions	-3,460.00		9,933,286.50
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	250,000.00	-305,655.00	
		Dispositions	-270,000.00		337,284.00
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	5,280,000.00	-7,050,528.20	
		Dispositions	-6,838,000.00		9,269,606.78
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	20,753.00	-1,267,578.23	
		Dispositions	-34,946.00		2,272,827.83
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	2,146.00	-182,225.23	
		Dispositions	-2,146.00		180,345.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	350,000.00	-369,250.00	
		Dispositions	-1,020,000.00		1,280,849.10
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	430,000.00	-532,499.10	
		Dispositions	-480,000.00		585,960.00
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	415,000.00	-464,106.95	
		Dispositions	-415,000.00		480,092.75
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	355,000.00	-430,110.90	
		Dispositions	-415,000.00		481,416.60
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	950,000.00	-957,210.50	
		Dispositions	-950,000.00		939,234.80
C03027X100	AMERICAN TOWER CORP	Acquisitions	8,000.00	-1,735,442.64	
		Dispositions	-8,000.00		1,967,606.50
C03076C106	AMERIPRISE FINL INC COM	Acquisitions	2,516.00	-392,686.73	
		Dispositions	-17,016.00		2,526,230.06
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	7,803.00	-686,229.73	
		Dispositions	-7,803.00		764,925.55
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	130,000.00	-147,162.60	
		Dispositions	-370,000.00		477,836.50
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	815,000.00	-810,876.10	
		Dispositions	-815,000.00		1,008,079.80
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,795,000.00	-4,414,569.45	
		Dispositions	-145,000.00		185,415.85
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030	Acquisitions	410,000.00	-519,703.70	
		Dispositions	-410,000.00		521,327.30
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	Acquisitions	670,000.00	-667,052.00	
		Dispositions	-670,000.00		720,330.40
SBM9D0T2	AMGEN INC 2.3% DUE 02-25-2031	Acquisitions	1,340,000.00	-1,481,114.25	
		Dispositions	-1,060,000.00		1,136,383.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	665,000.00	-662,619.30	
		Dispositions	-665,000.00		700,371.35
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	3,983,000.00	-4,017,570.28	
		Dispositions	-2,983,000.00		3,114,694.85
SBD5CM4	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	88,000.00	-107,792.96	
		Dispositions	-875,000.00		1,018,896.15
SBD5VZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,152,000.00	-1,497,382.40	
		Dispositions	-630,000.00		750,084.30
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	980,000.00	-1,247,538.60	
		Dispositions	-1,860,000.00		2,354,898.80
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039	Acquisitions	435,000.00	-597,859.65	
		Dispositions	-435,000.00		620,205.60
C031162100	AMGEN INC COM	Acquisitions	230,000.00	-320,268.10	
		Dispositions	-230,000.00		49,645.50
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	10,312.00	-2,309,757.74	
		Dispositions	-16,392.00		3,859,412.28
		Acquisitions	4,430,000.00	-4,545,437.55	
		Dispositions	-790,000.00		817,695.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654105	ANALOG DEVICES INC COM	Acquisitions	10,400.00	-1,236,457.41	
		Dispositions	-10,400.00		1,294,949.89
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	930,000.00	-1,111,331.40	
		Dispositions	-910,000.00		1,118,653.20
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	2,005,000.00	-2,775,153.25	
		Dispositions	-970,000.00		1,292,299.65
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,350,000.00	-1,743,674.25	
		Dispositions	-515,000.00		676,641.80
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	930,000.00	-1,048,072.80	
		Dispositions	-1,820,000.00		2,134,324.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,249,000.00	-1,425,542.54	
		Dispositions	-1,450,000.00		1,721,342.55
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	300,000.00	-352,404.00	
		Dispositions	-8,725,000.00		10,767,945.75
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,775,000.00	-4,516,748.70	
		Dispositions	-1,605,000.00		1,734,466.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,328,000.00	-4,085,325.44	
		Dispositions	-7,565,000.00		9,260,272.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	375,000.00	-446,377.50	
		Dispositions	-375,000.00		444,888.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	5,749,000.00	-6,414,235.73	
		Dispositions	-945,000.00		1,129,986.15
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,365,000.00	-2,631,220.45	
		Dispositions	-660,000.00		788,272.95
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	1,160,000.00	-1,170,358.80	
		Dispositions	-595,000.00		637,060.55
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	284,000.00	-319,928.28	
		Dispositions	-190,000.00		215,566.40
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	250,000.00	-290,167.50	
		Dispositions	-210,000.00		244,843.20
C036752103	ANTHEM INC COM				
		Acquisitions	5,930.00	-1,606,709.26	
		Dispositions	-6,310.00		1,909,129.73
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	435,000.00	-506,702.70	
		Dispositions	-870,000.00		1,054,558.95
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Acquisitions	3,185,000.00	-3,185,591.40	
		Dispositions	-485,000.00		509,395.50
CG0403H108	AON PLC				
		Dispositions	-1,800.00		319,674.40
		Free Receipt	1,800.00	277,250.09	
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	540,000.00	-538,765.70	
		Dispositions	-1,350,000.00		1,114,086.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	315,000.00	-321,158.25	
		Dispositions	-1,850,000.00		1,590,314.65
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	260,000.00	-280,584.20	
		Dispositions	-260,000.00		182,117.00
C03748R747	APARTMENT COM USD0.01 CLA(POST RE)				
		Acquisitions	98,000.00	-496,866.54	
		Dispositions	-103,007.23		516,935.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,007.23	161,395.20	
C03750L109	APARTMENT INCOME REIT CORP COM	Dispositions	-5,007.00		191,847.16
		Free Receipt	5,007.00	78,168.46	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	575,000.00	-573,357.75	
		Dispositions	-575,000.00		687,225.70
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	Acquisitions	200,000.00	-237,906.00	
		Dispositions	-134,000.00		156,785.36
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG	Acquisitions	1,565,000.00	-1,549,687.45	
		Dispositions	-270,000.00		272,216.70
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	7,635,000.00	-7,937,588.65	
		Dispositions	-735,000.00		723,306.15
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	964,000.00	-1,142,844.76	
		Dispositions	-2,045,000.00		2,459,894.55
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	500,000.00	-635,570.00	
		Dispositions	-2,315,000.00		2,654,918.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	2,720,000.00	-3,784,633.80	
		Dispositions	-1,120,000.00		1,507,439.95
C037833100	APPLE INC COM STK	Acquisitions	19,380.00	-4,733,244.04	
		Dispositions	-6,490.00		1,696,260.45
		Free Receipt	120,780.00		
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	900,000.00	-1,007,089.80	
		Dispositions	-467,000.00		518,558.17
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Acquisitions	2,310,000.00	-2,303,624.40	
		Dispositions	-325,000.00		321,028.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	1,000,000.00	-995,330.00	
		Dispositions	-150,000.00		158,656.50
C038222105	APPLIED MATERIALS INC COM	Acquisitions	33,689.00	-2,031,653.64	
		Dispositions	-68,889.00		3,991,373.78
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	Acquisitions	1,255,000.00	-1,255,000.00	
		Dispositions	-1,255,000.00		1,444,199.00
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	22,548.00	-722,015.99	
		Dispositions	-49,362.00		1,468,707.08
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	Acquisitions	400,000.00	-487,749.00	
		Dispositions	-400,000.00		527,012.00
C03966BAB7	ARCONIC ROLLED PRODUCTS CORPORATION TERM LOAN B 03-25-2027	Acquisitions	500,000.00	-497,500.00	
		Dispositions	-500,000.00		500,000.00
C042735100	ARROW ELECTR INC COM	Acquisitions	10,095.00	-669,105.93	
		Dispositions	-10,095.00		810,629.95
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	5,630.00	-131,433.15	
		Dispositions	-23,068.00		536,827.50
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	Acquisitions	230,000.00	-282,642.40	
		Dispositions	-335,000.00		406,311.45
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	1,755,000.00	-2,486,241.95	
		Dispositions	-130,000.00		206,347.70
SBMDFAQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	6,500,000.00	-6,528,013.85	
		Dispositions	-3,695,000.00		3,762,186.80
SBMHWT3	AT&T INC 2.75% DUE 06-01-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,302,926.35	
		Dispositions	-1,205,000.00		1,280,523.60
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061				
		Acquisitions	5,005,000.00	-4,992,134.70	
		Dispositions	-470,000.00		462,820.80
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	7,270,000.00	-7,299,273.35	
		Dispositions	-2,985,000.00		3,097,750.55
SBMHVV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	3,910,000.00	-3,908,690.50	
		Dispositions	-1,180,000.00		1,242,717.80
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	180,000.00	-198,705.60	
		Dispositions	-420,000.00		451,848.60
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				
		Acquisitions	1,530,000.00	-1,728,580.30	
		Dispositions	-2,816,000.00		1,274,195.38
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048				
		Acquisitions	2,620,000.00	-3,063,278.70	
		Dispositions	-1,892,000.00		2,100,825.22
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	590,000.00	-669,868.30	
		Dispositions	-1,790,000.00		2,030,392.10
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049				
		Acquisitions	1,410,000.00	-1,623,961.05	
		Dispositions	-3,894,000.00		1,768,536.85
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	665,000.00	-787,869.40	
		Dispositions	-9,286,000.00		2,863,911.00
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039				
		Acquisitions	1,510,000.00	-1,784,034.95	
		Dispositions	-3,335,000.00		2,163,834.90
SBJ11ML9	AT&T INC 5.375% 10-15-2041				
		Acquisitions	490,000.00	-596,127.40	
		Dispositions	-490,000.00		37,720.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	295,000.00	-375,077.75	
		Dispositions	-4,845,000.00		4,243,749.97
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	225,000.00	-289,867.50	
		Dispositions	-225,000.00		18,699.75
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	735,000.00	-963,298.35	
		Dispositions	-985,000.00		1,381,155.20
C00206R102	AT&T INC COM	Acquisitions	84,911.00	-3,068,696.30	
		Dispositions	-166,407.00		5,338,695.47
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	300,000.00	-343,587.00	
		Dispositions	-40,000.00		45,316.40
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043	Acquisitions	4,305,000.00	-4,245,851.85	
		Dispositions	-330,000.00		328,567.80
SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	Acquisitions	290,000.00	-341,408.30	
		Dispositions	-290,000.00		364,469.10
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	630,000.00	-830,264.40	
		Dispositions	-1,175,000.00		1,486,767.62
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046	Acquisitions	430,000.00	-533,221.50	
		Dispositions	-11,584,000.00		874,707.84
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	31,935.00	-1,341,632.75	
		Dispositions	-86,335.00		2,532,853.37
C052769106	AUTODESK INC COM	Acquisitions	4,900.00	-919,326.33	
		Dispositions	-4,900.00		1,300,109.39
C053015103	AUTOMATIC DATA PROCESSING INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,100.00	-5,740,381.17	
		Dispositions	-11,800.00		1,720,634.82
C05329W102	AUTONATION INC COM				
		Acquisitions	2,905.00	-128,564.37	
		Dispositions	-12,172.00		684,095.08
C053332102	AUTOZONE INC COM				
		Acquisitions	341.00	-397,592.11	
		Dispositions	-935.00		998,905.01
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047				
		Acquisitions	185,000.00	-202,898.75	
		Dispositions	-475,000.00		569,881.25
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030				
		Acquisitions	1,560,000.00	-1,610,173.50	
		Dispositions	-625,000.00		660,718.75
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	1,300.00	-156,062.62	
		Dispositions	-1,300.00		155,056.80
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,521.00	-432,317.17	
		Dispositions	-16,121.00		778,562.40
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Acquisitions	1,445,000.00	-1,445,000.00	
		Dispositions	-1,445,000.00		1,493,712.25
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	355,000.00	-350,562.50	
		Dispositions	-3,465,000.00		3,633,518.10
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	805,000.00	-881,112.00	
		Dispositions	-985,000.00		1,028,312.85
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,615,000.00	-1,803,049.10	
		Dispositions	-1,116,000.00		1,198,481.22
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Acquisitions	1,430,000.00	-1,463,364.80	
		Dispositions	-1,430,000.00		1,716,837.35

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	1,110,000.00	-1,161,285.40	
		Dispositions	-756,000.00		898,211.63
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	955,000.00	-970,610.70	
		Dispositions	-265,000.00		264,403.75
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	1,755,000.00	-1,755,000.00	
		Dispositions	-165,000.00		168,336.30
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	270,000.00	-297,395.30	
		Dispositions	-1,050,000.00		1,044,918.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	5,210,000.00	-5,216,541.70	
		Dispositions	-640,000.00		666,662.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Acquisitions	12,640,000.00	-14,125,580.85	
		Dispositions	-2,700,000.00		3,365,819.35
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG	Acquisitions	920,000.00	-1,090,130.10	
		Dispositions	-3,245,000.00		3,838,656.68
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Acquisitions	1,275,000.00	-1,633,485.50	
		Dispositions	-3,975,000.00		5,007,704.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	835,000.00	-1,129,135.50	
		Dispositions	-888,000.00		1,207,016.27
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	210,000.00	-276,040.80	
		Dispositions	-240,000.00		346,154.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	235,000.00	-298,374.80	
		Dispositions	-435,000.00		557,180.40
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,135,000.00	-2,135,000.00	
		Dispositions	-2,135,000.00		2,125,024.00
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	210,000.00	-255,028.20	
		Dispositions	-1,900,000.00		2,241,845.20
SBMWZQF3	BANK AMER CORP FLTG RT 1.898% DUE 07-23-2031				
		Acquisitions	2,680,000.00	-2,683,217.75	
		Dispositions	-1,155,000.00		1,179,216.15
C06051GJB6	BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031				
		Acquisitions	7,410,000.00	-7,410,000.00	
		Dispositions	-7,410,000.00		7,800,874.60
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	173,847.00	-6,549,276.71	
		Dispositions	-108,473.00		4,186,884.26
C060505104	BANK OF AMERICA CORP				
		Acquisitions	10,945.00	-265,254.19	
		Dispositions	-10,945.00		265,868.74
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	13,760,000.00	-14,113,131.10	
		Dispositions	-315,000.00		328,683.60
SBMT6SN1	BARCLAYS PLC 3.564% DUE 09-23-2035				
		Acquisitions	2,950,000.00	-2,949,078.40	
		Dispositions	-2,720,000.00		2,819,160.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	1,570,000.00	-2,034,796.70	
		Dispositions	-865,000.00		1,085,794.90
SBL57W95	BARCLAYS PLC FIXED 2.645% DUE 06-24-2031				
		Acquisitions	870,000.00	-864,397.20	
		Dispositions	-870,000.00		898,762.20
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,200.00	-275,384.92	
		Dispositions	-3,200.00		275,516.46
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-990,000.00		1,235,044.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	1,855,000.00	-2,355,574.20	
		Dispositions	-1,425,000.00		1,804,860.60
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	957,000.00	-1,189,093.38	
		Dispositions	-1,620,000.00		2,099,185.05
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	2,440,000.00	-2,498,398.60	
		Dispositions	-290,000.00		340,346.90
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030	Acquisitions	470,000.00	-469,530.00	
		Dispositions	-470,000.00		450,678.30
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	780,000.00	-995,889.20	
		Dispositions	-260,000.00		338,304.20
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	780,000.00	-984,473.10	
		Dispositions	-1,775,000.00		2,146,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B	Acquisitions	23,694.00	-4,465,726.01	
		Dispositions	-24,745.00		4,571,731.09
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01	Acquisitions	10,509.00	-513,496.58	
		Dispositions	-25,809.00		935,444.44
C086516101	BEST BUY INC COM STK	Acquisitions	33,484.00	-2,616,101.48	
		Dispositions	-28,484.00		2,657,493.41
C090572207	BIO RAD LABS INC CL A	Acquisitions	279.00	-139,419.33	
		Dispositions	-279.00		147,052.79
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	12,767.00	-3,784,489.23	
		Dispositions	-22,357.00		6,299,074.85
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,806,645.60	
		Dispositions	-690,000.00		693,139.20
SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036				
		Acquisitions	640,000.00	-893,299.20	
		Dispositions	-640,000.00		952,759.30
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	245,000.00	-278,266.10	
		Dispositions	-1,135,000.00		1,327,227.55
SBL1J5Y1	BLACKROCK INC 2.4% DUE 04-30-2030				
		Acquisitions	965,000.00	-964,228.00	
		Dispositions	-965,000.00		1,011,841.10
C093671105	BLOCK H & R INC COM				
		Acquisitions	15,041.00	-259,790.50	
		Dispositions	-15,041.00		216,604.15
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	905,000.00	-902,341.90	
		Dispositions	-1,820,000.00		1,836,401.95
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	7,080,000.00	-7,917,620.80	
		Dispositions	-2,675,000.00		3,215,078.55
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	495,000.00	-468,359.10	
		Dispositions	-3,030,000.00		2,914,044.10
SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030				
		Acquisitions	2,590,000.00	-2,948,385.30	
		Dispositions	-1,300,000.00		1,562,561.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	2,665,000.00	-2,746,721.50	
		Dispositions	-480,000.00		573,537.60
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	11,690,000.00	-12,719,870.15	
		Dispositions	-6,040,000.00		7,516,647.20
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,374.00	-2,170,220.38	
		Dispositions	-2,126.00		3,757,635.28

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C099724106	BORG WARNER INC COM	Acquisitions	4,500.00	-156,623.09	
		Dispositions	-15,900.00		548,559.00
SBLB65N1	BP CAP MKTS AMER 1.749% DUE 08-10-2030	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		754,312.95
SBHNZLH4	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Acquisitions	24,000.00	-25,244.40	
		Dispositions	-1,009,000.00		1,057,563.17
SBH4K3S3	BP CAP MKTS AMER INC 3.119% 05-04-2026	Acquisitions	224,000.00	-237,646.08	
		Dispositions	-224,000.00		237,471.36
SBJ68679	BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026	Acquisitions	14,000.00	-15,039.50	
		Dispositions	-14,000.00		15,068.34
C10922N103	BRIGHTHOUSE FINL INC COM	Acquisitions	51,470.00	-1,733,653.90	
		Dispositions	-53,621.00		1,614,685.27
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-370,970.25	
		Dispositions	-560,000.00		751,189.60
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	160,797.00	-9,939,456.05	
		Dispositions	-97,597.00		5,761,259.25
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	28,840.00	-352,972.38	
		Dispositions	-28,840.00		353,570.58
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	197,000.00	-226,055.53	
		Dispositions	-500,000.00		594,075.00
C11135F101	BROADCOM INC COM	Acquisitions	9,580.00	-3,316,739.96	
		Dispositions	-11,170.00		2,981,969.22
C117043109	BRUNSWICK CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,489.00	-918,777.38	
		Dispositions	-15,489.00		953,868.97
C101121101	BSTN PPTYS INC	Acquisitions	27,631.00	-2,361,784.63	
		Dispositions	-27,631.00		2,363,714.50
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049	Acquisitions	125,000.00	-142,497.50	
		Dispositions	-330,000.00		434,692.50
C12008R107	BUILDERS FIRSTSOURCE INC COM STK	Acquisitions	5,826.00	-177,426.13	
		Dispositions	-5,826.00		187,272.63
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	Acquisitions	540,000.00	-683,089.20	
		Dispositions	-720,000.00		873,023.40
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051	Acquisitions	1,990,000.00	-1,999,428.20	
		Dispositions	-490,000.00		491,935.50
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	Acquisitions	560,000.00	-666,022.40	
		Dispositions	-998,000.00		1,257,381.50
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .08% FROM 04-24-2020 TO 04-27-2020	Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-22-2020 TO 12-23-2020	Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-10-2020 TO 12-11-2020	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-14-2020 TO 12-15-2020	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-24-2020 TO 12-28-2020	Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .1% FROM 03-18-2020 TO 03-19-2020	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-12-2020 TO 11-13-2020	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-11-2020 TO 12-14-2020	Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-15-2020 TO 12-16-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-16-2020 TO 12-17-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-17-2020 TO 12-18-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-18-2020 TO 12-21-2020	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-21-2020 TO 12-22-2020	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-03-2020 TO 11-04-2020	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-10-2020 TO 11-12-2020	Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-04-2020 TO 09-08-2020	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2020 TO 11-10-2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-16-2020 TO 11-17-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-04-2020 TO 11-05-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-05-2020 TO 11-06-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-06-2020 TO 11-09-2020				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 12-23-2020 TO 12-24-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-28-2020 TO 12-29-2020				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-30-2020 TO 12-31-2020				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 08-03-2020 TO 08-04-2020				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-29-2020 TO 12-30-2020				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	145,024.00	-2,800,951.14	
		Dispositions	-145,024.00		2,676,221.19
S9K5HHPU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K57Q9U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6832U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1XT1U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,992.00
S9K1TN8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65W7U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,745.00
S9K5KZZU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6AQUU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,200.00
S9K67NWU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74PSU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23LUU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K64LMU	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CPYU	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020				

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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		2,283.75
S9K5TX3U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,600.00
S9K6X09U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AVSU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYNU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D72U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GK7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6PLMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6KZZU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00
S9K7778U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K26T3U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K25DLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,910.00

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S9K2ABTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NLFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,412.50
S9K29RFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9K1LQ2U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,080.00
S9K1QXUU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9K5ES9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5479U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6WGMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K6HL5U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PBLU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,025.00
S9K1VK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1TBGU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,552.00
S9K1SEWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,938.00
S9K62LJU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VGLU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX1U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6QS6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DZ8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DLBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00
S9K7UUTU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28TQU	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00

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S9K6AVBU	CALL SWO_CD X BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,750.00
S9K2AV4U	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,198.00
S9K2LKJU	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,438.00
S9K2KETU	CALL SWO_CD X BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9K2LQGU	CALL SWO_CD X BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,110.00
S9K4XMZU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,730.00
S9K5368U	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,250.00
S9K51NFU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,900.00
S9K5DF4U	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,965.00
S9K5GRRU	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,160.00
S9K5JAUU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,914.00
S9K5NBMU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				

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		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,096.00
S9K5PCEU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,669.00
S9K6JA6U	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9K5VLZU	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,841.00
S9K6395U	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,305.00
S9K4VLQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,786.76
S9K4WEQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,305.65
S9K5DB8U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,411.70
S9K5EL5U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,011.94
S9K6PYLU	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9C0				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,415.68
S9K6HK9U	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175429F7				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,661.98
S9K62KEU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,459.07

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S9K64LPU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,574.92
S9K5HRLU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31752W9B2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,941.47
S9K5BLNU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31754AS43	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,133.54
S9K5WP3U	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175879A3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,346.52
S9K63LBU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175889Q6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,666.07
S9K23JZU	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,700.00
S9K2KGHU	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,184.00
S9K4VAXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		5,018.00
S9K53HXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9K4U15U	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,860.00
S9K5WW4U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9K5WX8U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				

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S9K62WHU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,697.50
S9K5HGRU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9K5LA7U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,816.00
S9K63MZU	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,220.00
S9K4VWXU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529E9	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,930.00
S9K4XTFU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,045.23
S9K6MHPU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,238.99
S9K6MHSU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,738.79
S9K6MS6U	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,821.59
S9K6CXXU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,688.47
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 317558AS3	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,770.24
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175DA464	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,445.45

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S9K65G3U	CALL SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175749T0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,488.50
S9K5JAMU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,312.80
S9K5NCPU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,102.58
S9K5F16U	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175539V9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,660.18
S9K5TLUU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175879H8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,533.67
S9K6KB8U	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,885.00
S9K59SQU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 317554FA6	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,739.86
S9K53JFU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175575A0	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,317.49
S9K22XYU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,246.00
S9K22FJU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		2,560.00
S9K26EFU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,180.00
S9K25BHU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632				

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S9K4VSQU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,468.00
S9K59UCU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9K5CHGU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,536.00
S9K5QAJU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,510.00
S9K5VHNU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,900.00
S9K6SBMU	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,754.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448	Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		5,250.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CKFU	CALL SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175129E3	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,762.55
S9K6D91U	CALL SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175469A9	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,949.39
S9K62LDU	CALL SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175429G5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,518.67
S9K5AULU	CALL SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175779H9	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,642.68

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S9K24QJU	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,500.00
S9K2LRUU	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,760.00
S9K66S7U	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,955.00
S9K68FJU	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		4,550.00
S9K6AA1U	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,000.00
S9K6P23U	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9D8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		7,398.09
S9K6BUUU	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 317554AD5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,428.35
S9K5347U	CALL SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175AB9A1	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,289.46
S9K5VGQU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 31754F8A0	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,364.80
S9K5JANU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175549G0	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,286.62
S9K52SWU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175589V8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		8,881.09
S9K2AABU	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560				

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S9K2ME0U	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		3,800.00
S9K2KJNU	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,615.00
S9K57N4U	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,806.00
S9K6MHTU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K69ZSU	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,223.75
S9K5SXVU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,045.00
S9K5W86U	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,950.00
S9K65X4U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		950.00
S9K6CWWU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		4,255.00
S9K6EALU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,400.00
S9K6PZBU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,670.00
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,320.00

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S9K7149U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,380.00
S9K6Q15U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,050.00
S9K4TC2U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,242.11
S9K4UR6U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,769.75
S9K6Q11U	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		6,679.16
S9K79WBU	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,119.35
S9K63GVU	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,751.04
S9K6412U	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,401.76
S9K61WJU	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175259H8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,223.84
S9K5KF1U	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 31754FDA4	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,343.50
S9K29MEU	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		4,664.00
S9K26Q1U	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715				

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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		3,820.00
S9K2LWHU	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,580.00
S9K64T3U	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,762.50
S9K6VBAU	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,249.00
C133131102	CAMDEN PPTY TR SH BEN INT				
		Acquisitions	8,200.00	-867,754.88	
		Dispositions	-17,200.00		1,563,247.29
SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG				
		Acquisitions	1,750,000.00	-1,764,657.10	
		Dispositions	-995,000.00		1,030,877.40
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048				
		Acquisitions	265,000.00	-343,100.80	
		Dispositions	-310,000.00		417,433.60
C134429109	CAMPBELL SOUP CO COM				
		Acquisitions	6,057.00	-294,645.45	
		Dispositions	-6,057.00		292,504.96
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048				
		Acquisitions	910,000.00	-1,129,376.65	
		Dispositions	-96,000.00		112,704.84
SBK24D3	CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030				
		Acquisitions	425,000.00	-424,158.50	
		Dispositions	-425,000.00		422,938.75
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	5,919.00	-358,943.94	
		Dispositions	-12,386.00		682,115.90
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	78,413.00	-3,918,937.30	
		Dispositions	-69,883.00		3,553,515.39

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C142339100	CARLISLE COMPANIES INC COM	Acquisitions	3,615.00	-441,501.56	
		Dispositions	-11,780.00		1,649,152.19
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040	Acquisitions	5,880,000.00	-5,846,113.00	
		Dispositions	-1,205,000.00		1,018,068.65
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Acquisitions	7,952.00	-238,150.81	
		Dispositions	-7,952.00		232,988.44
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	Acquisitions	3,575,000.00	-3,617,867.75	
		Dispositions	-530,000.00		622,486.95
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	21,500.00	-1,890,326.68	
		Dispositions	-16,300.00		1,509,957.88
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	13,100.00	-823,685.71	
		Dispositions	-57,219.00		2,668,801.72
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	270,000.00	-299,498.10	
		Dispositions	-355,000.00		399,609.30
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	10,348,000.00	-10,348,000.00	
		Dispositions	-9,030,000.00		9,030,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	721,000.00	-721,000.00	
		Dispositions	-281,000.00		281,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,058,000.00	-3,058,000.00	
		Dispositions	-2,886,000.00		2,886,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	518,000.00	-518,000.00	
		Dispositions	-149,000.00		149,000.00
S9D79JUJ	CCP RECEIVABLE FROM CSFB NEW YORK				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	287,000.00	-287,000.00	
		Dispositions	-287,000.00		287,000.00
C12508E101	CDK GLOBAL INC COM				
		Acquisitions	2,311.00	-107,064.95	
		Dispositions	-2,311.00		103,674.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	220,000.00	-268,285.60	
		Dispositions	-1,675,000.00		1,493,771.74
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	4,300.00	-298,071.66	
		Dispositions	-4,300.00		506,695.04
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	210,000.00	-245,595.00	
		Dispositions	-2,773,000.00		2,079,643.00
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	240,000.00	-303,247.20	
		Dispositions	-630,000.00		352,800.00
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	95,000.00	-94,809.05	
		Dispositions	-90,000.00		99,808.70
C156700106	CENTURYLINK INC COM				
		Acquisitions	68,800.00	-909,059.25	
		Dispositions	-162,100.00		1,596,698.71
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	4,100.00	-149,650.08	
		Dispositions	-4,100.00		156,024.98
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	705,000.00	-814,044.20	
		Dispositions	-2,780,000.00		3,023,136.75
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	820,000.00	-944,886.00	
		Dispositions	-2,335,000.00		2,713,264.55
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	305,000.00	-399,937.35	
		Dispositions	-640,000.00		884,252.05

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,585,000.00	-2,110,484.10	
		Dispositions	-805,000.00		1,099,526.20
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	165,000.00	-235,461.60	
		Dispositions	-185,000.00		272,046.30
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,805,000.00	-3,260,272.20	
		Dispositions	-1,472,000.00		1,750,078.73
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG	Acquisitions	1,540,000.00	-1,565,273.65	
		Dispositions	-1,540,000.00		1,599,094.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	3,630,000.00	-3,953,357.95	
		Dispositions	-7,020,000.00		7,267,441.80
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	2,045,000.00	-2,482,769.75	
		Dispositions	-3,215,000.00		3,919,731.35
C163851108	CHEMOURS CO COM	Acquisitions	6,185.00	-99,426.59	
		Dispositions	-6,185.00		132,801.20
C166764100	CHEVRON CORP COM	Acquisitions	43,100.00	-3,834,401.23	
		Dispositions	-60,138.00		5,265,115.75
SBLB4P80	CHEVRON CORP NEW 2.978% DUE 05-11-2040	Acquisitions	520,000.00	-547,853.65	
		Dispositions	-245,000.00		279,111.35
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	2,370,000.00	-2,400,851.70	
		Dispositions	-1,345,000.00		1,481,442.90
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	970.00	-834,479.50	
		Dispositions	-970.00		649,836.23
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	Acquisitions	535,000.00	-697,529.40	
		Dispositions	-290,000.00		410,553.00
C125523100	CIGNA CORP NEW COM	Acquisitions	230,000.00	-288,295.50	
		Dispositions	-190,000.00		241,830.10
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028	Acquisitions	10,557.00	-2,049,741.99	
		Dispositions	-10,557.00		2,059,991.20
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038	Acquisitions	2,455,000.00	-2,798,787.10	
		Dispositions	-2,455,000.00		2,759,963.90
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048	Acquisitions	725,000.00	-915,107.10	
		Dispositions	-625,000.00		816,241.25
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	Acquisitions	1,900,000.00	-2,401,522.50	
		Dispositions	-1,065,000.00		1,383,118.80
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040	Acquisitions	2,255,000.00	-2,305,969.65	
		Dispositions	-1,465,000.00		1,566,237.90
C17275R102	CISCO SYSTEMS INC	Acquisitions	1,015,000.00	-1,511,643.85	
		Dispositions	-1,670,000.00		2,554,271.10
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031	Acquisitions	67,844.00	-2,806,306.47	
		Dispositions	-45,144.00		2,055,432.67
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031	Acquisitions	1,640,000.00	-1,655,565.75	
		Dispositions	-1,640,000.00		1,689,783.75
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048	Acquisitions	3,251,000.00	-3,251,000.00	
		Dispositions	-3,251,000.00		3,744,545.78
		Acquisitions	1,010,000.00	-1,204,277.35	
		Dispositions	-4,400,000.00		5,756,711.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	4,405,000.00	-6,062,308.05	
		Dispositions	-480,000.00		692,832.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	400,000.00	-608,956.00	
		Dispositions	-400,000.00		649,108.00
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	124,390.00	-5,986,225.62	
		Dispositions	-224,217.00		13,072,900.74
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	3,450,000.00	-3,520,136.50	
		Dispositions	-725,000.00		786,639.50
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	930,000.00	-1,068,525.85	
		Dispositions	-280,000.00		325,886.40
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	Acquisitions	735,000.00	-812,807.10	
		Dispositions	-1,520,000.00		1,499,805.00
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	13,529.00	-337,381.06	
		Dispositions	-128,323.00		3,769,558.78
C177376100	CITRIX SYS INC COM	Acquisitions	35,715.00	-5,005,795.99	
		Dispositions	-30,815.00		4,265,939.40
C125896100	CMS ENERGY CORP COM	Acquisitions	2,477.00	-144,817.61	
		Dispositions	-2,477.00		144,649.94
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	2,500,000.00	-2,498,400.00	
		Dispositions	-1,200,000.00		1,207,078.80
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060	Acquisitions	1,095,000.00	-1,094,189.70	
		Dispositions	-1,095,000.00		1,131,270.80
SBL63CG9	COCA COLA CO 3.45% DUE 03-25-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-523,241.25	
		Dispositions	-525,000.00		607,362.00
C191216100	COCA COLA CO COM				
		Acquisitions	108,093.00	-5,506,351.07	
		Dispositions	-54,693.00		2,553,532.79
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	2,320,000.00	-2,313,782.80	
		Dispositions	-1,020,000.00		1,063,646.55
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	135,000.00	-168,781.95	
		Dispositions	-135,000.00		184,563.90
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	12,776.00	-866,684.19	
		Dispositions	-15,842.00		1,137,322.17
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	2,170,000.00	-2,896,107.50	
		Dispositions	-5,135,000.00		6,960,906.30
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031				
		Acquisitions	1,900,000.00	-1,893,597.00	
		Dispositions	-1,900,000.00		1,890,739.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	6,905,000.00	-7,000,316.70	
		Dispositions	-585,000.00		581,665.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	560,000.00	-562,583.70	
		Dispositions	-560,000.00		579,045.60
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040				
		Acquisitions	5,975,000.00	-6,767,225.15	
		Dispositions	-1,150,000.00		1,402,269.75
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	1,385,000.00	-1,726,653.30	
		Dispositions	-1,520,000.00		1,846,733.20
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	755,000.00	-933,655.45	
		Dispositions	-755,000.00		965,756.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	1,010,000.00	-1,269,570.00	
		Dispositions	-1,010,000.00		1,265,033.25
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	2,275,000.00	-2,869,742.95	
		Dispositions	-1,370,000.00		1,770,684.00
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	415,000.00	-540,180.60	
		Dispositions	-415,000.00		565,740.45
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	610,000.00	-834,506.70	
		Dispositions	-3,615,000.00		5,195,406.30
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038	Acquisitions	220,000.00	-346,869.60	
		Dispositions	-795,000.00		1,225,734.90
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Acquisitions	2,622,000.00	-2,662,034.76	
		Dispositions	-2,622,000.00		2,925,005.20
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	2,370,000.00	-2,842,458.80	
		Dispositions	-1,375,000.00		1,555,384.60
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	335,000.00	-408,247.75	
		Dispositions	-2,360,000.00		2,887,846.95
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	195,000.00	-294,785.40	
		Dispositions	-485,000.00		771,668.95
C200340107	COMERICA INC COM	Acquisitions	50,856.00	-2,302,175.48	
		Dispositions	-54,991.00		2,759,809.25
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	320,000.00	-419,030.40	
		Dispositions	-270,000.00		332,567.10
SBMDH120	CONCHO RES INC 4.85% DUE 08-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	562,000.00	-606,319.32	
		Dispositions	-980,000.00		1,181,892.60
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047				
		Acquisitions	217,000.00	-243,460.60	
		Dispositions	-1,060,000.00		865,018.40
SBMGMCT6	CONCHO RES INC FIXED 2.4% DUE 02-15-2031				
		Acquisitions	570,000.00	-568,637.70	
		Dispositions	-570,000.00		569,737.80
C20826FAC0	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044				
		Acquisitions	350,000.00	-412,177.50	
		Dispositions	-965,000.00		1,156,987.90
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	56,519.00	-2,025,598.38	
		Dispositions	-125,072.00		5,058,207.33
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	550,000.00	-815,684.25	
		Dispositions	-485,000.00		685,219.35
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046				
		Acquisitions	415,000.00	-486,313.60	
		Dispositions	-285,000.00		329,383.05
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				
		Acquisitions	545,000.00	-624,744.40	
		Dispositions	-705,000.00		789,891.75
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	425,000.00	-507,199.25	
		Dispositions	-425,000.00		557,791.25
C209115104	CONS EDISON INC COM				
		Acquisitions	818.00	-72,957.83	
		Dispositions	-818.00		64,826.34
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	250,000.00	-229,545.00	
		Dispositions	-250,000.00		301,152.50
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	495,000.00	-645,821.55	
		Dispositions	-495,000.00		631,042.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	Acquisitions	565,000.00	-560,965.90	
		Dispositions	-565,000.00		570,853.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	1,190,000.00	-1,179,873.10	
		Dispositions	-446,000.00		415,234.92
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	350,000.00	-196,000.00	
		Dispositions	-350,000.00		276,500.00
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	1,200,000.00	-1,252,935.70	
		Dispositions	-3,069,000.00		1,860,910.00
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	315,000.00	-434,961.45	
		Dispositions	-315,000.00		454,961.90
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,201,000.00	-1,716,613.99	
		Dispositions	-885,000.00		1,276,073.65
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	300,000.00	-406,257.00	
		Dispositions	-1,715,000.00		2,364,871.67
C21871D103	CORELOGIC INC-W/I COM STK	Acquisitions	10,209.00	-367,985.05	
		Dispositions	-10,209.00		690,233.96
C22002T108	CORP OFFICE PPTYS TR COM	Acquisitions	7,353.00	-167,931.64	
		Dispositions	-53,314.00		1,307,668.79
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	5,075,000.00	-5,061,991.24	
		Dispositions	-805,000.00		831,122.25
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	9,870.00	-3,036,452.34	
		Dispositions	-9,870.00		3,067,373.67
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	Acquisitions	1,000,000.00	-998,290.00	
		Dispositions	-1,000,000.00		1,052,030.00
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	Acquisitions	2,065,000.00	-2,735,700.20	
		Dispositions	-2,330,000.00		3,025,302.42
C126408HR7	CSX CORP 3.35% 09-15-2049	Acquisitions	199,000.00	-201,003.08	
		Dispositions	-100,000.00		119,241.00
C126408HS5	CSX CORP 3.8% DUE 04-15-2050	Acquisitions	810,000.00	-939,652.45	
		Dispositions	-810,000.00		912,934.30
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066	Acquisitions	660,000.00	-705,909.60	
		Dispositions	-660,000.00		784,625.20
C126408HN6	CSX CORP 4.75% DUE 11-15-2048	Acquisitions	235,000.00	-294,964.95	
		Dispositions	-235,000.00		313,797.85
C231021106	CUMMINS INC	Acquisitions	259,000.00	-322,875.27	
		Dispositions	-546,000.00		705,636.60
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030	Acquisitions	27,142.00	-5,859,832.09	
		Dispositions	-3,142.00		623,363.29
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040	Acquisitions	1,960,000.00	-1,944,397.50	
		Dispositions	-1,960,000.00		1,916,502.00
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028	Acquisitions	2,050,000.00	-1,990,965.30	
		Dispositions	-240,000.00		231,187.20
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	820,000.00	-907,444.80	
		Dispositions	-1,147,000.00		1,313,075.29
		Acquisitions	3,860,000.00	-4,618,363.25	
		Dispositions	-2,876,000.00		3,523,730.66

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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	6,677,000.00	-8,145,093.58	
		Dispositions	-8,260,000.00		10,129,369.38
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,350,000.00	-1,688,723.18	
		Dispositions	-4,330,000.00		5,741,398.52
C126650100	CVS HEALTH CORP COM	Acquisitions	20,979.00	-1,299,897.77	
		Dispositions	-20,979.00		1,321,618.93
SBMBLBF7	D R HORTON INC 2.6% DUE 10-15-2025	Acquisitions	600,000.00	-599,310.00	
		Dispositions	-600,000.00		619,146.00
C23331A109	D R HORTON INC COM	Acquisitions	27,509.00	-1,614,377.57	
		Dispositions	-38,658.00		1,563,682.16
C235851102	DANAHER CORP COM	Acquisitions	1,441.00	-285,772.83	
		Dispositions	-1,441.00		300,117.63
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	25,610.00	-747,025.51	
		Dispositions	-25,610.00		779,455.49
C23918K108	DAVITA INC COM	Acquisitions	7,999.00	-671,565.36	
		Dispositions	-7,999.00		688,529.75
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	2,905.00	-494,826.73	
		Dispositions	-12,707.00		2,155,858.11
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050	Acquisitions	1,683,000.00	-1,728,751.34	
		Dispositions	-365,000.00		449,826.70
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030	Acquisitions	355,000.00	-354,811.85	
		Dispositions	-355,000.00		354,055.70
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,914.00	-840,239.61	
		Dispositions	-25,914.00		695,985.59
C24736CBM5	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO				
		Acquisitions	700,000.00	-679,000.00	
		Dispositions	-3,500.00		3,500.00
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	2,900.00	-141,042.91	
		Dispositions	-12,300.00		410,457.47
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	104,702.00	-2,367,782.57	
		Dispositions	-145,602.00		1,414,283.36
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,716,000.00	-1,697,966.62	
		Dispositions	-2,150,000.00		1,905,373.85
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	4,000.00	-139,846.27	
		Dispositions	-4,000.00		143,888.25
C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030				
		Acquisitions	2,555,000.00	-2,555,000.00	
		Dispositions	-515,000.00		567,725.70
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042				
		Acquisitions	415,000.00	-399,752.90	
		Dispositions	-415,000.00		458,836.45
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	460,000.00	-518,075.00	
		Dispositions	-460,000.00		513,199.00
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	195,000.00	-212,035.20	
		Dispositions	-195,000.00		237,209.70
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	1,530,000.00	-1,563,266.40	
		Dispositions	-275,000.00		340,560.00
SBJJJT81	DISNEY WALT CO 2% DUE 09-01-2029				
		Acquisitions	905,000.00	-800,815.40	
		Dispositions	-7,420,000.00		7,242,645.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	3,355,000.00	-3,333,856.00	
		Dispositions	-3,210,000.00		3,036,439.68
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	585,000.00	-599,022.45	
		Dispositions	-585,000.00		610,201.80
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	4,430,000.00	-4,967,454.50	
		Dispositions	-1,900,000.00		2,189,009.00
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	9,630,000.00	-10,699,316.20	
		Dispositions	-1,720,000.00		2,022,486.00
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Acquisitions	2,795,000.00	-2,868,342.40	
		Dispositions	-1,560,000.00		1,886,975.65
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	5,965,000.00	-7,266,871.70	
		Dispositions	-1,265,000.00		1,677,156.25
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	505,000.00	-752,040.95	
		Dispositions	-505,000.00		756,939.45
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	600,000.00	-926,184.00	
		Dispositions	-910,000.00		1,394,900.00
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Acquisitions	1,045,000.00	-1,044,299.85	
		Dispositions	-1,045,000.00		1,169,875.10
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	36,466.00	-6,523,169.07	
		Dispositions	-36,466.00		7,171,181.86
C256746108	DOLLAR TREE INC COM STK	Acquisitions	11,200.00	-1,049,372.17	
		Dispositions	-11,200.00		1,224,525.38
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,106,000.00	-1,106,000.00	
		Dispositions	-1,106,000.00		1,106,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	39,275,000.00	-39,275,000.00	
		Dispositions	-38,835,000.00		38,835,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-1,030,000.00		1,030,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	1,740,000.00	-1,740,000.00	
		Dispositions	-1,740,000.00		1,740,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-3,168,000.00		3,168,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD	Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	12,874,000.00	-12,874,000.00	
		Dispositions	-12,874,000.00		12,874,000.00
C25754A201	DOMINOS PIZZA INC COM	Acquisitions	3,190.00	-1,280,344.28	
		Dispositions	-3,190.00		1,280,581.75
C25960P109	DOUGLAS EMMETT INC COM REIT	Acquisitions	21,377.00	-785,709.22	
		Dispositions	-40,384.00		1,114,992.22
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050	Acquisitions	1,080,000.00	-1,072,008.00	
		Dispositions	-425,000.00		454,945.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049	Acquisitions	1,107,000.00	-1,326,569.17	
		Dispositions	-1,107,000.00		1,377,530.97

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	550,000.00	-673,238.50	
		Dispositions	-1,180,000.00		1,451,385.70
C26210C104	DROPBOX INC CL A CL A	Acquisitions	26,900.00	-491,984.40	
		Dispositions	-26,900.00		563,978.81
SBLP53Y1	DTE ELEC CO 2.25% DUE 03-01-2030	Acquisitions	1,035,000.00	-1,033,799.40	
		Dispositions	-1,035,000.00		1,053,972.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	505,000.00	-515,665.60	
		Dispositions	-505,000.00		548,303.75
SBYZ5Y05	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	185,000.00	-211,847.20	
		Dispositions	-185,000.00		218,570.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	180,000.00	-222,103.20	
		Dispositions	-830,000.00		1,009,034.50
SBKfV9W2	DUKE ENERGY 3.2% DUE 08-15-2049	Acquisitions	1,340,000.00	-1,403,707.20	
		Dispositions	-323,000.00		354,351.22
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	290,000.00	-408,908.70	
		Dispositions	-290,000.00		414,476.70
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	710,000.00	-841,038.30	
		Dispositions	-430,000.00		471,632.60
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Acquisitions	735,000.00	-937,286.70	
		Dispositions	-861,000.00		1,069,688.29
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,078.00	-79,511.84	
		Dispositions	-1,078.00		87,754.27
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	694,000.00	-879,406.82	
		Dispositions	-585,000.00		699,075.75
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,642,706.40	
		Dispositions	-1,475,000.00		1,737,977.75
C264411505	DUKE RLTY CORP COM NEW REIT	Acquisitions	36,133.00	-1,352,834.01	
		Dispositions	-18,433.00		707,163.17
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	8,700.00	-278,611.78	
		Dispositions	-8,700.00		211,139.08
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	2,826.00	-337,742.13	
		Dispositions	-2,826.00		284,813.42
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	655,000.00	-779,699.10	
		Dispositions	-740,000.00		918,391.80
C277432100	EASTMAN CHEM CO COM	Acquisitions	7,100.00	-435,905.49	
		Dispositions	-7,100.00		505,598.25
C278642103	EBAY INC COM USD0.001	Acquisitions	101,121.00	-3,294,632.64	
		Dispositions	-156,040.00		7,726,350.67
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030	Acquisitions	940,000.00	-939,116.40	
		Dispositions	-940,000.00		1,179,537.00
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,100.00	-1,079,559.56	
		Dispositions	-10,100.00		1,302,178.11
C28414BAF3	ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-15,535.09		15,535.09
C285512109	ELECTR ARTS COM	Acquisitions	32,707.00	-3,401,440.36	
		Dispositions	-35,665.00		4,313,942.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM	Acquisitions	25,840.00	-3,785,428.83	
		Dispositions	-32,519.00		4,774,817.77
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	20,135.00	-1,346,676.42	
		Dispositions	-20,135.00		907,567.64
C29250NBB0	ENBRIDGE INC FLTG 02-18-2022	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,973.20
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	Acquisitions	190,000.00	-189,701.70	
		Dispositions	-190,000.00		192,249.60
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	540,000.00	-635,947.20	
		Dispositions	-570,000.00		709,670.40
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	1,571,000.00	-1,582,679.10	
		Dispositions	-790,000.00		642,657.10
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	2,995,000.00	-3,124,250.45	
		Dispositions	-1,052,000.00		1,198,843.68
C29364G103	ENTERGY CORP NEW COM	Acquisitions	5,036.00	-511,854.61	
		Dispositions	-5,036.00		483,869.71
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	3,893,000.00	-3,926,352.08	
		Dispositions	-2,594,000.00		2,653,809.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	8,000.00	-8,703.84	
		Dispositions	-830,000.00		912,361.60
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	345,000.00	-403,453.35	
		Dispositions	-345,000.00		412,671.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-541,917.85	
		Dispositions	-545,000.00		519,728.35
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	1,055,000.00	-1,048,248.00	
		Dispositions	-250,000.00		259,627.50
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	356,000.00	-418,823.50	
		Dispositions	-860,000.00		995,938.30
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	2,695,000.00	-3,144,692.35	
		Dispositions	-1,650,000.00		2,155,223.65
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	52,892.00	-2,765,285.27	
		Dispositions	-49,992.00		1,958,390.47
C26884L109	EQT CORP COM				
		Acquisitions	27,504.00	-387,618.45	
		Dispositions	-27,504.00		381,139.23
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	34,500.00	-2,125,451.02	
		Dispositions	-12,600.00		799,740.18
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	23,800.00	-1,341,753.79	
		Dispositions	-23,800.00		1,267,967.00
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	620,000.00	-700,023.40	
		Dispositions	-500,000.00		566,708.95
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	4,110,000.00	-4,267,361.50	
		Dispositions	-1,735,000.00		2,057,119.30
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	53,500.00	-1,057,066.07	
		Dispositions	-206,855.00		4,296,865.16
		Free Receipt	153,355.00	3,390,676.94	
SBKSV3Z0	ERP OPER LTD 2.5% DUE 02-15-2030				
		Acquisitions	360,000.00	-383,864.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,980,000.00		2,014,136.35
C694ESCAJ3	ESC CB PACIFIC GAS AND ELEC ESCROW	Dispositions	-1,200,000.00		58,364.63
		Free Receipt	1,200,000.00		
C297178105	ESSEX PPTY TR REIT	Acquisitions	4,590.00	-1,042,482.69	
		Dispositions	-7,360.00		1,770,660.38
C29786A106	ETSY INC COM	Acquisitions	7,416.00	-1,001,542.72	
		Dispositions	-5,616.00		682,163.15
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	10,500.00	-1,317,103.10	
		Dispositions	-10,500.00		1,223,609.65
C30034W106	EVERGY INC COM NPV	Acquisitions	29,840.00	-1,824,564.92	
		Dispositions	-41,440.00		2,343,752.71
C30161Q104	EXELIXIS INC COM STK	Acquisitions	4,635.00	-80,235.49	
		Dispositions	-139,608.00		2,730,461.06
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	2,175,000.00	-2,274,986.90	
		Dispositions	-1,480,000.00		1,906,594.05
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	665,000.00	-841,452.30	
		Dispositions	-546,000.00		730,167.87
C30161N101	EXELON CORP COM	Acquisitions	25,628.00	-947,009.40	
		Dispositions	-159,690.00		6,522,458.75
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	33,900.00	-3,297,050.98	
		Dispositions	-33,900.00		2,762,916.45
C302130109	EXPEDITORS INTL WASH INC COM	Acquisitions	28,677.00	-2,005,171.64	
		Dispositions	-28,677.00		2,555,573.67

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	255,000.00	-255,826.20	
		Dispositions	-1,640,000.00		1,626,432.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	9,740,000.00	-9,933,015.35	
		Dispositions	-2,175,000.00		2,408,491.10
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	940,000.00	-1,104,142.40	
		Dispositions	-380,000.00		445,551.80
C30231G102	EXXON MOBIL CORP COM	Acquisitions	63,373.00	-2,676,060.43	
		Dispositions	-19,673.00		936,274.84
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	1,300,000.00	-1,654,718.95	
		Dispositions	-1,033,000.00		1,333,997.55
C315616102	F5 NETWORKS INC COM STK	Acquisitions	908.00	-119,296.98	
		Dispositions	-908.00		119,270.17
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	22,644.00	-5,684,848.66	
		Dispositions	-20,213.00		5,028,373.58
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	380.00	-169,860.53	
		Dispositions	-380.00		160,885.94
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	320,000.00	-327,779.20	
		Dispositions	-660,000.00		654,957.60
SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	572,000.00	-551,636.80	
		Dispositions	-855,000.00		902,470.30
SBHZFM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	520,000.00	-596,099.80	
		Dispositions	-520,000.00		661,649.80
SBM638L3	FHLB DISC NT 07-24-2020 0% DISC NTS 24/07/2020 USD				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,400,000.00	-2,399,362.00	
		Dispositions	-2,400,000.00		2,399,433.00
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	44,197.00	-1,157,217.85	
		Dispositions	-44,197.00		1,365,831.13
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	5,834.00	-225,015.16	
		Dispositions	-5,834.00		272,328.25
SBL6Z533	FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		719,362.00
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	4,000,000.00	-3,957,252.30	
		Dispositions	-450,000.00		478,116.00
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	3,887.00	-152,992.38	
		Dispositions	-3,887.00		169,044.81
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,088,000.00	-1,300,580.55	
		Dispositions	-16,000.00		19,278.48
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	386,000.00	-474,428.38	
		Dispositions	-355,000.00		394,806.15
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	165,000.00	-200,663.10	
		Dispositions	-165,000.00		202,961.55
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	38,461.00	-846,460.42	
		Dispositions	-38,461.00		885,019.74
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	3,820,000.00	-3,801,298.40	
		Dispositions	-882,000.00		972,255.38
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	280,000.00	-268,335.20	
		Dispositions	-1,045,000.00		606,100.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	425,000.00	-386,512.00	
		Dispositions	-965,000.00		614,647.90
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029	Acquisitions	975,000.00	-997,084.40	
		Dispositions	-1,595,000.00		1,407,706.00
C34959E109	FORTINET INC COM	Acquisitions	3,700.00	-518,998.16	
		Dispositions	-11,400.00		1,265,086.42
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	6,700.00	-481,688.03	
		Dispositions	-6,700.00		442,353.92
C34964C106	FORTUNE BRANDS HOME & SEC INC COM	Acquisitions	7,648.00	-540,804.29	
		Dispositions	-22,869.00		1,097,494.49
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	25,850,000.00	-25,850,000.00	
		Dispositions	-25,850,000.00		25,850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	46,070,000.00	-46,070,000.00	
		Dispositions	-45,430,000.00		45,430,000.00
S9G7S82L	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	455,000.00	-556,883.60	
		Dispositions	-1,980,000.00		2,655,001.80
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	1,593,000.00	-2,218,458.60	
		Dispositions	-570,000.00		791,951.10
C999599GH0	FUT DEC 20 10 YR T-NOTES				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-204.00		
		Free Receipt	427.00	-59,276,686.41	
C999599GH0	FUT DEC 20 10 YR T-NOTES	Free Delivery	-427.00		
		Free Receipt	204.00	-28,246,915.66	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-312.00		
		Free Receipt	522.00	-115,182,170.35	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-522.00		
		Free Receipt	312.00	-68,780,344.57	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	164.00	-26,161,622.56	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-164.00		
		Free Receipt	6.00	-955,167.06	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-5.00		
		Free Receipt	99.00	-17,410,926.44	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-99.00		
		Free Receipt	5.00	-883,750.00	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-34.00		
		Free Receipt	81.00	-17,883,906.24	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-81.00		
		Free Receipt	34.00	-7,508,484.97	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-535.00		
		Free Receipt	123.00	-16,621,020.93	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-123.00		
		Free Receipt	535.00	-73,046,808.65	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-135.00		
		Free Receipt	496.00	-104,829,735.49	
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-496.00		
		Free Receipt	135.00	-28,753,326.54	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	77.00	-11,335,182.39	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-77.00		
		Free Receipt	82.00	-12,713,015.20	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-174.00		
		Free Receipt	11.00	-1,987,695.85	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	174.00	-28,938,635.81	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-137.00		
		Free Receipt	52.00	-11,458,239.43	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-52.00		
		Free Receipt	137.00	-29,824,637.56	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-28.00		
		Free Receipt	350.00	-45,311,182.46	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	28.00	-3,665,988.59	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	3.00	-357,564.63	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-3.00		
		Free Receipt	107.00	-12,758,867.20	
C999599GH0	FUT MAR 20 CBT UL T-BONDS				
		Free Delivery	-47.00		
		Free Receipt	130.00	-24,271,579.55	
C999599GH0	FUT MAR 20 CBT UL T-BONDS				
		Free Delivery	-130.00		
		Free Receipt	47.00	-8,691,782.21	
C999599GH0	FUT MAR 20 CBT ULT TNOTE				
		Free Delivery	-78.00		
		Free Receipt	28.00	-3,976,662.11	
C999599GH0	FUT MAR 20 CBT ULT TNOTE				
		Free Delivery	-28.00		
		Free Receipt	78.00	-11,253,890.14	
C999599GH0	FUT MAR 20 US 2YR T-NOTE				
		Free Delivery	-422.00		
		Free Receipt	13.00	-2,810,979.27	
C999599GH0	FUT MAR 20 US 2YR T-NOTE				
		Free Delivery	-13.00		
		Free Receipt	422.00	-91,003,295.43	
C999599GH0	FUT MAR 21 CBT UL T-BONDS				
		Free Delivery	-128.00		
		Free Receipt	247.00	-53,172,989.66	
C999599GH0	FUT MAR 21 CBT UL T-BONDS				
		Free Delivery	-247.00		
		Free Receipt	128.00	-27,632,541.04	
C999599GH0	FUT MAR 21 CBT ULT TNOTE				
		Free Delivery	-96.00		
		Free Receipt	6.00	-941,406.72	
C999599GH0	FUT MAR 21 CBT ULT TNOTE				
		Free Delivery	-6.00		
		Free Receipt	96.00	-15,068,601.34	
C999599GH0	FUT SEP 20 10 YR T-NOTES				
		Free Delivery	-350.00		
		Free Receipt	130.00	-18,066,738.81	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-130.00		
		Free Receipt	350.00	-48,719,406.51	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-503.00		
		Free Receipt	248.00	-54,513,601.38	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-248.00		
		Free Receipt	503.00	-110,034,873.60	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-6.00		
		Free Receipt	204.00	-31,918,731.15	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-204.00		
		Free Receipt	6.00	-942,022.62	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-49.00		
		Free Receipt	27.00	-4,851,277.64	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-27.00		
		Free Receipt	49.00	-8,745,009.14	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	440,000.00	-546,220.40	
		Dispositions	-235,000.00		297,014.15
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	18,559.00	-765,839.40	
		Dispositions	-39,258.46		1,138,902.69
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	2,810,000.00	-3,022,734.40	
		Dispositions	-5,655,000.00		6,098,100.85
SBMFFMZ2	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,505,000.00	-2,475,691.50	
		Dispositions	-1,465,000.00		1,800,693.80
C37045V100	GEN MTRS CO COM				
		Acquisitions	301,570.00	-9,373,719.58	
		Dispositions	-200,238.00		6,252,267.91
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-1,071,477.24	
		Dispositions	-2,000.00		386,833.67
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	465,000.00	-458,164.50	
		Dispositions	-465,000.00		581,167.30
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,040,000.00	-2,663,786.60	
		Dispositions	-2,040,000.00		2,644,258.05
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	5,053,000.00	-5,059,191.02	
		Dispositions	-805,000.00		828,946.05
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG				
		Acquisitions	6,090,000.00	-6,351,902.48	
		Dispositions	-2,105,000.00		2,203,277.65
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	570,000.00	-599,190.90	
		Dispositions	-570,000.00		598,021.20
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	305,600.00	-2,752,494.19	
		Dispositions	-205,200.00		1,498,963.94
C370334104	GENERAL MILLS INC COM				
		Acquisitions	18,247.00	-1,096,792.52	
		Dispositions	-22,364.00		1,284,844.59
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	1,785,000.00	-1,834,351.85	
		Dispositions	-370,000.00		398,443.00
C370334CJ1	GENERAL MLS INC 4.7% DUE 04-17-2048 REG				
		Acquisitions	190,000.00	-231,904.50	
		Dispositions	-190,000.00		234,346.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,097,000.00	-1,136,326.64	
		Dispositions	-2,050,000.00		2,158,158.50
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	275,000.00	-264,495.00	
		Dispositions	-1,485,000.00		1,582,534.70
SBL6JLL5	GENERAL MTRS CO 5.4% DUE 10-02-2023	Acquisitions	90,000.00	-89,906.40	
		Dispositions	-90,000.00		99,787.50
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,910,000.00	-2,208,415.45	
		Dispositions	-1,447,000.00		1,584,656.43
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	Acquisitions	345,000.00	-344,651.55	
		Dispositions	-345,000.00		404,709.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	445,000.00	-317,062.50	
		Dispositions	-1,750,000.00		1,929,107.65
SBLCWGT1	GENERAL MTRS FINL CO INC 5.2% DUE 03-20-2023 REG	Acquisitions	1,645,000.00	-1,644,259.75	
		Dispositions	-1,645,000.00		1,787,045.75
SBK80Y43	GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030	Acquisitions	910,000.00	-948,474.80	
		Dispositions	-910,000.00		967,512.00
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	16,000.00	-714,085.67	
		Dispositions	-52,506.00		2,030,113.28
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	305,000.00	-313,698.60	
		Dispositions	-305,000.00		331,132.40
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	2,350,000.00	-2,374,932.95	
		Dispositions	-820,000.00		882,610.60
C37558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	256,000.00	-331,405.36	
		Dispositions	-528,000.00		660,279.84
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,590,000.00	-3,550,866.90	
		Dispositions	-850,000.00		836,695.15
C375558103	GILEAD SCIENCES INC				
		Acquisitions	20,202.00	-1,381,965.03	
		Dispositions	-51,924.00		3,729,640.55
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,370,000.00	-2,016,705.70	
		Dispositions	-1,370,000.00		2,167,997.10
SB9MD775	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043				
		Acquisitions	220,000.00	-279,824.60	
		Dispositions	-220,000.00		290,402.20
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	300,000.00	-356,160.00	
		Dispositions	-270,000.00		305,964.00
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030				
		Acquisitions	6,040,000.00	-6,062,141.85	
		Dispositions	-6,040,000.00		6,667,747.70
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,480,000.00	-1,804,881.60	
		Dispositions	-2,830,000.00		3,404,046.60
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	235,000.00	-298,250.25	
		Dispositions	-2,235,000.00		2,844,904.75
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	345,000.00	-458,298.00	
		Dispositions	-345,000.00		468,547.95
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	3,145,000.00	-3,650,256.15	
		Dispositions	-6,180,000.00		7,204,652.80
SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030				
		Acquisitions	2,850,000.00	-2,853,417.30	
		Dispositions	-2,850,000.00		2,864,808.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	900,000.00	-1,036,782.00	
		Dispositions	-495,000.00		630,900.85
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,634.00	-7,966,245.45	
		Dispositions	-24,334.00		4,392,728.12
C384802104	GRAINGER W W INC COM	Acquisitions	1,316.00	-391,214.81	
		Dispositions	-1,316.00		469,652.97
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	211,340.00	-2,847,938.38	
		Dispositions	-211,340.00		3,050,878.49
SBKX94H8	GRAY OAK PIPELN 3.45% DUE 10-15-2027	Acquisitions	900,000.00	-899,973.00	
		Dispositions	-300,000.00		307,205.00
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	475,000.00	-533,987.20	
		Dispositions	-1,350,000.00		1,558,508.10
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	395,000.00	-414,750.00	
		Dispositions	-670,000.00		798,548.35
SBDFXP32	HACKENSACK 4.211% 07-01-2048	Acquisitions	290,000.00	-355,487.80	
		Dispositions	-235,000.00		296,816.75
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	74,049.00	-2,881,740.57	
		Dispositions	-52,696.00		2,442,154.17
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,007.00	-1,765,999.42	
		Dispositions	-36,407.00		3,603,040.45
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,240,000.00	-2,842,103.05	
		Dispositions	-2,171,000.00		2,672,776.94
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	687,000.00	-831,886.53	
		Dispositions	-1,052,000.00		1,360,991.54
C421946104	HEALTHCARE RLTY TR				
		Acquisitions	22,800.00	-680,755.20	
		Dispositions	-22,800.00		669,355.36
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	22,678.00	-428,560.06	
		Dispositions	-22,678.00		429,509.49
CG4412G101	HERBALIFE NUTRITION LTD COM STK				
		Acquisitions	8,890.00	-446,543.94	
		Dispositions	-8,890.00		438,062.82
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	10,005.00	-1,255,417.40	
		Dispositions	-10,005.00		1,331,315.22
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,211,000.00	-1,415,598.45	
		Dispositions	-512,000.00		521,190.40
C431284108	HIGHWOODS PPTYS INC COM				
		Acquisitions	2,179.00	-78,723.45	
		Dispositions	-2,179.00		76,797.15
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	2,537.00	-121,775.23	
		Dispositions	-55,335.00		1,567,872.26
C436440101	HOLOGIC INC COM				
		Acquisitions	10,929.00	-669,927.18	
		Dispositions	-78,374.00		4,418,290.87
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	4,360,000.00	-4,459,854.25	
		Dispositions	-700,000.00		726,876.15
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	3,385,000.00	-3,709,704.22	
		Dispositions	-635,000.00		751,482.40
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	240,000.00	-309,321.60	
		Dispositions	-745,000.00		971,000.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	455,000.00	-587,356.85	
		Dispositions	-980,000.00		1,290,949.70
C437076102	HOME DEPOT INC COM	Acquisitions	44,604.00	-11,486,845.90	
		Dispositions	-22,484.00		6,233,887.07
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	19,540.00	-3,116,903.08	
		Dispositions	-2,740.00		448,126.59
SBMG6931	HORMEL FOODS CORP 1.8% DUE 06-11-2030	Acquisitions	1,105,000.00	-1,103,026.15	
		Dispositions	-1,105,000.00		1,162,525.70
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	57,300.00	-696,808.99	
		Dispositions	-80,400.00		817,726.54
C40434L105	HP INC COM	Acquisitions	249,981.00	-4,482,736.92	
		Dispositions	-365,552.00		7,218,834.36
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,773.75
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	Acquisitions	700,000.00	-699,125.00	
		Dispositions	-200,000.00		242,032.00
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,415,000.00	-1,847,531.75	
		Dispositions	-1,415,000.00		1,862,657.47
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	370,000.00	-519,963.50	
		Dispositions	-155,000.00		226,169.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	2,595,000.00	-3,572,591.45	
		Dispositions	-1,435,000.00		1,975,308.40
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,681,103.50	
		Dispositions	-1,455,000.00		2,127,645.40
C443510607	HUBBELL INC COM				
		Acquisitions	7,279.00	-997,530.61	
		Dispositions	-1,379.00		197,062.50
C444097109	HUDSON PACIFIC PROPERTIES INC COM				
		Acquisitions	8,700.00	-313,931.87	
		Dispositions	-17,092.00		374,709.90
C444859102	HUMANA INC COM				
		Acquisitions	10,855.00	-3,716,705.82	
		Dispositions	-11,925.00		4,603,097.19
SBKDMLG5	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030				
		Acquisitions	1,880,000.00	-1,873,953.60	
		Dispositions	-1,880,000.00		1,859,853.50
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	4,071.00	-750,880.78	
		Dispositions	-8,951.00		1,428,760.65
SBVQB59	IDA PWR CO SECD 4.2% DUE 03-01-2048				
		Acquisitions	410,000.00	-466,428.30	
		Dispositions	-210,000.00		257,283.60
C451107106	IDACORP INC COM				
		Acquisitions	4,071.00	-370,212.50	
		Dispositions	-14,216.00		1,238,458.79
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047				
		Acquisitions	295,000.00	-344,409.55	
		Dispositions	-690,000.00		769,455.95
C45337C102	INCYTE CORP COM				
		Acquisitions	10,400.00	-758,162.46	
		Dispositions	-10,400.00		1,001,364.32
C45687V106	INGERSOLL RAND INC COM				
		Dispositions	-7,147.44		189,249.38
		Free Receipt	7,147.44	243,575.62	
C457187102	INGREDION INC COM				
		Acquisitions	4,570.00	-417,871.88	
		Dispositions	-28,025.00		2,271,762.18

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	2,705,000.00	-2,700,803.40	
		Dispositions	-1,597,000.00		1,683,039.95
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,185,000.00	-2,473,289.10	
		Dispositions	-3,510,000.00		3,958,536.30
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	390,000.00	-466,627.20	
		Dispositions	-405,000.00		454,620.60
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	195,000.00	-242,757.45	
		Dispositions	-585,000.00		754,515.45
C458140100	INTEL CORP COM	Acquisitions	109,312.00	-6,187,945.58	
		Dispositions	-177,131.00		9,058,713.71
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	420,000.00	-528,259.20	
		Dispositions	-140,000.00		175,035.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	2,705,000.00	-2,700,185.55	
		Dispositions	-693,000.00		733,779.75
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	1,065,000.00	-1,054,179.60	
		Dispositions	-560,000.00		573,843.20
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	17,400.00	-1,363,111.35	
		Dispositions	-40,100.00		4,006,017.68
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Acquisitions	895,000.00	-1,054,021.65	
		Dispositions	-1,050,000.00		1,231,368.75
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	930,000.00	-1,155,753.65	
		Dispositions	-5,855,000.00		7,249,686.62
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-163,410.54	
		Dispositions	-8,500.00		195,680.14
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	156,000.00	-195,468.00	
		Dispositions	-170,000.00		218,294.20
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	980,000.00	-973,777.00	
		Dispositions	-980,000.00		1,037,283.10
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	1,505,000.00	-1,505,894.40	
		Dispositions	-290,000.00		303,064.50
SBGZ5Q2	INTL FLAVORS & 5% DUE 09-26-2048				
		Acquisitions	135,000.00	-171,319.05	
		Dispositions	-135,000.00		174,310.65
C460146103	INTL PAPER CO COM				
		Acquisitions	2,360.00	-67,226.34	
		Dispositions	-2,360.00		83,182.61
C461202103	INTUIT COM				
		Acquisitions	9,921.00	-2,800,820.57	
		Dispositions	-4,251.00		1,333,457.11
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	27,789.00	-803,687.85	
		Dispositions	-31,189.00		796,776.47
C462222100	IONIS PHARMACEUTICALS INC COM				
		Acquisitions	6,319.00	-352,411.90	
		Dispositions	-6,319.00		340,043.07
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	11,000.00	-1,528,295.63	
		Dispositions	-15,200.00		2,130,550.58
C466313103	JABIL INC COM USD0.001				
		Acquisitions	1,868.00	-63,997.31	
		Dispositions	-39,890.00		958,264.98
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	2,842.00	-317,898.30	
		Dispositions	-5,649.00		692,983.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	68,610.00	-1,082,243.16	
		Dispositions	-68,610.00		1,206,480.17
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	1,085,000.00	-1,090,685.40	
		Dispositions	-1,085,000.00		1,092,596.15
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	100,000.00	-121,408.00	
		Dispositions	-836,000.00		990,816.26
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	15,981.00	-2,334,457.34	
		Dispositions	-70,998.00		10,385,193.16
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	121,539.00	-3,940,736.55	
		Dispositions	-87,839.00		3,352,892.65
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	1,000.00	-170,374.85	
		Dispositions	-3,438.00		452,505.91
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,220,000.00	-1,238,757.70	
		Dispositions	-856,000.00		1,010,616.40
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	665,000.00	-977,534.95	
		Dispositions	-345,000.00		475,596.75
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	5,605,000.00	-5,737,734.80	
		Dispositions	-590,000.00		605,216.10
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	Acquisitions	4,503,000.00	-4,629,419.80	
		Dispositions	-2,815,000.00		3,064,317.60
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	4,321,000.00	-4,990,132.10	
		Dispositions	-3,710,000.00		4,363,556.95
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,734,020.90	
		Dispositions	-2,385,000.00		2,820,763.35
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	305,000.00	-417,697.50	
		Dispositions	-305,000.00		418,585.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	435,000.00	-606,781.50	
		Dispositions	-435,000.00		591,952.35
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,380,000.00	-1,626,191.85	
		Dispositions	-2,955,000.00		3,305,011.40
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	155,000.00	-176,245.85	
		Dispositions	-755,000.00		861,177.20
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	725,000.00	-938,962.00	
		Dispositions	-745,000.00		914,309.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	37,426.00	-3,682,061.10	
		Dispositions	-37,426.00		3,639,366.46
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	8,714.00	-193,847.27	
		Dispositions	-8,714.00		201,349.94
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Acquisitions	1,265,000.00	-1,287,098.05	
		Dispositions	-365,000.00		411,442.60
SBH NH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048				
		Acquisitions	1,116,000.00	-1,517,820.90	
		Dispositions	-150,000.00		190,272.00
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	700,000.00	-748,571.90	
		Dispositions	-700,000.00		762,887.60
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,500.00	-139,204.20	
		Dispositions	-16,900.00		1,675,269.51

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	13,779.00	-955,314.95	
		Dispositions	-13,779.00		987,902.27
SBKT1TG2	KIMBERLY CLARK 2.875% DUE 02-07-2050	Acquisitions	1,240,000.00	-1,233,759.80	
		Dispositions	-805,000.00		905,521.95
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG	Acquisitions	1,334,000.00	-1,370,619.82	
		Dispositions	-1,334,000.00		1,467,151.88
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	26,633.00	-3,686,918.46	
		Dispositions	-26,633.00		3,764,096.42
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	360,000.00	-457,542.15	
		Dispositions	-1,000,000.00		1,047,680.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	765,000.00	-1,005,989.25	
		Dispositions	-285,000.00		389,540.85
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	2,172,000.00	-2,476,603.56	
		Dispositions	-1,295,000.00		1,629,282.45
SBL1LXW1	KLA CORP 3.3% 03-01-2050	Acquisitions	2,209,000.00	-2,213,144.14	
		Dispositions	-515,000.00		583,531.05
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	525,000.00	-582,993.55	
		Dispositions	-2,665,000.00		2,678,329.40
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	260,000.00	-267,111.00	
		Dispositions	-3,430,000.00		3,251,944.90
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	172,000.00	-188,429.68	
		Dispositions	-350,000.00		432,481.00
SBJ1STR5	KROGER CO 5.4% DUE 01-15-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-953,809.50	
		Dispositions	-260,000.00		357,864.00
C501044101	KROGER CO COM				
		Acquisitions	144,009.00	-4,625,666.20	
		Dispositions	-144,009.00		4,785,914.66
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	670,000.00	-666,804.00	
		Dispositions	-670,000.00		710,509.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	6,400.00	-1,157,766.29	
		Dispositions	-22,900.00		4,887,552.19
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	5,502.00	-1,050,231.20	
		Dispositions	-3,802.00		701,537.13
SBFZ92V1	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	355,000.00	-447,135.05	
		Dispositions	-730,000.00		982,799.50
C512807108	LAM RESH CORP COM				
		Acquisitions	2,220.00	-981,851.48	
		Dispositions	-11,530.00		3,430,211.71
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	12,000.00	-749,995.02	
		Dispositions	-12,000.00		727,393.53
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	2,320,000.00	-2,208,199.60	
		Dispositions	-530,000.00		512,150.00
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020				
		Acquisitions	1,435,000.00	-1,405,394.45	
		Dispositions	-820,000.00		803,971.35
SBJJDP30	LILLY ELI & CO 3.95% 03-15-2049				
		Acquisitions	1,230,000.00	-1,527,124.25	
		Dispositions	-3,065,000.00		3,698,568.15
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059				
		Acquisitions	745,000.00	-968,578.20	
		Dispositions	-3,108,000.00		3,962,029.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	599.00	-216,223.05	
		Dispositions	-599.00		232,302.15
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	2,250,000.00	-2,239,845.20	
		Dispositions	-325,000.00		366,375.75
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	11,637.00	-378,643.61	
		Dispositions	-11,637.00		375,738.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	3,465,000.00	-3,529,743.30	
		Dispositions	-340,000.00		353,715.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	655,000.00	-719,710.25	
		Dispositions	-1,320,000.00		1,602,429.60
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	Acquisitions	280,000.00	-327,048.40	
		Dispositions	-592,000.00		723,412.16
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	540,000.00	-670,032.90	
		Dispositions	-3,430,000.00		4,288,117.40
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	975,000.00	-973,186.50	
		Dispositions	-975,000.00		1,328,152.25
C548661107	LOWES COS INC COM	Acquisitions	37,122.00	-4,703,836.42	
		Dispositions	-32,522.00		4,977,387.09
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	Acquisitions	170,000.00	-218,240.90	
		Dispositions	-819,000.00		1,049,258.83
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	15,200.00	-1,437,051.02	
		Dispositions	-15,200.00		1,027,065.14
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,880,000.00	-1,874,491.60	
		Dispositions	-1,245,000.00		1,341,893.70
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	200,000.00	-232,182.00	
		Dispositions	-845,000.00		850,494.75
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	145,000.00	-155,300.80	
		Dispositions	-145,000.00		167,972.35
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	14,453.00	-968,234.22	
		Dispositions	-14,453.00		1,105,875.78
C55608B105	MACQUARIE INFRASTRUCTURE CORP				
		Acquisitions	19,623.00	-579,015.64	
		Dispositions	-19,623.00		530,960.99
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047				
		Acquisitions	325,000.00	-363,821.25	
		Dispositions	-1,000,000.00		1,115,210.00
C56418H100	MANPOWERGROUP INC				
		Acquisitions	13,173.00	-914,903.40	
		Dispositions	-40,392.00		2,791,625.62
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	1,380,000.00	-1,627,833.98	
		Dispositions	-504,000.00		496,446.52
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	315,000.00	-347,287.50	
		Dispositions	-315,000.00		348,018.30
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	165,000.00	-209,569.80	
		Dispositions	-555,000.00		753,640.35
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	150,000.00	-165,025.50	
		Dispositions	-475,000.00		519,779.30
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040				
		Acquisitions	2,995,000.00	-2,987,306.20	
		Dispositions	-995,000.00		998,058.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ2NYK7	MARSH & MCLENNAN 4.375% DUE 03-15-2029	Acquisitions	990,000.00	-1,133,847.00	
		Dispositions	-990,000.00		1,173,522.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	300,000.00	-414,357.00	
		Dispositions	-1,059,000.00		1,518,866.30
C574599106	MASCO CORP COM	Acquisitions	70,519.00	-2,956,174.32	
		Dispositions	-91,076.00		5,009,286.87
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	Acquisitions	152,000.00	-151,705.12	
		Dispositions	-152,000.00		173,231.36
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	1,990,000.00	-2,389,559.35	
		Dispositions	-765,000.00		980,367.30
C577933104	MAXIMUS INC COM	Acquisitions	1,700.00	-114,595.70	
		Dispositions	-5,300.00		385,833.22
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	305,000.00	-382,741.45	
		Dispositions	-85,000.00		104,310.30
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	691,000.00	-688,858.18	
		Dispositions	-530,000.00		603,897.60
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	545,000.00	-623,108.15	
		Dispositions	-3,955,000.00		4,224,789.15
C58155Q103	MCKESSON CORP	Acquisitions	12,103.00	-1,861,028.03	
		Dispositions	-48,251.00		7,465,342.44
C552690109	MDU RES GROUP INC COM	Acquisitions	100,247.00	-3,016,487.17	
		Dispositions	-70,547.00		1,521,645.94
C58463J304	MEDICAL PPTYS TR INC COM REIT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,917.00	-71,806.71	
		Dispositions	-3,917.00		71,718.68
SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		314,259.40
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	44,203.00	-4,194,655.39	
		Dispositions	-67,092.00		7,237,210.04
SBJ0KX03	MERCK & CO INC NEW 3.4% DUE 03-07-2029				
		Acquisitions	340,000.00	-378,083.40	
		Dispositions	-2,290,000.00		2,487,446.35
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	670,000.00	-878,360.40	
		Dispositions	-370,000.00		472,945.10
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	48,113.00	-3,830,005.79	
		Dispositions	-40,521.00		3,361,717.97
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	250,000.00	-365,745.00	
		Dispositions	-200,000.00		293,012.00
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Acquisitions	1,285,000.00	-1,285,000.00	
		Dispositions	-1,000,000.00		1,004,450.00
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	220,000.00	-264,050.60	
		Dispositions	-2,630,000.00		3,074,386.40
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	245,000.00	-348,632.55	
		Dispositions	-610,000.00		939,101.10
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	21,822.00	-767,889.95	
		Dispositions	-89,025.00		3,298,301.13
C595112103	MICRON TECH INC COM				
		Acquisitions	108,618.00	-5,991,975.91	
		Dispositions	-107,900.00		5,494,777.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,800,000.00	-2,904,795.55	
		Dispositions	-5,680,000.00		6,073,721.70
		Free Receipt	18,448,000.00	14,283,935.40	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	490,000.00	-511,564.20	
		Dispositions	-351,728.60		381,205.60
		Free Receipt	18,538,728.60	13,161,196.22	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	382,000.00	-427,240.26	
		Dispositions	-8,840,000.00		10,986,425.50
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	758,000.00	-861,413.94	
		Dispositions	-758,000.00		884,208.92
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	1,350,000.00	-1,768,728.75	
		Dispositions	-1,225,000.00		1,004,173.05
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	460,000.00	-587,930.60	
		Dispositions	-7,095,000.00		2,888,996.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	255,000.00	-361,016.25	
		Dispositions	-255,000.00		117,024.60
C594918104	MICROSOFT CORP COM	Acquisitions	36,971.00	-6,657,198.02	
		Dispositions	-24,671.00		4,878,770.84
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	286,000.00	-365,241.22	
		Dispositions	-280,000.00		383,096.00
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,266,730.10
SBL69JN3	MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,490,000.00		1,528,793.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	720,000.00	-738,180.00	
		Dispositions	-790,000.00		989,116.70
C60687YBH1	MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031	Acquisitions	2,375,000.00	-2,375,000.00	
		Dispositions	-1,275,000.00		1,309,057.95
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,305,000.00	-1,275,205.30	
		Dispositions	-650,000.00		656,625.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	120,000.00	-123,638.40	
		Dispositions	-375,000.00		434,310.00
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	6,000.00	-201,479.54	
		Dispositions	-6,000.00		202,663.06
C609207105	MONDELEZ INTL INC COM	Acquisitions	80,767.00	-4,134,817.74	
		Dispositions	-110,061.00		6,098,328.14
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	23,605.00	-1,661,571.27	
		Dispositions	-23,605.00		1,563,987.49
SBLH96P3	MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	Acquisitions	1,850,000.00	-1,850,000.00	
		Dispositions	-925,000.00		943,093.00
C615369105	MOODYS CORP COM	Acquisitions	3,990.00	-1,037,881.94	
		Dispositions	-3,990.00		805,002.90
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	5,835,000.00	-6,676,952.85	
		Dispositions	-3,210,000.00		4,669,279.40
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	790,000.00	-1,202,059.70	
		Dispositions	-505,000.00		790,441.30
C617446448	MORGAN STANLEY COM STK USD0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,802.00	-3,314,743.59	
		Dispositions	-182,785.00		8,162,459.48
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	335,000.00	-337,817.35	
		Dispositions	-1,065,000.00		1,095,171.90
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	275,000.00	-293,771.50	
		Dispositions	0.00		0.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047				
		Acquisitions	240,000.00	-247,048.80	
		Dispositions	-325,000.00		347,213.75
C626755102	MURPHY USA INC COM				
		Acquisitions	6,339.00	-699,563.94	
		Dispositions	-6,339.00		819,558.34
SBL6BZG4	NARRAGANSETT ELEC 3.395% DUE 04-09-2030				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		555,212.15
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	4,600.00	-169,967.36	
		Dispositions	-4,600.00		165,764.73
SBKMGC09	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030				
		Acquisitions	740,000.00	-737,617.20	
		Dispositions	-345,000.00		344,120.25
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	19,604.00	-824,771.60	
		Dispositions	-19,604.00		835,581.83
C63938C108	NAVIENT CORP COM				
		Acquisitions	10,114.00	-110,128.31	
		Dispositions	-114,280.00		969,290.09
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	270,000.00	-356,972.40	
		Dispositions	-260,000.00		329,498.00
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,220.00	-1,585,357.87	
		Dispositions	-1,700.00		842,202.09

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C651639106	NEWMONT CORPORATION	Acquisitions	35,200.00	-2,172,399.56	
		Dispositions	-56,284.00		2,814,290.80
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	225.00	-46,400.61	
		Dispositions	-225.00		46,351.20
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	Acquisitions	6,249,000.00	-6,974,979.86	
		Dispositions	-3,115,000.00		3,631,407.95
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	1,140,000.00	-1,334,782.80	
		Dispositions	-370,000.00		436,255.90
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	1,765,000.00	-1,941,889.15	
		Dispositions	-415,000.00		474,345.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	200,000.00	-213,008.00	
		Dispositions	-540,000.00		676,987.20
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	490,000.00	-602,077.70	
		Dispositions	-315,000.00		404,510.40
SBK20BW6	NISOURCE INC 2.95% DUE 09-01-2029	Acquisitions	1,254,000.00	-1,326,794.70	
		Dispositions	-1,254,000.00		1,380,854.64
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030	Acquisitions	240,000.00	-273,242.40	
		Dispositions	-240,000.00		277,056.00
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049	Acquisitions	1,155,000.00	-1,416,424.40	
		Dispositions	-1,701,000.00		1,170,335.03
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	535,000.00	-601,593.15	
		Dispositions	-535,000.00		524,672.10
SBSJV4K7	NOBLE ENERGY INC 5.05% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-233,689.75	
		Dispositions	-355,000.00		297,178.25
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	495,000.00	-556,260.45	
		Dispositions	-986,000.00		1,145,892.92
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049				
		Acquisitions	325,000.00	-317,629.00	
		Dispositions	-1,245,000.00		1,262,825.40
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	535,000.00	-562,297.55	
		Dispositions	-735,000.00		882,090.85
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049				
		Acquisitions	230,000.00	-265,385.50	
		Dispositions	-305,000.00		335,323.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	1,925,000.00	-1,888,771.50	
		Dispositions	-200,000.00		201,502.00
C665859104	NORTHERN TR CORP COM				
		Acquisitions	2,530.00	-205,076.27	
		Dispositions	-2,530.00		211,747.38
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	762,000.00	-904,704.32	
		Dispositions	-195,000.00		189,352.80
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,213,000.00	-2,612,220.79	
		Dispositions	-465,000.00		577,815.85
SB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,588,000.00	-2,004,023.92	
		Dispositions	-740,000.00		977,139.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	3,575,000.00	-4,839,722.05	
		Dispositions	-1,289,000.00		1,814,096.66
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	122,245.00	-2,635,866.39	
		Dispositions	-57,845.00		1,223,105.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	Acquisitions	2,210,000.00	-2,210,687.90	
		Dispositions	-2,015,000.00		2,102,791.15
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	Acquisitions	5,710,000.00	-5,664,383.75	
		Dispositions	-645,000.00		637,714.60
C629377508	NRG ENERGY INC COM NEW	Acquisitions	53,424.00	-1,642,910.31	
		Dispositions	-49,828.00		1,588,014.07
C67018T105	NU SKIN ENTERPRISES INC CL A CLA	Acquisitions	17,619.00	-824,584.74	
		Dispositions	-17,619.00		873,618.80
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Acquisitions	595,000.00	-604,013.90	
		Dispositions	-595,000.00		687,620.95
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	5,672.00	-105,542.13	
		Dispositions	-5,672.00		105,978.97
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	2,960,000.00	-2,954,080.00	
		Dispositions	-250,000.00		291,382.50
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	5,666,000.00	-6,194,489.87	
		Dispositions	-265,000.00		302,243.10
C67066G104	NVIDIA CORP COM	Acquisitions	8,830.00	-3,787,561.27	
		Dispositions	-8,050.00		3,237,717.08
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	180,000.00	-194,491.80	
		Dispositions	-180,000.00		214,182.00
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,423.00	-1,096,653.46	
		Dispositions	-6,353.00		2,591,656.48
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-215,764.55	
		Dispositions	-205,000.00		96,350.00
C670837103	OGE ENERGY CORP COM				
		Acquisitions	2,575.00	-65,836.83	
		Dispositions	-2,575.00		86,304.22
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	875,000.00	-874,072.50	
		Dispositions	-875,000.00		954,616.25
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,196.00	-434,008.20	
		Dispositions	-2,196.00		431,405.64
C680223104	OLD REP INTL CORP COM				
		Acquisitions	19,200.00	-295,213.59	
		Dispositions	-106,620.00		1,660,927.42
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	1,520,000.00	-1,515,516.00	
		Dispositions	-150,000.00		182,061.00
C68268W103	ONEMAIN HLDGS INC COM				
		Acquisitions	2,421.00	-72,074.00	
		Dispositions	-2,421.00		77,396.49
SBKRV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	435,000.00	-453,517.95	
		Dispositions	-2,030,000.00		1,846,608.30
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,365,000.00	-1,362,979.80	
		Dispositions	-555,000.00		476,829.60
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	2,355,000.00	-2,567,075.20	
		Dispositions	-1,250,000.00		1,425,912.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	10,765,000.00	-11,030,077.00	
		Dispositions	-5,321,000.00		5,856,933.47
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	60,000.00	-72,241.80	
		Dispositions	-580,000.00		658,253.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	2,885,000.00	-3,341,546.20	
		Dispositions	-660,000.00		832,558.40
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	690,000.00	-842,910.90	
		Dispositions	-2,020,000.00		2,273,088.80
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Acquisitions	430,000.00	-542,238.60	
		Dispositions	-420,000.00		528,662.40
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	515,000.00	-698,752.00	
		Dispositions	-1,280,000.00		1,809,534.70
C68389X105	ORACLE CORP COM	Acquisitions	34,354.00	-1,950,154.62	
		Dispositions	-61,041.00		3,440,354.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	8,805,000.00	-8,771,100.75	
		Dispositions	-3,345,000.00		3,979,214.75
SBMD3YQ3	ORLANDO HEALTH INC 3.327% DUE 10-01-2050	Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		452,176.70
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		910,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	2,360,000.00	-2,360,000.00	
		Dispositions	-1,920,000.00		1,920,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	139,000.00	-139,000.00	
		Dispositions	-139,000.00		139,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32GQU	OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
SBL1LY62	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050				
		Acquisitions	1,180,000.00	-1,179,787.60	
		Dispositions	-280,000.00		274,486.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C690742101	OWENS CORNING NEW COM STK	Acquisitions	39,372.00	-2,236,395.83	
		Dispositions	-36,175.00		2,411,007.25
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,410,000.00	-1,389,141.30	
		Dispositions	-1,410,000.00		1,386,779.15
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,895,000.00	-3,826,997.55	
		Dispositions	-1,675,000.00		1,643,138.15
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,855,000.00	-2,089,099.45	
		Dispositions	-190,000.00		218,348.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	Acquisitions	4,194,000.00	-4,757,626.69	
		Dispositions	-1,015,000.00		1,141,758.05
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	6,639,000.00	-7,825,500.31	
		Dispositions	-250,000.00		295,765.00
C693718108	PACCAR INC COM	Acquisitions	9,265.00	-714,367.00	
		Dispositions	-39,699.00		2,778,559.55
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Acquisitions	1,435,000.00	-1,433,507.60	
		Dispositions	-1,435,000.00		1,415,001.65
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	Acquisitions	680,000.00	-851,532.00	
		Dispositions	-3,840,000.00		4,823,211.90
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	1,500,000.00	-1,487,640.00	
		Dispositions	-1,500,000.00		1,724,430.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	66,922.00	-964,355.40	
		Dispositions	-66,922.00		496,518.90
C70450Y103	PAYPAL HLDGS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,700.00	-2,950,868.94	
		Dispositions	-21,700.00		3,887,690.12
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		418,774.20
C70932M107	PENNYMAC FINL SVCS INC NEW COM				
		Acquisitions	4,079.00	-210,598.40	
		Dispositions	-4,079.00		230,825.50
CG7S00T104	PENTAIR PLC COM USD0.01				
		Acquisitions	18,941.00	-848,510.74	
		Dispositions	-18,941.00		961,351.02
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030				
		Acquisitions	973,000.00	-968,806.37	
		Dispositions	-973,000.00		972,956.87
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	260,000.00	-257,220.60	
		Dispositions	-630,000.00		663,574.80
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049				
		Acquisitions	865,000.00	-958,903.00	
		Dispositions	-385,000.00		437,795.05
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	2,455,000.00	-2,505,122.70	
		Dispositions	-835,000.00		975,612.25
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060				
		Acquisitions	2,065,000.00	-2,218,300.35	
		Dispositions	-545,000.00		723,991.65
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG				
		Acquisitions	315,000.00	-427,366.80	
		Dispositions	-300,000.00		409,806.00
C713448108	PEPSICO INC COM				
		Acquisitions	7,600.00	-1,012,364.72	
		Dispositions	-22,850.00		2,965,468.98
C71377A103	PERFORMANCE FOOD GROUP CO COM				
		Acquisitions	36,700.00	-1,575,880.10	
		Dispositions	-36,700.00		873,042.14

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK94MR3	PFIZER INC 1.7% DUE 05-28-2030	Acquisitions	880,000.00	-877,263.20	
		Dispositions	-880,000.00		883,037.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,520,000.00	-2,522,882.60	
		Dispositions	-810,000.00		868,409.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	4,543,000.00	-4,563,543.48	
		Dispositions	-1,600,000.00		1,655,077.30
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	790,000.00	-973,324.20	
		Dispositions	-960,000.00		1,250,812.20
C717081103	PFIZER INC COM	Acquisitions	141,102.00	-5,006,435.28	
		Dispositions	-241,088.00		9,053,121.91
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	Acquisitions	530,000.00	-524,657.60	
		Dispositions	-270,000.00		272,956.50
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	Acquisitions	905,000.00	-900,112.95	
		Dispositions	-905,000.00		909,190.15
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	460,000.00	-543,908.60	
		Dispositions	-1,160,000.00		1,426,113.80
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	87,927.00	-7,216,678.52	
		Dispositions	-74,918.00		5,945,317.98
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030	Acquisitions	860,000.00	-836,874.60	
		Dispositions	-860,000.00		823,939.25
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	530,000.00	-603,339.30	
		Dispositions	-500,000.00		588,980.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,665,000.00	-1,961,436.10	
		Dispositions	-620,000.00		773,739.50
C718546104	PHILLIPS 66 COM				
		Acquisitions	13,164.00	-1,009,324.08	
		Dispositions	-45,575.00		2,980,037.52
SBM9ZDY0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050				
		Acquisitions	849,000.00	-885,210.95	
		Dispositions	-425,000.00		426,436.45
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	27,282.00	-2,105,697.94	
		Dispositions	-27,282.00		2,029,937.67
SBMFBJD7	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG				
		Acquisitions	570,000.00	-562,042.80	
		Dispositions	-570,000.00		541,311.90
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	31,625.00	-3,309,924.45	
		Dispositions	-31,625.00		2,986,812.15
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	200,000.00	-200,648.00	
		Dispositions	-695,000.00		692,395.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030				
		Acquisitions	2,880,000.00	-2,871,936.00	
		Dispositions	-2,880,000.00		2,863,273.80
C731068102	POLARIS INC				
		Acquisitions	5,082.00	-522,971.77	
		Dispositions	-3,382.00		314,840.33
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	6,655.00	-247,045.72	
		Dispositions	-54,411.00		2,022,268.95
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW				
		Acquisitions	1,315.00	-73,398.10	
		Dispositions	-34,476.00		1,483,148.04
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	315,000.00	-379,480.50	
		Dispositions	-700,000.00		799,547.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Acquisitions	15,669.00	-1,367,947.42	
		Dispositions	-15,669.00		1,655,236.99
SBD6JXP7	PPL CAP FDG INC 4% DUE 09-15-2047	Acquisitions	530,000.00	-531,375.50	
		Dispositions	-530,000.00		627,277.10
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	Acquisitions	1,965,000.00	-1,963,437.60	
		Dispositions	-1,965,000.00		2,244,123.35
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	7,840.00	-216,277.17	
		Dispositions	-7,840.00		207,328.24
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,200,769.25
C74251V102	PRINCIPAL FINL GROUP INC COM STK	Acquisitions	10,976.00	-428,061.28	
		Dispositions	-31,455.00		1,280,628.37
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG	Acquisitions	1,021,000.00	-1,018,549.60	
		Dispositions	-1,021,000.00		1,120,936.03
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Acquisitions	1,775,000.00	-1,841,618.55	
		Dispositions	-1,775,000.00		2,154,456.50
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	2,135,000.00	-2,338,569.15	
		Dispositions	-2,135,000.00		2,735,327.70
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	6,020.00	-776,665.35	
		Dispositions	-101,723.00		12,634,951.99
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	190,000.00	-235,282.70	
		Dispositions	-1,110,000.00		1,377,585.15
C743315103	PROGRESSIVE CORP OH COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-238,191.44	
		Dispositions	-3,200.00		259,186.97
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	470,000.00	-468,214.00	
		Dispositions	-470,000.00		463,960.50
SBHNBTT4	PROLOGIS L P 2.25% DUE 04-15-2030				
		Acquisitions	575,000.00	-571,153.25	
		Dispositions	-575,000.00		574,925.25
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	1,145,000.00	-1,142,746.70	
		Dispositions	-1,145,000.00		1,143,358.75
C743424103	PROOFPOINT INC COM				
		Acquisitions	1,500.00	-166,620.63	
		Dispositions	-1,500.00		151,066.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	413,000.00	-492,640.95	
		Dispositions	-570,000.00		738,765.60
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	1,105,000.00	-1,188,729.35	
		Dispositions	-735,000.00		853,003.70
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	355,000.00	-385,100.45	
		Dispositions	-2,820,000.00		3,063,253.00
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	610,000.00	-712,364.10	
		Dispositions	-840,000.00		1,031,086.20
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	14,447.00	-937,995.84	
		Dispositions	-14,447.00		880,727.35
C69360J107	PS BUSINESS PKS INC CALIF COM				
		Acquisitions	8,300.00	-1,326,808.09	
		Dispositions	-8,300.00		1,230,177.65
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	11,363.00	-634,459.00	
		Dispositions	-42,854.00		2,240,217.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	Acquisitions	2,995,000.00	-3,038,277.75	
		Dispositions	-230,000.00		263,952.60
C745867101	PULTE GROUP INC	Acquisitions	19,794.00	-702,779.69	
		Dispositions	-131,411.00		4,507,618.12
S9K5HKBU	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00
S9K57Q1U	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6824U	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1X04U	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,200.00
S9K1TT7U	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65G2U	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		7,755.00
S9K5KR8U	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6ARMU	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,000.00
S9K67NZU	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74QVU	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020				

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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		17,680.00
S9K23NKH	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K6390U	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CRWU	PUT SWO USD CSFPGB2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX5U	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,090.00
S9K6XV3U	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AZUU	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYRU	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6PHHU	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6D92U	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GG2U	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6KC1U	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00

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S9K7779U	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K2603U	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,850.00
S9K25FBU	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,500.00
S9K2AEDU	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NHHU	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,445.00
S9K29TDU	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,300.00
S9K1LU7U	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,805.00
S9K1QUPU	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,420.00
S9K5E51U	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5489U	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DDUJ	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6HL0U	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020				

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S9K6WGLU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PDMU	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K1TDKU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,250.00
S9K1VR5U	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,486.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,600.00
S9K62MRU	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VPDU	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX0U	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6Q10U	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7D08U	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DKKU	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00

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S9K7UUGU	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N3U	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28RYU	PUT SWO USD PNBPU33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00
S9K2AY5U	PUT SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,535.00
S9K2LUSU	PUT SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,081.00
S9K51NYU	PUT SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,400.00
S9K4XRBU	PUT SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,680.00
S9K5GRUU	PUT SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,440.00
S9K4VZKU	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,348.50
S9K4WKMU	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,353.20
S9K5EZ7U	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175869T4	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,280.33
S9K6HM3U	PUT SWO_CD X BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175129G8				

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		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,656.34
S9K6BTQU	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175889C7				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		898.69
S9K62SKU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		972.71
S9K64LQU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,160.47
S9K5XAFU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175249G3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		638.63
S9K5BNNU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175419A0				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,839.26
S9K5HNDU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175979R5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,381.43
S9K4UD9U	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,560.00
S9K4U71U	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,680.00
S9K5LE5U	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,610.00
S9K4VNNU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529D1				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,494.59
S9K4XQKU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529F6				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,518.55

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S9K6MHUU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,092.95
S9K6MHVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,175.75
S9K73ZAU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		982.38
S9K6CWVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175889D5	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,769.71
S9K65W8U	PUT SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175429J9	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,075.03
S9K5F46U	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,015.41
S9K5JHAU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,565.06
S9K5NBJU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,100.92
S9K5TJLU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 317564581	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		994.81
S9K59WHU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 31754ASD3	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,429.05
S9K53HWU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175ZY161	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		2,772.50
S9K5PCPU	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690				

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		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,520.00
S9K22ERU	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		1,344.00
S9K59PLU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,690.00
S9K5CKRU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,674.00
S9K4WB8U	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,808.00
S9K5QAUU	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,190.00
S9K6Q14U	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CAPU	PUT SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175259N5				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,532.33
S9K6EBPU	PUT SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175239F7				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		1,833.11
S9K62KPU	PUT SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175569P5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,115.76
S9K5AVDU	PUT SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175959A6				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,614.97
S9K24NKU	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		2,500.00

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S9K6BUVU	PUT SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175889A1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,079.71
S9K54CBU	PUT SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175649W4	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,728.05
S9K5VCKU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175129B9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,882.48
S9K52QVU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175599Q7	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,229.49
S9K2ACMU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		1,960.00
S9K2MXTU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		912.00
S9K57Q8U	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,540.00
S9K5SUVU	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K76LZU	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,710.00
S9K72ATU	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,572.50
S9K7AA1U	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,465.00
S9K4TE9U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				

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		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,154.72
S9K4UN2U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,649.27
S9K63RUU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,082.95
S9K65ABU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,187.37
S9K61WLU	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175149K5				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		890.06
S9K5KU9U	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 317554F57				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,139.20
S9K29KTU	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897				
		Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		2,120.00
S9K6VCMU	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038				
		Acquisitions	605,000.00	-751,022.80	
		Dispositions	-1,200,000.00		1,373,208.00
SBHxD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	680,000.00	-871,392.80	
		Dispositions	-1,030,000.00		1,265,340.40
SBJLPYN7	PVTPL ABBVIE INC 3.2% DUE 11-21-2029				
		Acquisitions	665,000.00	-688,986.55	
		Dispositions	-1,590,000.00		1,663,701.50
SBJLPYQ0	PVTPL ABBVIE INC 4.05% DUE 11-21-2039				
		Acquisitions	5,067,000.00	-5,724,628.18	
		Dispositions	-890,000.00		964,239.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQC6R2	PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO	Acquisitions	100,000.00	-127,640.00	
		Dispositions	-170,000.00		209,344.80
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019	Acquisitions	475,000.00	-533,954.75	
		Dispositions	-1,510,000.00		1,683,262.40
C00654GAA1	PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		520,102.00
C00131LAK1	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	Acquisitions	640,000.00	-638,969.60	
		Dispositions	-640,000.00		662,247.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050	Acquisitions	140,000.00	-139,452.60	
		Dispositions	-140,000.00		139,844.60
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	Dispositions	-377,766.50		363,730.42
		Free Receipt	1,737,766.50	1,306,991.41	
SBMHLJD5	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	Acquisitions	1,455,000.00	-1,479,574.60	
		Dispositions	-285,850.00		293,054.52
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	910,000.00	-943,205.90	
		Dispositions	-3,087.34		3,081.87
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053	Acquisitions	615,000.00	-593,044.95	
		Dispositions	-3,427,149.31		3,439,306.89
		Free Receipt	8,219,149.31	6,673,367.50	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	4,410,000.00	-4,404,113.80	
		Dispositions	-3,333,595.49		3,263,352.99
		Free Receipt	28,857,595.49	23,212,316.17	
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059	Acquisitions	1,495,000.00	-1,442,625.45	
		Dispositions	-348,798.38		342,292.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	22,768,798.38	16,889,643.46	
C05523RAE7	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	Acquisitions	1,165,000.00	-1,147,956.05	
		Dispositions	-295,000.00		299,100.50
SBMH1VY0	PVTPL BAXTER INTL INC SR NT 144A 3.95% DUE 04-01-2030/03-26-2020 BEO	Acquisitions	400,000.00	-398,524.00	
		Dispositions	-400,000.00		478,060.00
SBLCGBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO	Acquisitions	1,340,000.00	-1,362,200.45	
		Dispositions	-1,340,000.00		1,718,395.70
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	Acquisitions	775,000.00	-972,779.35	
		Dispositions	-2,803,000.00		3,625,023.22
SBKBP2K7	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	Acquisitions	2,400,000.00	-2,399,808.00	
		Dispositions	-2,400,000.00		2,519,568.00
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050	Acquisitions	3,452,000.00	-3,457,257.52	
		Dispositions	-1,665,000.00		1,471,718.05
C225313AM7	PVTPL CREDIT AGRICOLE S A 3.25% 01-14-2030	Acquisitions	1,250,000.00	-1,242,400.00	
		Dispositions	-1,250,000.00		1,368,087.50
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	9,000,000.00	-9,676,395.80	
		Dispositions	-4,670,000.00		5,411,560.85
SBJNYS74	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	Acquisitions	1,665,000.00	-1,838,473.70	
		Dispositions	-1,665,000.00		1,920,710.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Acquisitions	3,610,000.00	-3,571,517.40	
		Dispositions	-254,000.00		260,045.20
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	660,000.00	-932,078.65	
		Dispositions	-1,595,000.00		2,109,396.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD49Q4	PVTPL GAP INC SR SECD NT 144A 8.625% DUE05-15-2025/05-07-2020 BEO	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		733,000.00
SBMZ7407	PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	Acquisitions	6,655,000.00	-6,719,625.25	
		Dispositions	-2,455,000.00		2,782,871.35
C494386AD7	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO	Acquisitions	705,000.00	-719,100.00	
		Dispositions	-705,000.00		721,325.00
SBK90KN3	PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO	Acquisitions	340,000.00	-353,688.40	
		Dispositions	-695,000.00		763,885.75
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Acquisitions	2,470,000.00	-2,464,911.80	
		Dispositions	-2,470,000.00		2,644,801.90
SBJCRVP3	PVTPL MPLX LP 5.20% DUE 12-01-2047	Acquisitions	265,000.00	-292,496.40	
		Dispositions	-205,000.00		195,414.20
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	1,070,000.00	-1,096,780.20	
		Dispositions	-165,000.00		196,437.45
C654579AG6	PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-300,000.00		297,000.00
SBMFV959	PVTPL NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 BEO	Acquisitions	255,000.00	-276,833.10	
		Dispositions	-330.75		330.75
SBN7S9K0	PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	Acquisitions	7,603,000.00	-7,699,353.53	
		Dispositions	-245,000.00		253,977.55
SBN7RYL3	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	Acquisitions	1,235,000.00	-1,234,925.90	
		Dispositions	-455,000.00		472,986.15
SBL1LYB7	PVTPL OTIS WORLDWIDE CORP NT 3.112% 02-15-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-954,866.30	
		Dispositions	-155,000.00		148,211.00
SBL6K497	PVTPL RAYTHEON TECHNOLOGIES CORP 4.8% DUE 12-15-2043 BEO				
		Acquisitions	585,000.00	-746,992.35	
		Dispositions	-285,000.00		365,364.30
		Free Receipt	145,000.00	151,155.32	
SBJVHV54	PVTPL SANTANDER HLDGS USA INC CORP 3.244% 10-05-2026				
		Acquisitions	835,000.00	-843,667.30	
		Dispositions	-115,000.00		117,617.40
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	752,000.00	-958,172.92	
		Dispositions	-175,000.00		234,956.75
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	3,740,000.00	-4,072,221.60	
		Dispositions	-1,180,000.00		1,450,714.65
SBMBLZM2	PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO				
		Acquisitions	2,200,000.00	-2,184,116.00	
		Dispositions	-400,000.00		435,836.00
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				
		Acquisitions	851,000.00	-1,096,190.47	
		Dispositions	-495,000.00		706,305.60
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	310,000.00	-330,473.90	
		Dispositions	-838,000.00		869,924.92
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO				
		Dispositions	-275,000.00		270,006.00
		Free Receipt	6,483,000.00	4,958,438.47	
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Acquisitions	2,115,000.00	-2,172,823.70	
		Dispositions	-2,270.58		2,270.58
		Free Receipt	1,762,270.58	1,363,824.04	
C74736K101	QORVO INC COM				
		Acquisitions	2,000.00	-171,886.78	
		Dispositions	-27,100.00		2,955,927.98
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-426,568.60	
		Dispositions	-430,000.00		466,773.60
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	60,000.00	-78,448.00	
		Dispositions	-1,210,000.00		1,451,384.40
C747525103	QUALCOMM INC COM				
		Acquisitions	24,400.00	-2,170,211.34	
		Dispositions	-48,000.00		4,841,043.26
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	2,428.00	-126,410.63	
		Dispositions	-2,428.00		126,046.83
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	1,649.00	-192,467.96	
		Dispositions	-1,649.00		186,583.94
C74915M308	QURATE RETAIL INC CUM RED PFD SER A 8%				
		Dispositions	-459.15		41,053.46
		Free Receipt	459.15	48,382.50	
C74915M100	QURATE RETAIL INC				
		Acquisitions	42,550.00	-406,192.98	
		Dispositions	-42,550.00		390,089.41
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	1,135,000.00	-1,131,220.45	
		Dispositions	-1,135,000.00		1,244,872.90
C75513E101	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-18,678.40		1,178,262.76
		Free Receipt	18,678.40	932,612.51	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	5,799.00	-465,714.86	
		Dispositions	-12,150.00		1,192,701.70
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	38,500.00	-510,585.96	
		Dispositions	-38,500.00		611,129.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	7,841.00	-922,251.39	
		Dispositions	-21,259.00		1,939,944.98

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	7,203.00	-739,034.25	
		Dispositions	-20,249.00		2,002,984.72
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Acquisitions	3,779.00	-667,826.01	
		Dispositions	-3,779.00		605,974.22
C76131V202	RETAIL PPTYS AMER INC CL A	Acquisitions	54,052.00	-681,509.62	
		Dispositions	-54,052.00		368,146.45
C76169C100	REXFORD INDL RLTY INC COM	Acquisitions	8,606.00	-358,413.87	
		Dispositions	-8,606.00		382,960.29
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	845,000.00	-1,019,212.95	
		Dispositions	-630,000.00		835,277.60
C74967X103	RH COM	Acquisitions	800.00	-140,370.00	
		Dispositions	-800.00		87,278.47
C770323103	ROBERT HALF INTL INC COM	Acquisitions	15,093.00	-795,688.76	
		Dispositions	-15,093.00		809,897.52
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	226,000.00	-279,703.16	
		Dispositions	-5,361,000.00		5,361.00
C778296103	ROSS STORES INC COM	Acquisitions	2,800.00	-253,033.44	
		Dispositions	-9,400.00		826,920.56
C783549108	RYDER SYS INC COM	Acquisitions	8,389.00	-343,475.81	
		Dispositions	-8,389.00		354,619.45
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	2,000.00	-100,343.35	
		Dispositions	-2,000.00		70,374.28
C78409V104	S&P GLOBAL INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,340.00	-3,078,529.07	
		Dispositions	-13,800.00		4,549,895.66
C844741108	S.W. AIRL CO COM				
		Acquisitions	2,254.00	-102,493.72	
		Dispositions	-12,911.00		649,873.57
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	10,860.00	-2,359,100.73	
		Dispositions	-3,080.00		556,124.66
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	200,000.00	-199,734.00	
		Dispositions	-200,000.00		222,124.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	2,830.00	-756,815.35	
		Dispositions	-2,830.00		863,993.97
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	79,000.00	-1,663,037.18	
		Dispositions	-37,000.00		717,822.56
C80689H102	SCHNEIDER NATL INC WIS CL B CL B				
		Acquisitions	29,623.00	-689,712.36	
		Dispositions	-29,623.00		787,062.90
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	19,348.00	-919,222.29	
		Dispositions	-19,348.00		900,211.35
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	17,794.00	-716,295.82	
		Dispositions	-17,794.00		765,695.46
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,310,000.00	-1,518,738.70	
		Dispositions	-390,000.00		511,872.70
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	420,000.00	-498,094.80	
		Dispositions	-685,000.00		847,453.10
SBG0WNJ7	SHELL INTL FIN B V 2.375% DUE 11-07-2029				
		Acquisitions	335,000.00	-334,383.60	
		Dispositions	-5,795,000.00		5,813,040.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	2,550,000.00	-2,656,229.55	
		Dispositions	-1,030,000.00		992,074.30
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	5,755,000.00	-5,960,413.00	
		Dispositions	-4,045,000.00		4,448,083.75
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	1,310,000.00	-1,549,240.80	
		Dispositions	-615,000.00		767,351.65
C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	3,280.00	-2,213,789.81	
		Dispositions	-2,220.00		1,230,103.31
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	2,827,000.00	-2,855,856.35	
		Dispositions	-920,000.00		1,004,526.28
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	325,000.00	-355,676.75	
		Dispositions	-325,000.00		374,221.25
C827048109	SILGAN HLDGS INC COM	Acquisitions	14,862.00	-488,538.14	
		Dispositions	-24,436.00		902,293.99
C826919102	SILICON LABORATORIES INC COM	Acquisitions	2,000.00	-204,969.56	
		Dispositions	-2,000.00		196,814.27
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	1,775,000.00	-1,827,431.85	
		Dispositions	-2,345,000.00		2,353,846.60
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	27,300.00	-1,746,624.65	
		Dispositions	-43,300.00		4,131,619.82
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	3,100.00	-173,224.84	
		Dispositions	-3,100.00		180,529.03
C83088V102	SLACK TECHNOLOGIES INC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-55,832.18	
		Dispositions	-1,700.00		56,515.65
C831865209	SMITH A O CORP COM				
		Acquisitions	22,554.00	-989,709.12	
		Dispositions	-22,554.00		1,130,947.41
SBLGBMH4	SMUCKER J M CO FIXED 3.55% DUE 03-15-2050				
		Acquisitions	620,000.00	-621,867.10	
		Dispositions	-620,000.00		692,019.80
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Acquisitions	640,000.00	-632,716.80	
		Dispositions	-640,000.00		714,547.20
C835495102	SONOCO PROD CO COM				
		Acquisitions	1,497.00	-64,123.16	
		Dispositions	-1,497.00		74,974.45
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,445,000.00	-1,523,911.45	
		Dispositions	-605,000.00		678,582.74
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	390,000.00	-475,628.40	
		Dispositions	-790,000.00		935,777.00
C842587107	SOUTHERN CO COM STK				
		Acquisitions	1,918.00	-117,774.79	
		Dispositions	-1,918.00		104,641.07
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	370,000.00	-488,240.90	
		Dispositions	-1,235,000.00		1,638,072.50
SBMF11P3	SPIRIT RLTY L P 3.2% DUE 02-15-2031				
		Acquisitions	505,000.00	-499,960.10	
		Dispositions	-215,000.00		215,010.75
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	24,168.00	-517,336.32	
		Dispositions	-24,168.00		522,179.80
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM				
		Acquisitions	15,900.00	-1,006,707.77	
		Dispositions	-15,900.00		889,096.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C852857200	STAMPS COM INC COM NEW	Acquisitions	3,446.00	-670,345.08	
		Dispositions	-3,446.00		780,365.95
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	1,100.00	-158,486.32	
		Dispositions	-1,100.00		153,191.67
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-178,794.00	
		Dispositions	-180,000.00		203,819.40
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	245,000.00	-244,661.90	
		Dispositions	-670,000.00		754,548.30
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	485,000.00	-574,048.45	
		Dispositions	-330,000.00		407,457.60
C855244109	STARBUCKS CORP COM	Acquisitions	7,900.00	-722,370.12	
		Dispositions	-62,675.00		4,724,647.73
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	365,000.00	-339,304.00	
		Dispositions	-365,000.00		402,638.80
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	395,000.00	-462,110.50	
		Dispositions	-395,000.00		491,356.30
C857477103	STATE STR CORP COM	Acquisitions	46,423.00	-2,836,211.84	
		Dispositions	-46,423.00		2,938,411.22
C858119100	STEEL DYNAMICS INC COM	Acquisitions	18,748.00	-525,397.83	
		Dispositions	-91,019.00		2,778,481.57
C860630102	STIFEL FINL CORP COM	Acquisitions	3,270.00	-168,448.63	
		Dispositions	-3,270.00		174,244.62
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,388,807.60	
		Dispositions	-960,000.00		983,228.95
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030				
		Acquisitions	3,435,000.00	-3,461,655.20	
		Dispositions	-2,877,000.00		2,883,614.36
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	10,000.00	-10,665.90	
		Dispositions	-570,000.00		536,054.00
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	250,000.00	-273,372.50	
		Dispositions	-250,000.00		243,892.50
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	141,852.00	-3,442,337.26	
		Dispositions	-115,452.00		3,083,778.64
C871607107	SYNOPSYS INC COM				
		Acquisitions	6,300.00	-1,413,985.80	
		Dispositions	-23,810.00		3,496,495.31
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	370,000.00	-369,300.70	
		Dispositions	-370,000.00		353,556.50
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	450,000.00	-383,679.00	
		Dispositions	-200,000.00		242,168.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,630,000.00	-1,774,210.65	
		Dispositions	-930,000.00		1,267,895.55
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	5,810,000.00	-5,892,557.00	
		Dispositions	-365,000.00		377,220.20
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	29,393.00	-3,644,257.94	
		Dispositions	-60,146.00		8,311,474.94

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	216,000.00	-264,128.50	
		Dispositions	-600,000.00		720,606.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	432,000.00	-526,271.24	
		Dispositions	-155,000.00		193,723.65
SBM6CFV9	TARGET CORP 2.65% DUE 09-15-2030	Acquisitions	739,000.00	-787,716.18	
		Dispositions	-739,000.00		817,056.50
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	480,000.00	-559,881.60	
		Dispositions	-850,000.00		1,053,676.95
C87612E106	TARGET CORP COM STK	Acquisitions	20,646.00	-2,441,763.69	
		Dispositions	-39,346.00		5,230,257.62
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030	Acquisitions	1,430,000.00	-1,428,457.45	
		Dispositions	-700,000.00		740,454.10
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	855,000.00	-1,082,811.90	
		Dispositions	-285,000.00		358,307.70
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	281,000.00	-281,000.00	
		Dispositions	-281,000.00		281,000.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	1,336,000.00	-1,586,875.23	
		Dispositions	-230,000.00		284,912.50
CG87110105	TECHNI CN COM USD1	Acquisitions	54,300.00	-415,009.19	
		Dispositions	-97,700.00		862,770.68
SB899393	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	255,000.00	-264,585.45	
		Dispositions	-255,000.00		262,252.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,890.00	-1,444,089.75	
		Dispositions	-3,890.00		1,195,844.32
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	1,170,000.00	-1,417,889.00	
		Dispositions	-1,140,000.00		1,393,473.10
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	624,000.00	-781,903.81	
		Dispositions	-1,515,000.00		1,765,224.15
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,635,000.00	-2,136,178.30	
		Dispositions	-1,530,000.00		1,992,668.70
C88023U101	TEMPUR SEALY INTL INC COM				
		Acquisitions	1,800.00	-150,074.08	
		Dispositions	-1,800.00		80,688.14
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	20,700.00	-2,667,913.75	
		Dispositions	-16,200.00		2,134,845.51
C883556102	THERMO FISHER CORP				
		Acquisitions	9,316.00	-4,253,328.90	
		Dispositions	-296.00		128,826.71
C872540109	TJX COS INC COM NEW				
		Acquisitions	44,200.00	-2,158,671.64	
		Dispositions	-44,200.00		2,429,052.62
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	215,000.00	-273,409.05	
		Dispositions	-215,000.00		278,207.85
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	6,065,000.00	-6,015,607.85	
		Dispositions	-455,000.00		465,010.00
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	1,790,000.00	-1,790,000.00	
		Dispositions	-730,000.00		790,065.85
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG				
		Acquisitions	1,070,000.00	-1,065,602.30	
		Dispositions	-1,070,000.00		1,133,686.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL66P03	TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	Acquisitions	600,000.00	-608,180.87	
		Dispositions	-600,000.00		654,222.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	1,100.00	-160,084.75	
		Dispositions	-1,100.00		167,935.06
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-8,100.00		806,547.93
		Free Receipt	8,100.00	823,527.00	
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	Acquisitions	600,000.00	-703,476.00	
		Dispositions	-600,000.00		684,478.20
C89400J107	TRANSUNION COM	Acquisitions	36,400.00	-2,874,307.73	
		Dispositions	-43,600.00		4,006,287.87
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	1,325,000.00	-1,689,145.90	
		Dispositions	-710,000.00		893,527.90
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	Acquisitions	415,000.00	-522,697.20	
		Dispositions	-1,405,000.00		1,778,917.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	2,430,000.00	-2,412,888.80	
		Dispositions	-2,424,000.00		2,484,951.44
SBLGBPG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	Acquisitions	1,040,000.00	-1,038,336.00	
		Dispositions	-1,040,000.00		996,756.80
SBMG7677	TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030	Acquisitions	950,000.00	-947,254.50	
		Dispositions	-950,000.00		979,811.00
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-340,000.00		365,683.60
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-379,411.30	
		Dispositions	-295,000.00		413,860.75
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	340,000.00	-455,331.70	
		Dispositions	-670,000.00		876,768.30
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	21,845.00	-1,239,503.11	
		Dispositions	-47,467.00		3,255,983.32
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	4,972.00	-302,206.24	
		Dispositions	-4,972.00		280,548.83
C904708104	UNIFIRST CORP MASS COM				
		Acquisitions	390.00	-67,310.98	
		Dispositions	-1,890.00		296,040.14
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	385,000.00	-414,791.30	
		Dispositions	-385,000.00		436,004.80
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	1,137,000.00	-1,296,044.84	
		Dispositions	-442,000.00		512,672.94
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	260,000.00	-300,021.80	
		Dispositions	-78,000.00		90,680.44
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	305,000.00	-381,524.50	
		Dispositions	-2,090,000.00		595,900.80
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	1,100,000.00	-1,201,987.25	
		Dispositions	-270,000.00		313,418.70
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037				
		Acquisitions	430,000.00	-453,675.80	
		Dispositions	-330,000.00		382,248.90
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033				
		Acquisitions	0.00	0.00	
		Dispositions	-8,639.65		8,639.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	3,075,000.00	-3,711,132.95	
		Dispositions	-230,000.00		348,857.10
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	8,400,000.00	-9,774,767.31	
		Dispositions	-8,400,000.00		9,777,048.45
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	3,770,000.00	-5,200,063.97	
		Dispositions	-4,040,000.00		5,599,532.95
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	262,000.00	-304,947.04	
		Dispositions	-1,092,000.00		1,302,428.40
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	46,000.00	-56,178.42	
		Dispositions	-1,495,000.00		1,824,975.85
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	3,275.00	-341,214.89	
		Dispositions	-3,275.00		360,180.44
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	645,000.00	-708,242.25	
		Dispositions	-645,000.00		787,738.50
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	860,000.00	-1,027,881.40	
		Dispositions	-1,195,000.00		1,422,165.10
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	285,000.00	-388,477.80	
		Dispositions	-1,370,000.00		1,879,519.30
SBMFKVV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	Acquisitions	400,000.00	-396,628.00	
		Dispositions	-400,000.00		410,120.00
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	760,000.00	-750,242.30	
		Dispositions	-230,000.00		242,495.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,085,000.00	-1,143,623.25	
		Dispositions	-295,000.00		333,633.20
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,000.00	-3,714,029.17	
		Dispositions	-9,550.00		3,023,481.87
SBMDWV58	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		218,706.60
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Acquisitions	185,000.00	-190,148.55	
		Dispositions	-185,000.00		200,081.20
SBL57WY0	UPJOHN INC 4% DUE 06-22-2050				
		Acquisitions	400,000.00	-429,748.00	
		Dispositions	-400,000.00		450,268.00
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046				
		Acquisitions	1,248,000.00	-1,411,076.96	
		Dispositions	-155,000.00		180,843.15
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	170,000.00	-209,436.60	
		Dispositions	-970,000.00		1,244,801.10
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	558,000.00	-730,257.86	
		Dispositions	-580,000.00		809,830.80
SBWB7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045				
		Acquisitions	219,000.00	-253,227.51	
		Dispositions	-845,000.00		990,914.30
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	925,000.00	-1,158,442.25	
		Dispositions	-1,259,000.00		1,666,656.13
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,096.00	-284,359.81	
		Dispositions	-24,592.00		1,306,296.13
SBJVKHJ9	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029				
		Acquisitions	640,000.00	-690,080.00	
		Dispositions	-640,000.00		651,289.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM	Acquisitions	4,219.00	-45,181.65	
		Dispositions	-4,219.00		70,688.34
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	206,000.00	-229,247.10	
		Dispositions	-206,000.00		207,886.96
C92343E102	VERISIGN INC COM	Acquisitions	20,731.00	-4,324,494.26	
		Dispositions	-20,731.00		4,223,984.97
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,625,000.00	-2,614,368.75	
		Dispositions	-1,175,000.00		1,182,125.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	750,000.00	-825,670.10	
		Dispositions	-1,815,000.00		2,077,061.05
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	7,000,000.00	-7,916,789.55	
		Dispositions	-3,220,000.00		3,999,834.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	3,385,000.00	-4,196,566.70	
		Dispositions	-4,705,000.00		5,860,286.60
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	385,000.00	-500,099.60	
		Dispositions	-395,000.00		518,777.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,550,000.00	-2,070,013.30	
		Dispositions	-1,744,000.00		2,301,529.59
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	1,661,000.00	-2,301,444.92	
		Dispositions	-1,951,000.00		968,896.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047	Acquisitions	920,000.00	-1,319,470.55	
		Dispositions	-1,245,000.00		1,822,501.20
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	560,000.00	-695,336.00	
		Dispositions	-2,071,000.00		2,524,533.23
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	5,395,000.00	-7,065,615.45	
		Dispositions	-6,380,000.00		8,415,144.80
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,152,000.00	-2,944,394.82	
		Dispositions	-4,622,000.00		6,294,063.15
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	37,547.00	-2,161,247.00	
		Dispositions	-178,015.00		10,488,180.58
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	4,330,000.00	-4,411,089.50	
		Dispositions	-205,000.00		208,273.85
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Acquisitions	9,470,000.00	-9,410,379.30	
		Dispositions	-1,000,000.00		1,025,020.00
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	Acquisitions	705,000.00	-813,083.55	
		Dispositions	-3,205,000.00		3,843,784.85
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,175,000.00	-1,175,613.45	
		Dispositions	-685,000.00		678,170.55
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	21,360.00	-4,942,465.10	
		Dispositions	-3,000.00		845,500.27
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	1,025,000.00	-1,102,036.15	
		Dispositions	-1,025,000.00		1,142,722.33
C92556V106	VIATRIS INC	Acquisitions	385,000.00	-497,855.05	
		Dispositions	-895,000.00		1,164,793.30
		Dispositions	-6,960.83		119,949.55
		Free Receipt	6,960.83	104,851.25	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C925652109	VICI PTYS INC COM	Acquisitions	24,600.00	-622,162.69	
		Dispositions	-12,400.00		322,525.39
C928254101	VIRTU FINL INC CLA CLA	Acquisitions	33,519.00	-815,792.51	
		Dispositions	-33,519.00		905,193.53
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	Acquisitions	1,900,000.00	-1,897,245.00	
		Dispositions	-1,900,000.00		1,951,813.00
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	2,565,000.00	-2,577,151.60	
		Dispositions	-420,000.00		455,695.80
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	750,000.00	-913,814.15	
		Dispositions	-413,000.00		500,987.66
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Acquisitions	996,000.00	-1,207,333.02	
		Dispositions	-1,126,000.00		1,412,193.50
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	1,645,000.00	-2,122,941.45	
		Dispositions	-4,580,000.00		5,980,903.07
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	1,380,000.00	-1,303,559.55	
		Dispositions	-145,000.00		136,746.60
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	14,267.00	-318,292.42	
		Dispositions	-14,267.00		266,677.56
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	Acquisitions	200,000.00	-278,124.00	
		Dispositions	-200,000.00		262,580.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	335,000.00	-459,961.70	
		Dispositions	-1,115,000.00		1,493,656.70
C928881101	VONTIER CORP COM USD0.0001 WI				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,800.00	-166,442.96	
		Dispositions	-8,480.00		267,903.95
		Free Receipt	2,680.00	71,103.42	
C929089100	VOYA FINL INC COM				
		Acquisitions	9,794.00	-469,735.49	
		Dispositions	-56,777.00		2,754,134.76
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG				
		Acquisitions	945,000.00	-973,381.20	
		Dispositions	-220,000.00		226,740.80
C931427108	WALGREENS BOOTS ALLIANCE INC COM				
		Acquisitions	6,300.00	-264,854.10	
		Dispositions	-11,700.00		504,483.78
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038				
		Acquisitions	265,000.00	-313,171.70	
		Dispositions	-405,000.00		497,254.95
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG				
		Acquisitions	875,000.00	-1,090,509.40	
		Dispositions	-2,885,000.00		3,691,756.35
C931142103	WALMART INC COM				
		Acquisitions	24,900.00	-3,206,878.22	
		Dispositions	-25,800.00		3,256,905.28
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050				
		Acquisitions	730,000.00	-719,232.50	
		Dispositions	-485,000.00		505,819.25
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG				
		Acquisitions	2,260,000.00	-2,237,898.55	
		Dispositions	-220,000.00		223,786.20
C94106L109	WASTE MGMT INC DEL COM STK				
		Acquisitions	5,900.00	-691,560.69	
		Dispositions	-9,900.00		1,165,078.82
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045				
		Acquisitions	450,000.00	-542,145.30	
		Dispositions	-1,470,000.00		1,785,956.55
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	700,000.00	-833,185.75	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,255,000.00		1,543,100.00
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,210,000.00	-3,917,297.95	
		Dispositions	-2,435,000.00		3,107,840.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	445,000.00	-579,959.50	
		Dispositions	-1,645,000.00		2,099,738.20
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	655,000.00	-896,161.55	
		Dispositions	-790,000.00		1,096,207.70
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	11,550,000.00	-11,599,515.05	
		Dispositions	-945,000.00		1,002,145.20
C95000U2M4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	Acquisitions	9,363,000.00	-11,270,140.99	
		Dispositions	-2,695,000.00		3,711,317.25
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	Dispositions	-235,000.00		306,625.65
		Free Receipt	235,000.00	249,163.45	
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	56,000.00	-1,473,862.55	
		Dispositions	-56,000.00		1,608,554.19
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-514,560.00	
		Dispositions	-6,000.00		7,355.46
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	615,000.00	-749,751.24	
		Dispositions	-1,445,000.00		1,764,312.90
C950755108	WERNER ENTERPRISES INC COM	Acquisitions	8,974.00	-376,616.66	
		Dispositions	-8,974.00		397,543.44
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	3,946.00	-626,281.29	
		Dispositions	-6,246.00		1,230,717.12

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C959802109	WESTERN UNION CO	Acquisitions	72,963.00	-1,640,392.37	
		Dispositions	-72,963.00		1,626,380.54
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	985,000.00	-926,289.70	
		Dispositions	-2,050,000.00		738,000.00
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	300,000.00	-290,457.00	
		Dispositions	-300,000.00		128,250.00
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	Acquisitions	175,000.00	-157,683.75	
		Dispositions	-400,000.00		382,240.00
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030	Acquisitions	190,000.00	-189,810.00	
		Dispositions	-190,000.00		190,936.70
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050	Acquisitions	870,000.00	-865,145.40	
		Dispositions	-870,000.00		525,467.55
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-335,000.00		360,145.10
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	Acquisitions	985,000.00	-985,000.00	
		Dispositions	-985,000.00		1,012,889.45
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	170,000.00	-189,485.40	
		Dispositions	-1,625,000.00		1,703,006.05
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049	Acquisitions	320,000.00	-345,907.20	
		Dispositions	-1,000,000.00		1,098,884.65
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	1,500.00	-268,673.66	
		Dispositions	-1,500.00		271,792.54
C98389B100	XCEL ENERGY INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,307.00	-74,767.02	
		Dispositions	-1,307.00		79,064.16
C988498101	YUM BRANDS INC COM				
		Acquisitions	1,500.00	-138,561.99	
		Dispositions	-1,500.00		139,705.45
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	37,700.00	-1,001,445.79	
		Dispositions	-37,700.00		1,239,165.40
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	3,260.00	-815,362.13	
		Dispositions	-3,260.00		787,265.95
C98986T108	ZYNGA INC				
		Acquisitions	241,087.00	-1,896,969.95	
		Dispositions	-241,087.00		2,208,140.10

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

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0408V102	#REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	Acquisitions	1,800.00	-277,250.09	
		Free Delivery	-1,800.00		
C054561105	#REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020	Acquisitions	22,600.00	-561,924.09	
		Dispositions	-2,348.00		60,718.72
		Free Delivery	-153,355.00		
C40416M105	#REORG/ HD SUPPLY HLDGS INC CASH MERGER 12-24-2020	Acquisitions	7,010.00	-266,341.16	
		Dispositions	-34,210.00		1,141,935.98
C03748R754	#REORG/APARTMENT INVESTMENT REVERSE SPLIT APARTMENT INVST 2M19AK3 12-01-2020	Acquisitions	6,200.00	-161,395.20	
		Free Delivery	-6,200.00		
C269246401	#REORG/E TRADE STOCK MERGER MORGAN 2589402 02 OCT 2020	Acquisitions	43,300.00	-1,965,895.20	
		Dispositions	-62,900.00		3,040,984.64
CG47791101	#REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020	Acquisitions	2,500.00	-328,891.25	
		Free Delivery	-8,100.00		
CN59465109	#REORG/MYLAN NV STOCK MERGER VIATRIS INC 2M1JA33 11-17-2020	Acquisitions	9,700.00	-153,727.02	
		Dispositions	-29,700.00		451,612.61
C701877102	#REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021	Acquisitions	26,200.00	-467,364.17	
		Dispositions	-26,200.00		146,730.91
C755111507	#REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	Acquisitions	2,100.00	-286,443.61	
		Dispositions	-1,100.00		168,785.72
		Free Delivery	-8,000.00		
C98212B103	#REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021	Acquisitions	22,500.00	-280,734.79	
		Dispositions	-22,500.00		204,515.99
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	2,365,000.00	-2,471,445.30	
		Dispositions	-2,065,000.00		2,579,044.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	57,197.00	-2,430,305.86	
		Dispositions	-39,997.00		1,617,383.49
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	1,210,000.00	-1,205,837.60	
		Dispositions	-1,210,000.00		1,290,670.70
C88579Y101	3M CO COM	Acquisitions	26,554.00	-3,795,881.98	
		Dispositions	-6,854.00		1,113,860.47
C316773100	5TH 3RD BANCORP COM	Acquisitions	42,934.00	-1,182,690.04	
		Dispositions	-42,934.00		782,661.20
C002824100	ABBOTT LAB COM	Acquisitions	28,330.00	-2,969,445.37	
		Dispositions	-5,230.00		544,526.74
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,043,000.00	-2,923,524.33	
		Dispositions	-3,572,000.00		4,854,398.19
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	47,631.00	-4,511,352.84	
		Dispositions	-79,331.00		7,461,255.97
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	859,000.00	-1,013,680.77	
		Dispositions	-1,359,000.00		1,650,504.36
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	104,137.00	-6,644,065.62	
		Dispositions	-69,837.00		5,216,599.07
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	4,908.00	-439,139.97	
		Dispositions	-4,908.00		516,516.56
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	5,800.00	-513,636.48	
		Dispositions	-1,600.00		146,993.48
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	929,000.00	-929,000.00	
		Dispositions	-929,000.00		986,867.41
C00130H105	AES CORP COM				
		Acquisitions	35,972.00	-620,222.95	
		Dispositions	-155,888.00		2,688,162.34
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,607.00	-168,674.79	
		Dispositions	-2,607.00		183,263.15
C001055102	AFLAC INC COM				
		Acquisitions	25,300.00	-938,744.09	
		Dispositions	-5,100.00		221,138.03
C001084102	AGCO CORP COM				
		Acquisitions	5,008.00	-284,938.04	
		Dispositions	-9,508.00		713,496.51
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	980,000.00	-977,803.45	
		Dispositions	-370,000.00		405,331.30
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	1,860,000.00	-1,878,698.40	
		Dispositions	-450,000.00		487,368.80
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	360,000.00	-400,705.20	
		Dispositions	-360,000.00		433,857.60
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	430,000.00	-506,123.20	
		Dispositions	-600,000.00		673,506.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	37,637.00	-3,846,611.91	
		Dispositions	-36,337.00		4,430,308.04
C017175100	ALLEGHANY CORP DEL COM				
		Acquisitions	440.00	-250,470.06	
		Dispositions	-2,378.00		1,158,305.57
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	1,800.00	-87,924.46	
		Dispositions	-13,400.00		477,917.88

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	2,116.00	-88,798.93	
		Dispositions	-2,116.00		98,632.64
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	20,981.00	-749,934.32	
		Dispositions	-53,260.00		1,857,364.16
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	270,000.00	-299,594.70	
		Dispositions	-720,000.00		884,022.10
C020002101	ALLSTATE CORP COM	Acquisitions	46,441.00	-4,501,389.54	
		Dispositions	-52,341.00		5,213,472.20
C02005N100	ALLY FINL INC COM	Acquisitions	14,459.00	-329,811.05	
		Dispositions	-121,838.00		2,958,711.28
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030	Acquisitions	505,000.00	-503,616.30	
		Dispositions	-505,000.00		500,227.75
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,324.00	-1,965,126.56	
		Dispositions	-1,245.00		1,445,645.79
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	8,449.00	-12,556,049.13	
		Dispositions	-6,325.00		9,006,475.23
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,700.00	-455,024.00	
		Dispositions	-76,300.00		2,266,589.29
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	605,000.00	-600,147.90	
		Dispositions	-605,000.00		700,068.65
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	270,000.00	-333,852.30	
		Dispositions	-680,000.00		835,845.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,075,000.00	-1,405,602.50	
		Dispositions	-1,624,000.00		2,037,504.91
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	148,994.00	-5,749,559.18	
		Dispositions	-114,394.00		4,907,815.16
C02209SBJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030				
		Acquisitions	235,000.00	-234,269.15	
		Dispositions	-235,000.00		248,286.90
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,170,000.00	-1,182,158.90	
		Dispositions	-170,000.00		182,743.20
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	6,090,000.00	-6,061,894.75	
		Dispositions	-770,000.00		809,135.50
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	710,000.00	-905,066.50	
		Dispositions	-1,118,000.00		1,459,484.47
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	390,000.00	-516,929.40	
		Dispositions	-410,000.00		590,438.90
C023135106	AMAZON COM INC COM				
		Acquisitions	6,175.00	-14,505,788.66	
		Dispositions	-3,460.00		9,933,286.50
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	250,000.00	-305,655.00	
		Dispositions	-270,000.00		337,284.00
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	5,280,000.00	-7,050,528.20	
		Dispositions	-6,838,000.00		9,269,606.78
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	20,753.00	-1,267,578.23	
		Dispositions	-34,946.00		2,272,827.83
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	2,146.00	-182,225.23	
		Dispositions	-2,146.00		180,345.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	350,000.00	-369,250.00	
		Dispositions	-1,020,000.00		1,280,849.10
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	430,000.00	-532,499.10	
		Dispositions	-480,000.00		585,960.00
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	415,000.00	-464,106.95	
		Dispositions	-415,000.00		480,092.75
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	355,000.00	-430,110.90	
		Dispositions	-415,000.00		481,416.60
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	950,000.00	-957,210.50	
		Dispositions	-950,000.00		939,234.80
C03027X100	AMERICAN TOWER CORP	Acquisitions	8,000.00	-1,735,442.64	
		Dispositions	-8,000.00		1,967,606.50
C03076C106	AMERIPRISE FINL INC COM	Acquisitions	2,516.00	-392,686.73	
		Dispositions	-17,016.00		2,526,230.06
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	7,803.00	-686,229.73	
		Dispositions	-7,803.00		764,925.55
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	130,000.00	-147,162.60	
		Dispositions	-370,000.00		477,836.50
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	815,000.00	-810,876.10	
		Dispositions	-815,000.00		1,008,079.80
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,795,000.00	-4,414,569.45	
		Dispositions	-145,000.00		185,415.85
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030	Acquisitions	410,000.00	-519,703.70	
		Dispositions	-410,000.00		521,327.30
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	Acquisitions	670,000.00	-667,052.00	
		Dispositions	-670,000.00		720,330.40
SBM9D0T2	AMGEN INC 2.3% DUE 02-25-2031	Acquisitions	1,340,000.00	-1,481,114.25	
		Dispositions	-1,060,000.00		1,136,383.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	665,000.00	-662,619.30	
		Dispositions	-665,000.00		700,371.35
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	3,983,000.00	-4,017,570.28	
		Dispositions	-2,983,000.00		3,114,694.85
SBD5CM4	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	88,000.00	-107,792.96	
		Dispositions	-875,000.00		1,018,896.15
SBD5VZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,152,000.00	-1,497,382.40	
		Dispositions	-630,000.00		750,084.30
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	980,000.00	-1,247,538.60	
		Dispositions	-1,860,000.00		2,354,898.80
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039	Acquisitions	435,000.00	-597,859.65	
		Dispositions	-435,000.00		620,205.60
C031162100	AMGEN INC COM	Acquisitions	230,000.00	-320,268.10	
		Dispositions	-230,000.00		49,645.50
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	10,312.00	-2,309,757.74	
		Dispositions	-16,392.00		3,859,412.28
		Acquisitions	4,430,000.00	-4,545,437.55	
		Dispositions	-790,000.00		817,695.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654105	ANALOG DEVICES INC COM	Acquisitions	10,400.00	-1,236,457.41	
		Dispositions	-10,400.00		1,294,949.89
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	930,000.00	-1,111,331.40	
		Dispositions	-910,000.00		1,118,653.20
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	2,005,000.00	-2,775,153.25	
		Dispositions	-970,000.00		1,292,299.65
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,350,000.00	-1,743,674.25	
		Dispositions	-515,000.00		676,641.80
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	930,000.00	-1,048,072.80	
		Dispositions	-1,820,000.00		2,134,324.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,249,000.00	-1,425,542.54	
		Dispositions	-1,450,000.00		1,721,342.55
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	300,000.00	-352,404.00	
		Dispositions	-8,725,000.00		10,767,945.75
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,775,000.00	-4,516,748.70	
		Dispositions	-1,605,000.00		1,734,466.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,328,000.00	-4,085,325.44	
		Dispositions	-7,565,000.00		9,260,272.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	375,000.00	-446,377.50	
		Dispositions	-375,000.00		444,888.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	5,749,000.00	-6,414,235.73	
		Dispositions	-945,000.00		1,129,986.15
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,365,000.00	-2,631,220.45	
		Dispositions	-660,000.00		788,272.95
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	1,160,000.00	-1,170,358.80	
		Dispositions	-595,000.00		637,060.55
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	284,000.00	-319,928.28	
		Dispositions	-190,000.00		215,566.40
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	250,000.00	-290,167.50	
		Dispositions	-210,000.00		244,843.20
C036752103	ANTHEM INC COM				
		Acquisitions	5,930.00	-1,606,709.26	
		Dispositions	-6,310.00		1,909,129.73
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	435,000.00	-506,702.70	
		Dispositions	-870,000.00		1,054,558.95
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Acquisitions	3,185,000.00	-3,185,591.40	
		Dispositions	-485,000.00		509,395.50
CG0403H108	AON PLC				
		Dispositions	-1,800.00		319,674.40
		Free Receipt	1,800.00	277,250.09	
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	540,000.00	-538,765.70	
		Dispositions	-1,350,000.00		1,114,086.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	315,000.00	-321,158.25	
		Dispositions	-1,850,000.00		1,590,314.65
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	260,000.00	-280,584.20	
		Dispositions	-260,000.00		182,117.00
C03748R747	APARTMENT COM USD0.01 CLA(POST RE)				
		Acquisitions	98,000.00	-496,866.54	
		Dispositions	-103,007.23		516,935.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,007.23	161,395.20	
C03750L109	APARTMENT INCOME REIT CORP COM	Dispositions	-5,007.00		191,847.16
		Free Receipt	5,007.00	78,168.46	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	575,000.00	-573,357.75	
		Dispositions	-575,000.00		687,225.70
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	Acquisitions	200,000.00	-237,906.00	
		Dispositions	-134,000.00		156,785.36
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG	Acquisitions	1,565,000.00	-1,549,687.45	
		Dispositions	-270,000.00		272,216.70
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	7,635,000.00	-7,937,588.65	
		Dispositions	-735,000.00		723,306.15
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	964,000.00	-1,142,844.76	
		Dispositions	-2,045,000.00		2,459,894.55
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	500,000.00	-635,570.00	
		Dispositions	-2,315,000.00		2,654,918.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	2,720,000.00	-3,784,633.80	
		Dispositions	-1,120,000.00		1,507,439.95
C037833100	APPLE INC COM STK	Acquisitions	19,380.00	-4,733,244.04	
		Dispositions	-6,490.00		1,696,260.45
		Free Receipt	120,780.00		
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	900,000.00	-1,007,089.80	
		Dispositions	-467,000.00		518,558.17
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Acquisitions	2,310,000.00	-2,303,624.40	
		Dispositions	-325,000.00		321,028.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	1,000,000.00	-995,330.00	
		Dispositions	-150,000.00		158,656.50
C038222105	APPLIED MATERIALS INC COM	Acquisitions	33,689.00	-2,031,653.64	
		Dispositions	-68,889.00		3,991,373.78
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	Acquisitions	1,255,000.00	-1,255,000.00	
		Dispositions	-1,255,000.00		1,444,199.00
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	22,548.00	-722,015.99	
		Dispositions	-49,362.00		1,468,707.08
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	Acquisitions	400,000.00	-487,749.00	
		Dispositions	-400,000.00		527,012.00
C03966BAB7	ARCONIC ROLLED PRODUCTS CORPORATION TERM LOAN B 03-25-2027	Acquisitions	500,000.00	-497,500.00	
		Dispositions	-500,000.00		500,000.00
C042735100	ARROW ELECTR INC COM	Acquisitions	10,095.00	-669,105.93	
		Dispositions	-10,095.00		810,629.95
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	5,630.00	-131,433.15	
		Dispositions	-23,068.00		536,827.50
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	Acquisitions	230,000.00	-282,642.40	
		Dispositions	-335,000.00		406,311.45
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	1,755,000.00	-2,486,241.95	
		Dispositions	-130,000.00		206,347.70
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	6,500,000.00	-6,528,013.85	
		Dispositions	-3,695,000.00		3,762,186.80
SBMHWTS3	AT&T INC 2.75% DUE 06-01-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RK8	AT&T INC 3.5% DUE 02-01-2061	Acquisitions	1,205,000.00	-1,302,926.35	
		Dispositions	-1,205,000.00		1,280,523.60
SBMHWT6	AT&T INC 3.5% DUE 06-01-2041	Acquisitions	5,005,000.00	-4,992,134.70	
		Dispositions	-470,000.00		462,820.80
SBMHVV76	AT&T INC 3.65% DUE 06-01-2051	Acquisitions	7,270,000.00	-7,299,273.35	
		Dispositions	-2,985,000.00		3,097,750.55
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042	Acquisitions	3,910,000.00	-3,908,690.50	
		Dispositions	-1,180,000.00		1,242,717.80
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	180,000.00	-198,705.60	
		Dispositions	-420,000.00		451,848.60
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	1,530,000.00	-1,728,580.30	
		Dispositions	-2,816,000.00		1,274,195.38
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Acquisitions	2,620,000.00	-3,063,278.70	
		Dispositions	-1,892,000.00		2,100,825.22
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049	Acquisitions	590,000.00	-669,868.30	
		Dispositions	-1,790,000.00		2,030,392.10
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,623,961.05	
		Dispositions	-3,894,000.00		1,768,536.85
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039	Acquisitions	665,000.00	-787,869.40	
		Dispositions	-9,286,000.00		2,863,911.00
SBJ11ML9	AT&T INC 5.375% 10-15-2041	Acquisitions	1,510,000.00	-1,784,034.95	
		Dispositions	-3,335,000.00		2,163,834.90
		Acquisitions	490,000.00	-596,127.40	
		Dispositions	-490,000.00		37,720.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	295,000.00	-375,077.75	
		Dispositions	-4,845,000.00		4,243,749.97
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	225,000.00	-289,867.50	
		Dispositions	-225,000.00		18,699.75
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	735,000.00	-963,298.35	
		Dispositions	-985,000.00		1,381,155.20
C00206R102	AT&T INC COM	Acquisitions	84,911.00	-3,068,696.30	
		Dispositions	-166,407.00		5,338,695.47
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	300,000.00	-343,587.00	
		Dispositions	-40,000.00		45,316.40
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043	Acquisitions	4,305,000.00	-4,245,851.85	
		Dispositions	-330,000.00		328,567.80
SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	Acquisitions	290,000.00	-341,408.30	
		Dispositions	-290,000.00		364,469.10
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	630,000.00	-830,264.40	
		Dispositions	-1,175,000.00		1,486,767.62
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046	Acquisitions	430,000.00	-533,221.50	
		Dispositions	-11,584,000.00		874,707.84
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	31,935.00	-1,341,632.75	
		Dispositions	-86,335.00		2,532,853.37
C052769106	AUTODESK INC COM	Acquisitions	4,900.00	-919,326.33	
		Dispositions	-4,900.00		1,300,109.39
C053015103	AUTOMATIC DATA PROCESSING INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,100.00	-5,740,381.17	
		Dispositions	-11,800.00		1,720,634.82
C05329W102	AUTONATION INC COM				
		Acquisitions	2,905.00	-128,564.37	
		Dispositions	-12,172.00		684,095.08
C053332102	AUTOZONE INC COM				
		Acquisitions	341.00	-397,592.11	
		Dispositions	-935.00		998,905.01
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047				
		Acquisitions	185,000.00	-202,898.75	
		Dispositions	-475,000.00		569,881.25
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030				
		Acquisitions	1,560,000.00	-1,610,173.50	
		Dispositions	-625,000.00		660,718.75
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	1,300.00	-156,062.62	
		Dispositions	-1,300.00		155,056.80
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,521.00	-432,317.17	
		Dispositions	-16,121.00		778,562.40
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Acquisitions	1,445,000.00	-1,445,000.00	
		Dispositions	-1,445,000.00		1,493,712.25
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	355,000.00	-350,562.50	
		Dispositions	-3,465,000.00		3,633,518.10
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	805,000.00	-881,112.00	
		Dispositions	-985,000.00		1,028,312.85
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,615,000.00	-1,803,049.10	
		Dispositions	-1,116,000.00		1,198,481.22
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Acquisitions	1,430,000.00	-1,463,364.80	
		Dispositions	-1,430,000.00		1,716,837.35

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	1,110,000.00	-1,161,285.40	
		Dispositions	-756,000.00		898,211.63
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	955,000.00	-970,610.70	
		Dispositions	-265,000.00		264,403.75
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	1,755,000.00	-1,755,000.00	
		Dispositions	-165,000.00		168,336.30
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	270,000.00	-297,395.30	
		Dispositions	-1,050,000.00		1,044,918.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	5,210,000.00	-5,216,541.70	
		Dispositions	-640,000.00		666,662.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Acquisitions	12,640,000.00	-14,125,580.85	
		Dispositions	-2,700,000.00		3,365,819.35
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG	Acquisitions	920,000.00	-1,090,130.10	
		Dispositions	-3,245,000.00		3,838,656.68
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Acquisitions	1,275,000.00	-1,633,485.50	
		Dispositions	-3,975,000.00		5,007,704.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	835,000.00	-1,129,135.50	
		Dispositions	-888,000.00		1,207,016.27
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	210,000.00	-276,040.80	
		Dispositions	-240,000.00		346,154.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	235,000.00	-298,374.80	
		Dispositions	-435,000.00		557,180.40
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,135,000.00	-2,135,000.00	
		Dispositions	-2,135,000.00		2,125,024.00
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	210,000.00	-255,028.20	
		Dispositions	-1,900,000.00		2,241,845.20
SBMWZQF3	BANK AMER CORP FLTG RT 1.898% DUE 07-23-2031				
		Acquisitions	2,680,000.00	-2,683,217.75	
		Dispositions	-1,155,000.00		1,179,216.15
C06051GJB6	BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031				
		Acquisitions	7,410,000.00	-7,410,000.00	
		Dispositions	-7,410,000.00		7,800,874.60
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	173,847.00	-6,549,276.71	
		Dispositions	-108,473.00		4,186,884.26
C060505104	BANK OF AMERICA CORP				
		Acquisitions	10,945.00	-265,254.19	
		Dispositions	-10,945.00		265,868.74
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	13,760,000.00	-14,113,131.10	
		Dispositions	-315,000.00		328,683.60
SBMT6SN1	BARCLAYS PLC 3.564% DUE 09-23-2035				
		Acquisitions	2,950,000.00	-2,949,078.40	
		Dispositions	-2,720,000.00		2,819,160.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	1,570,000.00	-2,034,796.70	
		Dispositions	-865,000.00		1,085,794.90
SBL57W95	BARCLAYS PLC FIXED 2.645% DUE 06-24-2031				
		Acquisitions	870,000.00	-864,397.20	
		Dispositions	-870,000.00		898,762.20
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,200.00	-275,384.92	
		Dispositions	-3,200.00		275,516.46
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-990,000.00		1,235,044.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	1,855,000.00	-2,355,574.20	
		Dispositions	-1,425,000.00		1,804,860.60
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	957,000.00	-1,189,093.38	
		Dispositions	-1,620,000.00		2,099,185.05
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	2,440,000.00	-2,498,398.60	
		Dispositions	-290,000.00		340,346.90
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030	Acquisitions	470,000.00	-469,530.00	
		Dispositions	-470,000.00		450,678.30
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	780,000.00	-995,889.20	
		Dispositions	-260,000.00		338,304.20
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	780,000.00	-984,473.10	
		Dispositions	-1,775,000.00		2,146,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B	Acquisitions	23,694.00	-4,465,726.01	
		Dispositions	-24,745.00		4,571,731.09
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01	Acquisitions	10,509.00	-513,496.58	
		Dispositions	-25,809.00		935,444.44
C086516101	BEST BUY INC COM STK	Acquisitions	33,484.00	-2,616,101.48	
		Dispositions	-28,484.00		2,657,493.41
C090572207	BIO RAD LABS INC CL A	Acquisitions	279.00	-139,419.33	
		Dispositions	-279.00		147,052.79
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	12,767.00	-3,784,489.23	
		Dispositions	-22,357.00		6,299,074.85
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,806,645.60	
		Dispositions	-690,000.00		693,139.20
SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036				
		Acquisitions	640,000.00	-893,299.20	
		Dispositions	-640,000.00		952,759.30
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	245,000.00	-278,266.10	
		Dispositions	-1,135,000.00		1,327,227.55
SBL1J5Y1	BLACKROCK INC 2.4% DUE 04-30-2030				
		Acquisitions	965,000.00	-964,228.00	
		Dispositions	-965,000.00		1,011,841.10
C093671105	BLOCK H & R INC COM				
		Acquisitions	15,041.00	-259,790.50	
		Dispositions	-15,041.00		216,604.15
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	905,000.00	-902,341.90	
		Dispositions	-1,820,000.00		1,836,401.95
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	7,080,000.00	-7,917,620.80	
		Dispositions	-2,675,000.00		3,215,078.55
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	495,000.00	-468,359.10	
		Dispositions	-3,030,000.00		2,914,044.10
SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030				
		Acquisitions	2,590,000.00	-2,948,385.30	
		Dispositions	-1,300,000.00		1,562,561.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	2,665,000.00	-2,746,721.50	
		Dispositions	-480,000.00		573,537.60
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	11,690,000.00	-12,719,870.15	
		Dispositions	-6,040,000.00		7,516,647.20
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,374.00	-2,170,220.38	
		Dispositions	-2,126.00		3,757,635.28

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C099724106	BORG WARNER INC COM	Acquisitions	4,500.00	-156,623.09	
		Dispositions	-15,900.00		548,559.00
SBLB65N1	BP CAP MKTS AMER 1.749% DUE 08-10-2030	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		754,312.95
SBHNZLH4	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Acquisitions	24,000.00	-25,244.40	
		Dispositions	-1,009,000.00		1,057,563.17
SBH4K3S3	BP CAP MKTS AMER INC 3.119% 05-04-2026	Acquisitions	224,000.00	-237,646.08	
		Dispositions	-224,000.00		237,471.36
SBJ68679	BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026	Acquisitions	14,000.00	-15,039.50	
		Dispositions	-14,000.00		15,068.34
C10922N103	BRIGHTHOUSE FINL INC COM	Acquisitions	51,470.00	-1,733,653.90	
		Dispositions	-53,621.00		1,614,685.27
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-370,970.25	
		Dispositions	-560,000.00		751,189.60
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	160,797.00	-9,939,456.05	
		Dispositions	-97,597.00		5,761,259.25
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	28,840.00	-352,972.38	
		Dispositions	-28,840.00		353,570.58
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	197,000.00	-226,055.53	
		Dispositions	-500,000.00		594,075.00
C11135F101	BROADCOM INC COM	Acquisitions	9,580.00	-3,316,739.96	
		Dispositions	-11,170.00		2,981,969.22
C117043109	BRUNSWICK CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,489.00	-918,777.38	
		Dispositions	-15,489.00		953,868.97
C101121101	BSTN PPTYS INC				
		Acquisitions	27,631.00	-2,361,784.63	
		Dispositions	-27,631.00		2,363,714.50
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049				
		Acquisitions	125,000.00	-142,497.50	
		Dispositions	-330,000.00		434,692.50
C12008R107	BUILDERS FIRSTSOURCE INC COM STK				
		Acquisitions	5,826.00	-177,426.13	
		Dispositions	-5,826.00		187,272.63
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045				
		Acquisitions	540,000.00	-683,089.20	
		Dispositions	-720,000.00		873,023.40
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051				
		Acquisitions	1,990,000.00	-1,999,428.20	
		Dispositions	-490,000.00		491,935.50
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048				
		Acquisitions	560,000.00	-666,022.40	
		Dispositions	-998,000.00		1,257,381.50
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .08% FROM 04-24-2020 TO 04-27-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-22-2020 TO 12-23-2020				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-10-2020 TO 12-11-2020				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-14-2020 TO 12-15-2020				
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-24-2020 TO 12-28-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .1% FROM 03-18-2020 TO 03-19-2020	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-12-2020 TO 11-13-2020	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-11-2020 TO 12-14-2020	Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-15-2020 TO 12-16-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-16-2020 TO 12-17-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-17-2020 TO 12-18-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-18-2020 TO 12-21-2020	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-21-2020 TO 12-22-2020	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-03-2020 TO 11-04-2020	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-10-2020 TO 11-12-2020	Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-04-2020 TO 09-08-2020	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2020 TO 11-10-2020				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-16-2020 TO 11-17-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-04-2020 TO 11-05-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-05-2020 TO 11-06-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-06-2020 TO 11-09-2020				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 12-23-2020 TO 12-24-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-28-2020 TO 12-29-2020				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-30-2020 TO 12-31-2020				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 08-03-2020 TO 08-04-2020				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-29-2020 TO 12-30-2020				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	145,024.00	-2,800,951.14	
		Dispositions	-145,024.00		2,676,221.19
S9K5HHPU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K57Q9U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6832U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1XT1U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,992.00
S9K1TN8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65W7U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,745.00
S9K5KZZU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6AQUU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,200.00
S9K67NWU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74PSU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23LUU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K64LMU	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CPYU	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020				

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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		2,283.75
S9K5TX3U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,600.00
S9K6X09U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AVSU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYNU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D72U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GK7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6PLMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6KZZU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00
S9K7778U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K26T3U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K25DLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,910.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K2ABTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NLFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,412.50
S9K29RFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9K1LQ2U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,080.00
S9K1QXUU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9K5ES9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5479U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6WGMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K6HL5U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PBLU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,025.00
S9K1VK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1TBGU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,552.00
S9K1SEWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,938.00
S9K62LJU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VGLU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX1U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6QS6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DZ8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DLBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00
S9K7UUTU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28TQU	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00

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S9K6AVBU	CALL SWO_CD X BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,750.00
S9K2AV4U	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,198.00
S9K2LKJU	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,438.00
S9K2KETU	CALL SWO_CD X BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9K2LQGU	CALL SWO_CD X BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,110.00
S9K4XMZU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,730.00
S9K5368U	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,250.00
S9K51NFU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,900.00
S9K5DF4U	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,965.00
S9K5GRRU	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,160.00
S9K5JAUU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,914.00
S9K5NBMU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				

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		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,096.00
S9K5PCEU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,669.00
S9K6JA6U	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9K5VLZU	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,841.00
S9K6395U	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,305.00
S9K4VLQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,786.76
S9K4WEQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,305.65
S9K5DB8U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,411.70
S9K5EL5U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,011.94
S9K6PYLU	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9C0				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,415.68
S9K6HK9U	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175429F7				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,661.98
S9K62KEU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,459.07

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S9K64LPU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,574.92
S9K5HRLU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31752W9B2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,941.47
S9K5BLNU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31754AS43	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,133.54
S9K5WP3U	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175879A3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,346.52
S9K63LBU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175889Q6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,666.07
S9K23JZU	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,700.00
S9K2KGHU	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,184.00
S9K4VAXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		5,018.00
S9K53HXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9K4U15U	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,860.00
S9K5WW4U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9K5WX8U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				

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		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,697.50
S9K62WHU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9K5HGRU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,816.00
S9K5LA7U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,220.00
S9K63MZU	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,930.00
S9K4VWXU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529E9				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,045.23
S9K4XTFU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,238.99
S9K6MHPU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,738.79
S9K6MHSU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,821.59
S9K6MS6U	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,688.47
S9K6CXXU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 317558AS3				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,770.24
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175DA464				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,445.45

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S9K65G3U	CALL SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175749T0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,488.50
S9K5JAMU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,312.80
S9K5NCPU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,102.58
S9K5F16U	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175539V9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,660.18
S9K5TLUU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175879H8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,533.67
S9K6KB8U	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,885.00
S9K59SQU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 317554FA6	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,739.86
S9K53JFU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175575A0	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,317.49
S9K22XYU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,246.00
S9K22FJU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		2,560.00
S9K26EFU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,180.00
S9K25BHU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,468.00
S9K4VSQU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9K59UCU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,536.00
S9K5CHGU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,510.00
S9K5QAJU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,900.00
S9K5VHNU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,754.00
S9K6SBMU	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		5,250.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CKFU	CALL SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175129E3				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,762.55
S9K6D91U	CALL SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175469A9				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,949.39
S9K62LDU	CALL SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175429G5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,518.67
S9K5AULU	CALL SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175779H9				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,642.68

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S9K24QJU	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,500.00
S9K2LRUU	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,760.00
S9K66S7U	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,955.00
S9K68FJU	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		4,550.00
S9K6AA1U	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,000.00
S9K6P23U	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9D8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		7,398.09
S9K6BUUU	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 317554AD5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,428.35
S9K5347U	CALL SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175AB9A1	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,289.46
S9K5VGQU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 31754F8A0	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,364.80
S9K5JANU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175549G0	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,286.62
S9K52SWU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175589V8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		8,881.09
S9K2AABU	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560				

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		Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		3,800.00
S9K2ME0U	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,615.00
S9K2KJNU	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,806.00
S9K57N4U	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K6MHTU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,223.75
S9K5SXVU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,045.00
S9K5W86U	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,950.00
S9K69ZSU	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		950.00
S9K65X4U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		4,255.00
S9K6CWWU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,400.00
S9K6EALU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,670.00
S9K6PZBU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,320.00

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S9K7149U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,380.00
S9K6Q15U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,050.00
S9K4TC2U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,242.11
S9K4UR6U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,769.75
S9K6Q11U	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		6,679.16
S9K79WBU	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,119.35
S9K63GVU	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,751.04
S9K6412U	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,401.76
S9K61WJU	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175259H8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,223.84
S9K5KF1U	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 31754FDA4	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,343.50
S9K29MEU	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		4,664.00
S9K26Q1U	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715				

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		Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		3,820.00
S9K2LWHU	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,580.00
S9K64T3U	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,762.50
S9K6VBAU	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,249.00
C133131102	CAMDEN PPTY TR SH BEN INT	Acquisitions	8,200.00	-867,754.88	
		Dispositions	-17,200.00		1,563,247.29
SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG	Acquisitions	1,750,000.00	-1,764,657.10	
		Dispositions	-995,000.00		1,030,877.40
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048	Acquisitions	265,000.00	-343,100.80	
		Dispositions	-310,000.00		417,433.60
C134429109	CAMPBELL SOUP CO COM	Acquisitions	6,057.00	-294,645.45	
		Dispositions	-6,057.00		292,504.96
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Acquisitions	910,000.00	-1,129,376.65	
		Dispositions	-96,000.00		112,704.84
SBLK24D3	CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030	Acquisitions	425,000.00	-424,158.50	
		Dispositions	-425,000.00		422,938.75
C14040H105	CAPITAL ONE FINL CORP COM	Acquisitions	5,919.00	-358,943.94	
		Dispositions	-12,386.00		682,115.90
C14149Y108	CARDINAL HLTH INC	Acquisitions	78,413.00	-3,918,937.30	
		Dispositions	-69,883.00		3,553,515.39

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C142339100	CARLISLE COMPANIES INC COM	Acquisitions	3,615.00	-441,501.56	
		Dispositions	-11,780.00		1,649,152.19
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040	Acquisitions	5,880,000.00	-5,846,113.00	
		Dispositions	-1,205,000.00		1,018,068.65
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Acquisitions	7,952.00	-238,150.81	
		Dispositions	-7,952.00		232,988.44
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	Acquisitions	3,575,000.00	-3,617,867.75	
		Dispositions	-530,000.00		622,486.95
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	21,500.00	-1,890,326.68	
		Dispositions	-16,300.00		1,509,957.88
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	13,100.00	-823,685.71	
		Dispositions	-57,219.00		2,668,801.72
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	270,000.00	-299,498.10	
		Dispositions	-355,000.00		399,609.30
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	10,348,000.00	-10,348,000.00	
		Dispositions	-9,030,000.00		9,030,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	721,000.00	-721,000.00	
		Dispositions	-281,000.00		281,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,058,000.00	-3,058,000.00	
		Dispositions	-2,886,000.00		2,886,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	518,000.00	-518,000.00	
		Dispositions	-149,000.00		149,000.00
S9D79JUJ	CCP RECEIVABLE FROM CSFB NEW YORK				

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		Acquisitions	287,000.00	-287,000.00	
		Dispositions	-287,000.00		287,000.00
C12508E101	CDK GLOBAL INC COM				
		Acquisitions	2,311.00	-107,064.95	
		Dispositions	-2,311.00		103,674.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	220,000.00	-268,285.60	
		Dispositions	-1,675,000.00		1,493,771.74
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	4,300.00	-298,071.66	
		Dispositions	-4,300.00		506,695.04
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	210,000.00	-245,595.00	
		Dispositions	-2,773,000.00		2,079,643.00
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	240,000.00	-303,247.20	
		Dispositions	-630,000.00		352,800.00
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	95,000.00	-94,809.05	
		Dispositions	-90,000.00		99,808.70
C156700106	CENTURYLINK INC COM				
		Acquisitions	68,800.00	-909,059.25	
		Dispositions	-162,100.00		1,596,698.71
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	4,100.00	-149,650.08	
		Dispositions	-4,100.00		156,024.98
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	705,000.00	-814,044.20	
		Dispositions	-2,780,000.00		3,023,136.75
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	820,000.00	-944,886.00	
		Dispositions	-2,335,000.00		2,713,264.55
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	305,000.00	-399,937.35	
		Dispositions	-640,000.00		884,252.05

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SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,585,000.00	-2,110,484.10	
		Dispositions	-805,000.00		1,099,526.20
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	165,000.00	-235,461.60	
		Dispositions	-185,000.00		272,046.30
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,805,000.00	-3,260,272.20	
		Dispositions	-1,472,000.00		1,750,078.73
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG	Acquisitions	1,540,000.00	-1,565,273.65	
		Dispositions	-1,540,000.00		1,599,094.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	3,630,000.00	-3,953,357.95	
		Dispositions	-7,020,000.00		7,267,441.80
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	2,045,000.00	-2,482,769.75	
		Dispositions	-3,215,000.00		3,919,731.35
C163851108	CHEMOURS CO COM	Acquisitions	6,185.00	-99,426.59	
		Dispositions	-6,185.00		132,801.20
C166764100	CHEVRON CORP COM	Acquisitions	43,100.00	-3,834,401.23	
		Dispositions	-60,138.00		5,265,115.75
SBLB4P80	CHEVRON CORP NEW 2.978% DUE 05-11-2040	Acquisitions	520,000.00	-547,853.65	
		Dispositions	-245,000.00		279,111.35
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	2,370,000.00	-2,400,851.70	
		Dispositions	-1,345,000.00		1,481,442.90
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	970.00	-834,479.50	
		Dispositions	-970.00		649,836.23
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-697,529.40	
		Dispositions	-290,000.00		410,553.00
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO				
		Acquisitions	230,000.00	-288,295.50	
		Dispositions	-190,000.00		241,830.10
C125523100	CIGNA CORP NEW COM				
		Acquisitions	10,557.00	-2,049,741.99	
		Dispositions	-10,557.00		2,059,991.20
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028				
		Acquisitions	2,455,000.00	-2,798,787.10	
		Dispositions	-2,455,000.00		2,759,963.90
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	725,000.00	-915,107.10	
		Dispositions	-625,000.00		816,241.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,900,000.00	-2,401,522.50	
		Dispositions	-1,065,000.00		1,383,118.80
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	2,255,000.00	-2,305,969.65	
		Dispositions	-1,465,000.00		1,566,237.90
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	1,015,000.00	-1,511,643.85	
		Dispositions	-1,670,000.00		2,554,271.10
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	67,844.00	-2,806,306.47	
		Dispositions	-45,144.00		2,055,432.67
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	1,640,000.00	-1,655,565.75	
		Dispositions	-1,640,000.00		1,689,783.75
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031				
		Acquisitions	3,251,000.00	-3,251,000.00	
		Dispositions	-3,251,000.00		3,744,545.78
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,010,000.00	-1,204,277.35	
		Dispositions	-4,400,000.00		5,756,711.75

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SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	4,405,000.00	-6,062,308.05	
		Dispositions	-480,000.00		692,832.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	400,000.00	-608,956.00	
		Dispositions	-400,000.00		649,108.00
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	124,390.00	-5,986,225.62	
		Dispositions	-224,217.00		13,072,900.74
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	3,450,000.00	-3,520,136.50	
		Dispositions	-725,000.00		786,639.50
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	930,000.00	-1,068,525.85	
		Dispositions	-280,000.00		325,886.40
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	Acquisitions	735,000.00	-812,807.10	
		Dispositions	-1,520,000.00		1,499,805.00
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	13,529.00	-337,381.06	
		Dispositions	-128,323.00		3,769,558.78
C177376100	CITRIX SYS INC COM	Acquisitions	35,715.00	-5,005,795.99	
		Dispositions	-30,815.00		4,265,939.40
C125896100	CMS ENERGY CORP COM	Acquisitions	2,477.00	-144,817.61	
		Dispositions	-2,477.00		144,649.94
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	2,500,000.00	-2,498,400.00	
		Dispositions	-1,200,000.00		1,207,078.80
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060	Acquisitions	1,095,000.00	-1,094,189.70	
		Dispositions	-1,095,000.00		1,131,270.80
SBL63CG9	COCA COLA CO 3.45% DUE 03-25-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-523,241.25	
		Dispositions	-525,000.00		607,362.00
C191216100	COCA COLA CO COM				
		Acquisitions	108,093.00	-5,506,351.07	
		Dispositions	-54,693.00		2,553,532.79
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	2,320,000.00	-2,313,782.80	
		Dispositions	-1,020,000.00		1,063,646.55
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	135,000.00	-168,781.95	
		Dispositions	-135,000.00		184,563.90
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	12,776.00	-866,684.19	
		Dispositions	-15,842.00		1,137,322.17
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	2,170,000.00	-2,896,107.50	
		Dispositions	-5,135,000.00		6,960,906.30
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031				
		Acquisitions	1,900,000.00	-1,893,597.00	
		Dispositions	-1,900,000.00		1,890,739.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	6,905,000.00	-7,000,316.70	
		Dispositions	-585,000.00		581,665.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	560,000.00	-562,583.70	
		Dispositions	-560,000.00		579,045.60
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040				
		Acquisitions	5,975,000.00	-6,767,225.15	
		Dispositions	-1,150,000.00		1,402,269.75
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	1,385,000.00	-1,726,653.30	
		Dispositions	-1,520,000.00		1,846,733.20
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	755,000.00	-933,655.45	
		Dispositions	-755,000.00		965,756.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	1,010,000.00	-1,269,570.00	
		Dispositions	-1,010,000.00		1,265,033.25
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	2,275,000.00	-2,869,742.95	
		Dispositions	-1,370,000.00		1,770,684.00
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	415,000.00	-540,180.60	
		Dispositions	-415,000.00		565,740.45
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	610,000.00	-834,506.70	
		Dispositions	-3,615,000.00		5,195,406.30
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038	Acquisitions	220,000.00	-346,869.60	
		Dispositions	-795,000.00		1,225,734.90
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Acquisitions	2,622,000.00	-2,662,034.76	
		Dispositions	-2,622,000.00		2,925,005.20
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	2,370,000.00	-2,842,458.80	
		Dispositions	-1,375,000.00		1,555,384.60
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	335,000.00	-408,247.75	
		Dispositions	-2,360,000.00		2,887,846.95
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	195,000.00	-294,785.40	
		Dispositions	-485,000.00		771,668.95
C200340107	COMERICA INC COM	Acquisitions	50,856.00	-2,302,175.48	
		Dispositions	-54,991.00		2,759,809.25
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	320,000.00	-419,030.40	
		Dispositions	-270,000.00		332,567.10
SBMDH120	CONCHO RES INC 4.85% DUE 08-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	562,000.00	-606,319.32	
		Dispositions	-980,000.00		1,181,892.60
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047				
		Acquisitions	217,000.00	-243,460.60	
		Dispositions	-1,060,000.00		865,018.40
SBMGMCT6	CONCHO RES INC FIXED 2.4% DUE 02-15-2031				
		Acquisitions	570,000.00	-568,637.70	
		Dispositions	-570,000.00		569,737.80
C20826FAC0	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044				
		Acquisitions	350,000.00	-412,177.50	
		Dispositions	-965,000.00		1,156,987.90
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	56,519.00	-2,025,598.38	
		Dispositions	-125,072.00		5,058,207.33
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	550,000.00	-815,684.25	
		Dispositions	-485,000.00		685,219.35
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046				
		Acquisitions	415,000.00	-486,313.60	
		Dispositions	-285,000.00		329,383.05
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				
		Acquisitions	545,000.00	-624,744.40	
		Dispositions	-705,000.00		789,891.75
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	425,000.00	-507,199.25	
		Dispositions	-425,000.00		557,791.25
C209115104	CONS EDISON INC COM				
		Acquisitions	818.00	-72,957.83	
		Dispositions	-818.00		64,826.34
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	250,000.00	-229,545.00	
		Dispositions	-250,000.00		301,152.50
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	495,000.00	-645,821.55	
		Dispositions	-495,000.00		631,042.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	Acquisitions	565,000.00	-560,965.90	
		Dispositions	-565,000.00		570,853.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	1,190,000.00	-1,179,873.10	
		Dispositions	-446,000.00		415,234.92
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	350,000.00	-196,000.00	
		Dispositions	-350,000.00		276,500.00
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	1,200,000.00	-1,252,935.70	
		Dispositions	-3,069,000.00		1,860,910.00
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	315,000.00	-434,961.45	
		Dispositions	-315,000.00		454,961.90
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,201,000.00	-1,716,613.99	
		Dispositions	-885,000.00		1,276,073.65
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	300,000.00	-406,257.00	
		Dispositions	-1,715,000.00		2,364,871.67
C21871D103	CORELOGIC INC-W/I COM STK	Acquisitions	10,209.00	-367,985.05	
		Dispositions	-10,209.00		690,233.96
C22002T108	CORP OFFICE PPTYS TR COM	Acquisitions	7,353.00	-167,931.64	
		Dispositions	-53,314.00		1,307,668.79
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	5,075,000.00	-5,061,991.24	
		Dispositions	-805,000.00		831,122.25
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	9,870.00	-3,036,452.34	
		Dispositions	-9,870.00		3,067,373.67
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	Acquisitions	1,000,000.00	-998,290.00	
		Dispositions	-1,000,000.00		1,052,030.00
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	Acquisitions	2,065,000.00	-2,735,700.20	
		Dispositions	-2,330,000.00		3,025,302.42
C126408HR7	CSX CORP 3.35% 09-15-2049	Acquisitions	199,000.00	-201,003.08	
		Dispositions	-100,000.00		119,241.00
C126408HS5	CSX CORP 3.8% DUE 04-15-2050	Acquisitions	810,000.00	-939,652.45	
		Dispositions	-810,000.00		912,934.30
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066	Acquisitions	660,000.00	-705,909.60	
		Dispositions	-660,000.00		784,625.20
C126408HN6	CSX CORP 4.75% DUE 11-15-2048	Acquisitions	235,000.00	-294,964.95	
		Dispositions	-235,000.00		313,797.85
C231021106	CUMMINS INC	Acquisitions	259,000.00	-322,875.27	
		Dispositions	-546,000.00		705,636.60
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030	Acquisitions	27,142.00	-5,859,832.09	
		Dispositions	-3,142.00		623,363.29
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040	Acquisitions	1,960,000.00	-1,944,397.50	
		Dispositions	-1,960,000.00		1,916,502.00
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028	Acquisitions	2,050,000.00	-1,990,965.30	
		Dispositions	-240,000.00		231,187.20
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	820,000.00	-907,444.80	
		Dispositions	-1,147,000.00		1,313,075.29
		Acquisitions	3,860,000.00	-4,618,363.25	
		Dispositions	-2,876,000.00		3,523,730.66

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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	6,677,000.00	-8,145,093.58	
		Dispositions	-8,260,000.00		10,129,369.38
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,350,000.00	-1,688,723.18	
		Dispositions	-4,330,000.00		5,741,398.52
C126650100	CVS HEALTH CORP COM	Acquisitions	20,979.00	-1,299,897.77	
		Dispositions	-20,979.00		1,321,618.93
SBMBLBF7	D R HORTON INC 2.6% DUE 10-15-2025	Acquisitions	600,000.00	-599,310.00	
		Dispositions	-600,000.00		619,146.00
C23331A109	D R HORTON INC COM	Acquisitions	27,509.00	-1,614,377.57	
		Dispositions	-38,658.00		1,563,682.16
C235851102	DANAHER CORP COM	Acquisitions	1,441.00	-285,772.83	
		Dispositions	-1,441.00		300,117.63
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	25,610.00	-747,025.51	
		Dispositions	-25,610.00		779,455.49
C23918K108	DAVITA INC COM	Acquisitions	7,999.00	-671,565.36	
		Dispositions	-7,999.00		688,529.75
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	2,905.00	-494,826.73	
		Dispositions	-12,707.00		2,155,858.11
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050	Acquisitions	1,683,000.00	-1,728,751.34	
		Dispositions	-365,000.00		449,826.70
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030	Acquisitions	355,000.00	-354,811.85	
		Dispositions	-355,000.00		354,055.70
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,914.00	-840,239.61	
		Dispositions	-25,914.00		695,985.59
C24736CBM5	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO				
		Acquisitions	700,000.00	-679,000.00	
		Dispositions	-3,500.00		3,500.00
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	2,900.00	-141,042.91	
		Dispositions	-12,300.00		410,457.47
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	104,702.00	-2,367,782.57	
		Dispositions	-145,602.00		1,414,283.36
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,716,000.00	-1,697,966.62	
		Dispositions	-2,150,000.00		1,905,373.85
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	4,000.00	-139,846.27	
		Dispositions	-4,000.00		143,888.25
C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030				
		Acquisitions	2,555,000.00	-2,555,000.00	
		Dispositions	-515,000.00		567,725.70
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042				
		Acquisitions	415,000.00	-399,752.90	
		Dispositions	-415,000.00		458,836.45
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	460,000.00	-518,075.00	
		Dispositions	-460,000.00		513,199.00
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	195,000.00	-212,035.20	
		Dispositions	-195,000.00		237,209.70
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	1,530,000.00	-1,563,266.40	
		Dispositions	-275,000.00		340,560.00
SBJJJT81	DISNEY WALT CO 2% DUE 09-01-2029				
		Acquisitions	905,000.00	-800,815.40	
		Dispositions	-7,420,000.00		7,242,645.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	3,355,000.00	-3,333,856.00	
		Dispositions	-3,210,000.00		3,036,439.68
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	585,000.00	-599,022.45	
		Dispositions	-585,000.00		610,201.80
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	4,430,000.00	-4,967,454.50	
		Dispositions	-1,900,000.00		2,189,009.00
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	9,630,000.00	-10,699,316.20	
		Dispositions	-1,720,000.00		2,022,486.00
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Acquisitions	2,795,000.00	-2,868,342.40	
		Dispositions	-1,560,000.00		1,886,975.65
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	5,965,000.00	-7,266,871.70	
		Dispositions	-1,265,000.00		1,677,156.25
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	505,000.00	-752,040.95	
		Dispositions	-505,000.00		756,939.45
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	600,000.00	-926,184.00	
		Dispositions	-910,000.00		1,394,900.00
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Acquisitions	1,045,000.00	-1,044,299.85	
		Dispositions	-1,045,000.00		1,169,875.10
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	36,466.00	-6,523,169.07	
		Dispositions	-36,466.00		7,171,181.86
C256746108	DOLLAR TREE INC COM STK	Acquisitions	11,200.00	-1,049,372.17	
		Dispositions	-11,200.00		1,224,525.38
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,106,000.00	-1,106,000.00	
		Dispositions	-1,106,000.00		1,106,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY				
		Acquisitions	39,275,000.00	-39,275,000.00	
		Dispositions	-38,835,000.00		38,835,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				
		Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-1,030,000.00		1,030,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	1,740,000.00	-1,740,000.00	
		Dispositions	-1,740,000.00		1,740,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-3,168,000.00		3,168,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD				
		Acquisitions	12,874,000.00	-12,874,000.00	
		Dispositions	-12,874,000.00		12,874,000.00
C25754A201	DOMINOS PIZZA INC COM				
		Acquisitions	3,190.00	-1,280,344.28	
		Dispositions	-3,190.00		1,280,581.75
C25960P109	DOUGLAS EMMETT INC COM REIT				
		Acquisitions	21,377.00	-785,709.22	
		Dispositions	-40,384.00		1,114,992.22
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050				
		Acquisitions	1,080,000.00	-1,072,008.00	
		Dispositions	-425,000.00		454,945.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049				
		Acquisitions	1,107,000.00	-1,326,569.17	
		Dispositions	-1,107,000.00		1,377,530.97

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	550,000.00	-673,238.50	
		Dispositions	-1,180,000.00		1,451,385.70
C26210C104	DROPBOX INC CL A CL A	Acquisitions	26,900.00	-491,984.40	
		Dispositions	-26,900.00		563,978.81
SBLP53Y1	DTE ELEC CO 2.25% DUE 03-01-2030	Acquisitions	1,035,000.00	-1,033,799.40	
		Dispositions	-1,035,000.00		1,053,972.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	505,000.00	-515,665.60	
		Dispositions	-505,000.00		548,303.75
SBYZ5Y05	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	185,000.00	-211,847.20	
		Dispositions	-185,000.00		218,570.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	180,000.00	-222,103.20	
		Dispositions	-830,000.00		1,009,034.50
SBKfv9W2	DUKE ENERGY 3.2% DUE 08-15-2049	Acquisitions	1,340,000.00	-1,403,707.20	
		Dispositions	-323,000.00		354,351.22
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	290,000.00	-408,908.70	
		Dispositions	-290,000.00		414,476.70
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	710,000.00	-841,038.30	
		Dispositions	-430,000.00		471,632.60
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Acquisitions	735,000.00	-937,286.70	
		Dispositions	-861,000.00		1,069,688.29
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,078.00	-79,511.84	
		Dispositions	-1,078.00		87,754.27
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	694,000.00	-879,406.82	
		Dispositions	-585,000.00		699,075.75
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,642,706.40	
		Dispositions	-1,475,000.00		1,737,977.75
C264411505	DUKE RLTY CORP COM NEW REIT	Acquisitions	36,133.00	-1,352,834.01	
		Dispositions	-18,433.00		707,163.17
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	8,700.00	-278,611.78	
		Dispositions	-8,700.00		211,139.08
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	2,826.00	-337,742.13	
		Dispositions	-2,826.00		284,813.42
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	655,000.00	-779,699.10	
		Dispositions	-740,000.00		918,391.80
C277432100	EASTMAN CHEM CO COM	Acquisitions	7,100.00	-435,905.49	
		Dispositions	-7,100.00		505,598.25
C278642103	EBAY INC COM USD0.001	Acquisitions	101,121.00	-3,294,632.64	
		Dispositions	-156,040.00		7,726,350.67
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030	Acquisitions	940,000.00	-939,116.40	
		Dispositions	-940,000.00		1,179,537.00
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,100.00	-1,079,559.56	
		Dispositions	-10,100.00		1,302,178.11
C28414BAF3	ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-15,535.09		15,535.09
C285512109	ELECTR ARTS COM	Acquisitions	32,707.00	-3,401,440.36	
		Dispositions	-35,665.00		4,313,942.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM	Acquisitions	25,840.00	-3,785,428.83	
		Dispositions	-32,519.00		4,774,817.77
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	20,135.00	-1,346,676.42	
		Dispositions	-20,135.00		907,567.64
C29250NBB0	ENBRIDGE INC FLTG 02-18-2022	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,973.20
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	Acquisitions	190,000.00	-189,701.70	
		Dispositions	-190,000.00		192,249.60
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	540,000.00	-635,947.20	
		Dispositions	-570,000.00		709,670.40
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	1,571,000.00	-1,582,679.10	
		Dispositions	-790,000.00		642,657.10
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	2,995,000.00	-3,124,250.45	
		Dispositions	-1,052,000.00		1,198,843.68
C29364G103	ENTERGY CORP NEW COM	Acquisitions	5,036.00	-511,854.61	
		Dispositions	-5,036.00		483,869.71
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	3,893,000.00	-3,926,352.08	
		Dispositions	-2,594,000.00		2,653,809.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	8,000.00	-8,703.84	
		Dispositions	-830,000.00		912,361.60
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	345,000.00	-403,453.35	
		Dispositions	-345,000.00		412,671.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-541,917.85	
		Dispositions	-545,000.00		519,728.35
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	1,055,000.00	-1,048,248.00	
		Dispositions	-250,000.00		259,627.50
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	356,000.00	-418,823.50	
		Dispositions	-860,000.00		995,938.30
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	2,695,000.00	-3,144,692.35	
		Dispositions	-1,650,000.00		2,155,223.65
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	52,892.00	-2,765,285.27	
		Dispositions	-49,992.00		1,958,390.47
C26884L109	EQT CORP COM				
		Acquisitions	27,504.00	-387,618.45	
		Dispositions	-27,504.00		381,139.23
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	34,500.00	-2,125,451.02	
		Dispositions	-12,600.00		799,740.18
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	23,800.00	-1,341,753.79	
		Dispositions	-23,800.00		1,267,967.00
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	620,000.00	-700,023.40	
		Dispositions	-500,000.00		566,708.95
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	4,110,000.00	-4,267,361.50	
		Dispositions	-1,735,000.00		2,057,119.30
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	53,500.00	-1,057,066.07	
		Dispositions	-206,855.00		4,296,865.16
		Free Receipt	153,355.00	3,390,676.94	
SBKSV3Z0	ERP OPER LTD 2.5% DUE 02-15-2030				
		Acquisitions	360,000.00	-383,864.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,980,000.00		2,014,136.35
C694ESCAJ3	ESC CB PACIFIC GAS AND ELEC ESCROW	Dispositions	-1,200,000.00		58,364.63
		Free Receipt	1,200,000.00		
C297178105	ESSEX PPTY TR REIT	Acquisitions	4,590.00	-1,042,482.69	
		Dispositions	-7,360.00		1,770,660.38
C29786A106	ETSY INC COM	Acquisitions	7,416.00	-1,001,542.72	
		Dispositions	-5,616.00		682,163.15
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	10,500.00	-1,317,103.10	
		Dispositions	-10,500.00		1,223,609.65
C30034W106	EVERGY INC COM NPV	Acquisitions	29,840.00	-1,824,564.92	
		Dispositions	-41,440.00		2,343,752.71
C30161Q104	EXELIXIS INC COM STK	Acquisitions	4,635.00	-80,235.49	
		Dispositions	-139,608.00		2,730,461.06
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	2,175,000.00	-2,274,986.90	
		Dispositions	-1,480,000.00		1,906,594.05
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	665,000.00	-841,452.30	
		Dispositions	-546,000.00		730,167.87
C30161N101	EXELON CORP COM	Acquisitions	25,628.00	-947,009.40	
		Dispositions	-159,690.00		6,522,458.75
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	33,900.00	-3,297,050.98	
		Dispositions	-33,900.00		2,762,916.45
C302130109	EXPEDITORS INTL WASH INC COM	Acquisitions	28,677.00	-2,005,171.64	
		Dispositions	-28,677.00		2,555,573.67

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	255,000.00	-255,826.20	
		Dispositions	-1,640,000.00		1,626,432.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	9,740,000.00	-9,933,015.35	
		Dispositions	-2,175,000.00		2,408,491.10
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	940,000.00	-1,104,142.40	
		Dispositions	-380,000.00		445,551.80
C30231G102	EXXON MOBIL CORP COM	Acquisitions	63,373.00	-2,676,060.43	
		Dispositions	-19,673.00		936,274.84
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	1,300,000.00	-1,654,718.95	
		Dispositions	-1,033,000.00		1,333,997.55
C315616102	F5 NETWORKS INC COM STK	Acquisitions	908.00	-119,296.98	
		Dispositions	-908.00		119,270.17
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	22,644.00	-5,684,848.66	
		Dispositions	-20,213.00		5,028,373.58
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	380.00	-169,860.53	
		Dispositions	-380.00		160,885.94
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	320,000.00	-327,779.20	
		Dispositions	-660,000.00		654,957.60
SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	572,000.00	-551,636.80	
		Dispositions	-855,000.00		902,470.30
SBHZFM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	520,000.00	-596,099.80	
		Dispositions	-520,000.00		661,649.80
SBM638L3	FHLB DISC NT 07-24-2020 0% DISC NTS 24/07/2020 USD				

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		Acquisitions	2,400,000.00	-2,399,362.00	
		Dispositions	-2,400,000.00		2,399,433.00
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	44,197.00	-1,157,217.85	
		Dispositions	-44,197.00		1,365,831.13
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	5,834.00	-225,015.16	
		Dispositions	-5,834.00		272,328.25
SBL6Z533	FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		719,362.00
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	4,000,000.00	-3,957,252.30	
		Dispositions	-450,000.00		478,116.00
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	3,887.00	-152,992.38	
		Dispositions	-3,887.00		169,044.81
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,088,000.00	-1,300,580.55	
		Dispositions	-16,000.00		19,278.48
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	386,000.00	-474,428.38	
		Dispositions	-355,000.00		394,806.15
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	165,000.00	-200,663.10	
		Dispositions	-165,000.00		202,961.55
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	38,461.00	-846,460.42	
		Dispositions	-38,461.00		885,019.74
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	3,820,000.00	-3,801,298.40	
		Dispositions	-882,000.00		972,255.38
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	280,000.00	-268,335.20	
		Dispositions	-1,045,000.00		606,100.00

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SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	425,000.00	-386,512.00	
		Dispositions	-965,000.00		614,647.90
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029	Acquisitions	975,000.00	-997,084.40	
		Dispositions	-1,595,000.00		1,407,706.00
C34959E109	FORTINET INC COM	Acquisitions	3,700.00	-518,998.16	
		Dispositions	-11,400.00		1,265,086.42
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	6,700.00	-481,688.03	
		Dispositions	-6,700.00		442,353.92
C34964C106	FORTUNE BRANDS HOME & SEC INC COM	Acquisitions	7,648.00	-540,804.29	
		Dispositions	-22,869.00		1,097,494.49
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	25,850,000.00	-25,850,000.00	
		Dispositions	-25,850,000.00		25,850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	46,070,000.00	-46,070,000.00	
		Dispositions	-45,430,000.00		45,430,000.00
S9G7S82L	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	455,000.00	-556,883.60	
		Dispositions	-1,980,000.00		2,655,001.80
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	1,593,000.00	-2,218,458.60	
		Dispositions	-570,000.00		791,951.10
C999599GH0	FUT DEC 20 10 YR T-NOTES				

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		Free Delivery	-204.00		
		Free Receipt	427.00	-59,276,686.41	
C999599GH0	FUT DEC 20 10 YR T-NOTES	Free Delivery	-427.00		
		Free Receipt	204.00	-28,246,915.66	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-312.00		
		Free Receipt	522.00	-115,182,170.35	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-522.00		
		Free Receipt	312.00	-68,780,344.57	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	164.00	-26,161,622.56	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-164.00		
		Free Receipt	6.00	-955,167.06	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-5.00		
		Free Receipt	99.00	-17,410,926.44	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-99.00		
		Free Receipt	5.00	-883,750.00	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-34.00		
		Free Receipt	81.00	-17,883,906.24	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-81.00		
		Free Receipt	34.00	-7,508,484.97	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-535.00		
		Free Receipt	123.00	-16,621,020.93	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-123.00		
		Free Receipt	535.00	-73,046,808.65	

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C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-135.00		
		Free Receipt	496.00	-104,829,735.49	
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-496.00		
		Free Receipt	135.00	-28,753,326.54	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	77.00	-11,335,182.39	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-77.00		
		Free Receipt	82.00	-12,713,015.20	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-174.00		
		Free Receipt	11.00	-1,987,695.85	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	174.00	-28,938,635.81	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-137.00		
		Free Receipt	52.00	-11,458,239.43	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-52.00		
		Free Receipt	137.00	-29,824,637.56	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-28.00		
		Free Receipt	350.00	-45,311,182.46	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	28.00	-3,665,988.59	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	3.00	-357,564.63	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE				

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C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-3.00		
		Free Receipt	107.00	-12,758,867.20	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-47.00		
		Free Receipt	130.00	-24,271,579.55	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-130.00		
		Free Receipt	47.00	-8,691,782.21	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-78.00		
		Free Receipt	28.00	-3,976,662.11	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-28.00		
		Free Receipt	78.00	-11,253,890.14	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-422.00		
		Free Receipt	13.00	-2,810,979.27	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-13.00		
		Free Receipt	422.00	-91,003,295.43	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-128.00		
		Free Receipt	247.00	-53,172,989.66	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-247.00		
		Free Receipt	128.00	-27,632,541.04	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-96.00		
		Free Receipt	6.00	-941,406.72	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	96.00	-15,068,601.34	
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	130.00	-18,066,738.81	

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C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-130.00		
		Free Receipt	350.00	-48,719,406.51	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-503.00		
		Free Receipt	248.00	-54,513,601.38	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-248.00		
		Free Receipt	503.00	-110,034,873.60	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-6.00		
		Free Receipt	204.00	-31,918,731.15	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-204.00		
		Free Receipt	6.00	-942,022.62	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-49.00		
		Free Receipt	27.00	-4,851,277.64	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-27.00		
		Free Receipt	49.00	-8,745,009.14	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	440,000.00	-546,220.40	
		Dispositions	-235,000.00		297,014.15
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	18,559.00	-765,839.40	
		Dispositions	-39,258.46		1,138,902.69
SBYNWX26	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	2,810,000.00	-3,022,734.40	
		Dispositions	-5,655,000.00		6,098,100.85
SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				

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		Acquisitions	2,505,000.00	-2,475,691.50	
		Dispositions	-1,465,000.00		1,800,693.80
C37045V100	GEN MTRS CO COM				
		Acquisitions	301,570.00	-9,373,719.58	
		Dispositions	-200,238.00		6,252,267.91
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-1,071,477.24	
		Dispositions	-2,000.00		386,833.67
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	465,000.00	-458,164.50	
		Dispositions	-465,000.00		581,167.30
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,040,000.00	-2,663,786.60	
		Dispositions	-2,040,000.00		2,644,258.05
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	5,053,000.00	-5,059,191.02	
		Dispositions	-805,000.00		828,946.05
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG				
		Acquisitions	6,090,000.00	-6,351,902.48	
		Dispositions	-2,105,000.00		2,203,277.65
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	570,000.00	-599,190.90	
		Dispositions	-570,000.00		598,021.20
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	305,600.00	-2,752,494.19	
		Dispositions	-205,200.00		1,498,963.94
C370334104	GENERAL MILLS INC COM				
		Acquisitions	18,247.00	-1,096,792.52	
		Dispositions	-22,364.00		1,284,844.59
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	1,785,000.00	-1,834,351.85	
		Dispositions	-370,000.00		398,443.00
C370334CJ1	GENERAL MLS INC 4.7% DUE 04-17-2048 REG				
		Acquisitions	190,000.00	-231,904.50	
		Dispositions	-190,000.00		234,346.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,097,000.00	-1,136,326.64	
		Dispositions	-2,050,000.00		2,158,158.50
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	275,000.00	-264,495.00	
		Dispositions	-1,485,000.00		1,582,534.70
SBL6JLL5	GENERAL MTRS CO 5.4% DUE 10-02-2023	Acquisitions	90,000.00	-89,906.40	
		Dispositions	-90,000.00		99,787.50
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,910,000.00	-2,208,415.45	
		Dispositions	-1,447,000.00		1,584,656.43
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	Acquisitions	345,000.00	-344,651.55	
		Dispositions	-345,000.00		404,709.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	445,000.00	-317,062.50	
		Dispositions	-1,750,000.00		1,929,107.65
SBLCWGT1	GENERAL MTRS FINL CO INC 5.2% DUE 03-20-2023 REG	Acquisitions	1,645,000.00	-1,644,259.75	
		Dispositions	-1,645,000.00		1,787,045.75
SBK80Y43	GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030	Acquisitions	910,000.00	-948,474.80	
		Dispositions	-910,000.00		967,512.00
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	16,000.00	-714,085.67	
		Dispositions	-52,506.00		2,030,113.28
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	305,000.00	-313,698.60	
		Dispositions	-305,000.00		331,132.40
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	2,350,000.00	-2,374,932.95	
		Dispositions	-820,000.00		882,610.60
C37558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	256,000.00	-331,405.36	
		Dispositions	-528,000.00		660,279.84
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,590,000.00	-3,550,866.90	
		Dispositions	-850,000.00		836,695.15
C375558103	GILEAD SCIENCES INC				
		Acquisitions	20,202.00	-1,381,965.03	
		Dispositions	-51,924.00		3,729,640.55
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,370,000.00	-2,016,705.70	
		Dispositions	-1,370,000.00		2,167,997.10
SB9MD775	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043				
		Acquisitions	220,000.00	-279,824.60	
		Dispositions	-220,000.00		290,402.20
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	300,000.00	-356,160.00	
		Dispositions	-270,000.00		305,964.00
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030				
		Acquisitions	6,040,000.00	-6,062,141.85	
		Dispositions	-6,040,000.00		6,667,747.70
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,480,000.00	-1,804,881.60	
		Dispositions	-2,830,000.00		3,404,046.60
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	235,000.00	-298,250.25	
		Dispositions	-2,235,000.00		2,844,904.75
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	345,000.00	-458,298.00	
		Dispositions	-345,000.00		468,547.95
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	3,145,000.00	-3,650,256.15	
		Dispositions	-6,180,000.00		7,204,652.80
SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030				
		Acquisitions	2,850,000.00	-2,853,417.30	
		Dispositions	-2,850,000.00		2,864,808.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	900,000.00	-1,036,782.00	
		Dispositions	-495,000.00		630,900.85
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,634.00	-7,966,245.45	
		Dispositions	-24,334.00		4,392,728.12
C384802104	GRAINGER W W INC COM	Acquisitions	1,316.00	-391,214.81	
		Dispositions	-1,316.00		469,652.97
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	211,340.00	-2,847,938.38	
		Dispositions	-211,340.00		3,050,878.49
SBKX94H8	GRAY OAK PIPELN 3.45% DUE 10-15-2027	Acquisitions	900,000.00	-899,973.00	
		Dispositions	-300,000.00		307,205.00
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	475,000.00	-533,987.20	
		Dispositions	-1,350,000.00		1,558,508.10
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	395,000.00	-414,750.00	
		Dispositions	-670,000.00		798,548.35
SBDFXP32	HACKENSACK 4.211% 07-01-2048	Acquisitions	290,000.00	-355,487.80	
		Dispositions	-235,000.00		296,816.75
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	74,049.00	-2,881,740.57	
		Dispositions	-52,696.00		2,442,154.17
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,007.00	-1,765,999.42	
		Dispositions	-36,407.00		3,603,040.45
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,240,000.00	-2,842,103.05	
		Dispositions	-2,171,000.00		2,672,776.94
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	687,000.00	-831,886.53	
		Dispositions	-1,052,000.00		1,360,991.54
C421946104	HEALTHCARE RLTY TR				
		Acquisitions	22,800.00	-680,755.20	
		Dispositions	-22,800.00		669,355.36
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	22,678.00	-428,560.06	
		Dispositions	-22,678.00		429,509.49
CG4412G101	HERBALIFE NUTRITION LTD COM STK				
		Acquisitions	8,890.00	-446,543.94	
		Dispositions	-8,890.00		438,062.82
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	10,005.00	-1,255,417.40	
		Dispositions	-10,005.00		1,331,315.22
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,211,000.00	-1,415,598.45	
		Dispositions	-512,000.00		521,190.40
C431284108	HIGHWOODS PPTYS INC COM				
		Acquisitions	2,179.00	-78,723.45	
		Dispositions	-2,179.00		76,797.15
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	2,537.00	-121,775.23	
		Dispositions	-55,335.00		1,567,872.26
C436440101	HOLOGIC INC COM				
		Acquisitions	10,929.00	-669,927.18	
		Dispositions	-78,374.00		4,418,290.87
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	4,360,000.00	-4,459,854.25	
		Dispositions	-700,000.00		726,876.15
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	3,385,000.00	-3,709,704.22	
		Dispositions	-635,000.00		751,482.40
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	240,000.00	-309,321.60	
		Dispositions	-745,000.00		971,000.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	455,000.00	-587,356.85	
		Dispositions	-980,000.00		1,290,949.70
C437076102	HOME DEPOT INC COM	Acquisitions	44,604.00	-11,486,845.90	
		Dispositions	-22,484.00		6,233,887.07
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	19,540.00	-3,116,903.08	
		Dispositions	-2,740.00		448,126.59
SBMG6931	HORMEL FOODS CORP 1.8% DUE 06-11-2030	Acquisitions	1,105,000.00	-1,103,026.15	
		Dispositions	-1,105,000.00		1,162,525.70
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	57,300.00	-696,808.99	
		Dispositions	-80,400.00		817,726.54
C40434L105	HP INC COM	Acquisitions	249,981.00	-4,482,736.92	
		Dispositions	-365,552.00		7,218,834.36
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,773.75
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	Acquisitions	700,000.00	-699,125.00	
		Dispositions	-200,000.00		242,032.00
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,415,000.00	-1,847,531.75	
		Dispositions	-1,415,000.00		1,862,657.47
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	370,000.00	-519,963.50	
		Dispositions	-155,000.00		226,169.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	2,595,000.00	-3,572,591.45	
		Dispositions	-1,435,000.00		1,975,308.40
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,681,103.50	
		Dispositions	-1,455,000.00		2,127,645.40
C443510607	HUBBELL INC COM				
		Acquisitions	7,279.00	-997,530.61	
		Dispositions	-1,379.00		197,062.50
C444097109	HUDSON PACIFIC PROPERTIES INC COM				
		Acquisitions	8,700.00	-313,931.87	
		Dispositions	-17,092.00		374,709.90
C444859102	HUMANA INC COM				
		Acquisitions	10,855.00	-3,716,705.82	
		Dispositions	-11,925.00		4,603,097.19
SBKDMLG5	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030				
		Acquisitions	1,880,000.00	-1,873,953.60	
		Dispositions	-1,880,000.00		1,859,853.50
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	4,071.00	-750,880.78	
		Dispositions	-8,951.00		1,428,760.65
SBDVQB59	IDA PWR CO SECD 4.2% DUE 03-01-2048				
		Acquisitions	410,000.00	-466,428.30	
		Dispositions	-210,000.00		257,283.60
C451107106	IDACORP INC COM				
		Acquisitions	4,071.00	-370,212.50	
		Dispositions	-14,216.00		1,238,458.79
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047				
		Acquisitions	295,000.00	-344,409.55	
		Dispositions	-690,000.00		769,455.95
C45337C102	INCYTE CORP COM				
		Acquisitions	10,400.00	-758,162.46	
		Dispositions	-10,400.00		1,001,364.32
C45687V106	INGERSOLL RAND INC COM				
		Dispositions	-7,147.44		189,249.38
		Free Receipt	7,147.44	243,575.62	
C457187102	INGREDION INC COM				
		Acquisitions	4,570.00	-417,871.88	
		Dispositions	-28,025.00		2,271,762.18

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	2,705,000.00	-2,700,803.40	
		Dispositions	-1,597,000.00		1,683,039.95
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,185,000.00	-2,473,289.10	
		Dispositions	-3,510,000.00		3,958,536.30
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	390,000.00	-466,627.20	
		Dispositions	-405,000.00		454,620.60
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	195,000.00	-242,757.45	
		Dispositions	-585,000.00		754,515.45
C458140100	INTEL CORP COM	Acquisitions	109,312.00	-6,187,945.58	
		Dispositions	-177,131.00		9,058,713.71
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	420,000.00	-528,259.20	
		Dispositions	-140,000.00		175,035.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	2,705,000.00	-2,700,185.55	
		Dispositions	-693,000.00		733,779.75
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	1,065,000.00	-1,054,179.60	
		Dispositions	-560,000.00		573,843.20
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	17,400.00	-1,363,111.35	
		Dispositions	-40,100.00		4,006,017.68
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Acquisitions	895,000.00	-1,054,021.65	
		Dispositions	-1,050,000.00		1,231,368.75
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	930,000.00	-1,155,753.65	
		Dispositions	-5,855,000.00		7,249,686.62
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-163,410.54	
		Dispositions	-8,500.00		195,680.14
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	156,000.00	-195,468.00	
		Dispositions	-170,000.00		218,294.20
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	980,000.00	-973,777.00	
		Dispositions	-980,000.00		1,037,283.10
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	1,505,000.00	-1,505,894.40	
		Dispositions	-290,000.00		303,064.50
SBGpz5Q2	INTL FLAVORS & 5% DUE 09-26-2048				
		Acquisitions	135,000.00	-171,319.05	
		Dispositions	-135,000.00		174,310.65
C460146103	INTL PAPER CO COM				
		Acquisitions	2,360.00	-67,226.34	
		Dispositions	-2,360.00		83,182.61
C461202103	INTUIT COM				
		Acquisitions	9,921.00	-2,800,820.57	
		Dispositions	-4,251.00		1,333,457.11
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	27,789.00	-803,687.85	
		Dispositions	-31,189.00		796,776.47
C462222100	IONIS PHARMACEUTICALS INC COM				
		Acquisitions	6,319.00	-352,411.90	
		Dispositions	-6,319.00		340,043.07
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	11,000.00	-1,528,295.63	
		Dispositions	-15,200.00		2,130,550.58
C466313103	JABIL INC COM USD0.001				
		Acquisitions	1,868.00	-63,997.31	
		Dispositions	-39,890.00		958,264.98
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	2,842.00	-317,898.30	
		Dispositions	-5,649.00		692,983.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	68,610.00	-1,082,243.16	
		Dispositions	-68,610.00		1,206,480.17
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	1,085,000.00	-1,090,685.40	
		Dispositions	-1,085,000.00		1,092,596.15
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	100,000.00	-121,408.00	
		Dispositions	-836,000.00		990,816.26
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	15,981.00	-2,334,457.34	
		Dispositions	-70,998.00		10,385,193.16
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	121,539.00	-3,940,736.55	
		Dispositions	-87,839.00		3,352,892.65
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	1,000.00	-170,374.85	
		Dispositions	-3,438.00		452,505.91
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,220,000.00	-1,238,757.70	
		Dispositions	-856,000.00		1,010,616.40
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	665,000.00	-977,534.95	
		Dispositions	-345,000.00		475,596.75
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	5,605,000.00	-5,737,734.80	
		Dispositions	-590,000.00		605,216.10
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	Acquisitions	4,503,000.00	-4,629,419.80	
		Dispositions	-2,815,000.00		3,064,317.60
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	4,321,000.00	-4,990,132.10	
		Dispositions	-3,710,000.00		4,363,556.95
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,734,020.90	
		Dispositions	-2,385,000.00		2,820,763.35
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	305,000.00	-417,697.50	
		Dispositions	-305,000.00		418,585.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	435,000.00	-606,781.50	
		Dispositions	-435,000.00		591,952.35
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,380,000.00	-1,626,191.85	
		Dispositions	-2,955,000.00		3,305,011.40
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	155,000.00	-176,245.85	
		Dispositions	-755,000.00		861,177.20
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	725,000.00	-938,962.00	
		Dispositions	-745,000.00		914,309.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	37,426.00	-3,682,061.10	
		Dispositions	-37,426.00		3,639,366.46
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	8,714.00	-193,847.27	
		Dispositions	-8,714.00		201,349.94
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Acquisitions	1,265,000.00	-1,287,098.05	
		Dispositions	-365,000.00		411,442.60
SBH NH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048				
		Acquisitions	1,116,000.00	-1,517,820.90	
		Dispositions	-150,000.00		190,272.00
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	700,000.00	-748,571.90	
		Dispositions	-700,000.00		762,887.60
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,500.00	-139,204.20	
		Dispositions	-16,900.00		1,675,269.51

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	13,779.00	-955,314.95	
		Dispositions	-13,779.00		987,902.27
SBKT1TG2	KIMBERLY CLARK 2.875% DUE 02-07-2050	Acquisitions	1,240,000.00	-1,233,759.80	
		Dispositions	-805,000.00		905,521.95
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG	Acquisitions	1,334,000.00	-1,370,619.82	
		Dispositions	-1,334,000.00		1,467,151.88
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	26,633.00	-3,686,918.46	
		Dispositions	-26,633.00		3,764,096.42
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	360,000.00	-457,542.15	
		Dispositions	-1,000,000.00		1,047,680.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	765,000.00	-1,005,989.25	
		Dispositions	-285,000.00		389,540.85
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	2,172,000.00	-2,476,603.56	
		Dispositions	-1,295,000.00		1,629,282.45
SBL1LXW1	KLA CORP 3.3% 03-01-2050	Acquisitions	2,209,000.00	-2,213,144.14	
		Dispositions	-515,000.00		583,531.05
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	525,000.00	-582,993.55	
		Dispositions	-2,665,000.00		2,678,329.40
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	260,000.00	-267,111.00	
		Dispositions	-3,430,000.00		3,251,944.90
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	172,000.00	-188,429.68	
		Dispositions	-350,000.00		432,481.00
SBJ1STR5	KROGER CO 5.4% DUE 01-15-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-953,809.50	
		Dispositions	-260,000.00		357,864.00
C501044101	KROGER CO COM				
		Acquisitions	144,009.00	-4,625,666.20	
		Dispositions	-144,009.00		4,785,914.66
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	670,000.00	-666,804.00	
		Dispositions	-670,000.00		710,509.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	6,400.00	-1,157,766.29	
		Dispositions	-22,900.00		4,887,552.19
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	5,502.00	-1,050,231.20	
		Dispositions	-3,802.00		701,537.13
SBFZ92V1	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	355,000.00	-447,135.05	
		Dispositions	-730,000.00		982,799.50
C512807108	LAM RESH CORP COM				
		Acquisitions	2,220.00	-981,851.48	
		Dispositions	-11,530.00		3,430,211.71
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	12,000.00	-749,995.02	
		Dispositions	-12,000.00		727,393.53
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	2,320,000.00	-2,208,199.60	
		Dispositions	-530,000.00		512,150.00
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020				
		Acquisitions	1,435,000.00	-1,405,394.45	
		Dispositions	-820,000.00		803,971.35
SBJJDP30	LILLY ELI & CO 3.95% 03-15-2049				
		Acquisitions	1,230,000.00	-1,527,124.25	
		Dispositions	-3,065,000.00		3,698,568.15
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059				
		Acquisitions	745,000.00	-968,578.20	
		Dispositions	-3,108,000.00		3,962,029.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	599.00	-216,223.05	
		Dispositions	-599.00		232,302.15
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	2,250,000.00	-2,239,845.20	
		Dispositions	-325,000.00		366,375.75
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	11,637.00	-378,643.61	
		Dispositions	-11,637.00		375,738.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	3,465,000.00	-3,529,743.30	
		Dispositions	-340,000.00		353,715.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	655,000.00	-719,710.25	
		Dispositions	-1,320,000.00		1,602,429.60
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	Acquisitions	280,000.00	-327,048.40	
		Dispositions	-592,000.00		723,412.16
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	540,000.00	-670,032.90	
		Dispositions	-3,430,000.00		4,288,117.40
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	975,000.00	-973,186.50	
		Dispositions	-975,000.00		1,328,152.25
C548661107	LOWES COS INC COM	Acquisitions	37,122.00	-4,703,836.42	
		Dispositions	-32,522.00		4,977,387.09
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	Acquisitions	170,000.00	-218,240.90	
		Dispositions	-819,000.00		1,049,258.83
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	15,200.00	-1,437,051.02	
		Dispositions	-15,200.00		1,027,065.14
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,880,000.00	-1,874,491.60	
		Dispositions	-1,245,000.00		1,341,893.70
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	200,000.00	-232,182.00	
		Dispositions	-845,000.00		850,494.75
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	145,000.00	-155,300.80	
		Dispositions	-145,000.00		167,972.35
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	14,453.00	-968,234.22	
		Dispositions	-14,453.00		1,105,875.78
C55608B105	MACQUARIE INFRASTRUCTURE CORP				
		Acquisitions	19,623.00	-579,015.64	
		Dispositions	-19,623.00		530,960.99
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047				
		Acquisitions	325,000.00	-363,821.25	
		Dispositions	-1,000,000.00		1,115,210.00
C56418H100	MANPOWERGROUP INC				
		Acquisitions	13,173.00	-914,903.40	
		Dispositions	-40,392.00		2,791,625.62
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	1,380,000.00	-1,627,833.98	
		Dispositions	-504,000.00		496,446.52
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	315,000.00	-347,287.50	
		Dispositions	-315,000.00		348,018.30
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	165,000.00	-209,569.80	
		Dispositions	-555,000.00		753,640.35
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	150,000.00	-165,025.50	
		Dispositions	-475,000.00		519,779.30
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040				
		Acquisitions	2,995,000.00	-2,987,306.20	
		Dispositions	-995,000.00		998,058.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ2NYK7	MARSH & MCLENNAN 4.375% DUE 03-15-2029	Acquisitions	990,000.00	-1,133,847.00	
		Dispositions	-990,000.00		1,173,522.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	300,000.00	-414,357.00	
		Dispositions	-1,059,000.00		1,518,866.30
C574599106	MASCO CORP COM	Acquisitions	70,519.00	-2,956,174.32	
		Dispositions	-91,076.00		5,009,286.87
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	Acquisitions	152,000.00	-151,705.12	
		Dispositions	-152,000.00		173,231.36
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	1,990,000.00	-2,389,559.35	
		Dispositions	-765,000.00		980,367.30
C577933104	MAXIMUS INC COM	Acquisitions	1,700.00	-114,595.70	
		Dispositions	-5,300.00		385,833.22
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	305,000.00	-382,741.45	
		Dispositions	-85,000.00		104,310.30
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	691,000.00	-688,858.18	
		Dispositions	-530,000.00		603,897.60
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	545,000.00	-623,108.15	
		Dispositions	-3,955,000.00		4,224,789.15
C58155Q103	MCKESSON CORP	Acquisitions	12,103.00	-1,861,028.03	
		Dispositions	-48,251.00		7,465,342.44
C552690109	MDU RES GROUP INC COM	Acquisitions	100,247.00	-3,016,487.17	
		Dispositions	-70,547.00		1,521,645.94
C58463J304	MEDICAL PPTYS TR INC COM REIT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,917.00	-71,806.71	
		Dispositions	-3,917.00		71,718.68
SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		314,259.40
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	44,203.00	-4,194,655.39	
		Dispositions	-67,092.00		7,237,210.04
SBJ0KX03	MERCK & CO INC NEW 3.4% DUE 03-07-2029				
		Acquisitions	340,000.00	-378,083.40	
		Dispositions	-2,290,000.00		2,487,446.35
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	670,000.00	-878,360.40	
		Dispositions	-370,000.00		472,945.10
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	48,113.00	-3,830,005.79	
		Dispositions	-40,521.00		3,361,717.97
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	250,000.00	-365,745.00	
		Dispositions	-200,000.00		293,012.00
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Acquisitions	1,285,000.00	-1,285,000.00	
		Dispositions	-1,000,000.00		1,004,450.00
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	220,000.00	-264,050.60	
		Dispositions	-2,630,000.00		3,074,386.40
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	245,000.00	-348,632.55	
		Dispositions	-610,000.00		939,101.10
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	21,822.00	-767,889.95	
		Dispositions	-89,025.00		3,298,301.13
C595112103	MICRON TECH INC COM				
		Acquisitions	108,618.00	-5,991,975.91	
		Dispositions	-107,900.00		5,494,777.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,800,000.00	-2,904,795.55	
		Dispositions	-5,680,000.00		6,073,721.70
		Free Receipt	18,448,000.00	14,283,935.40	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	490,000.00	-511,564.20	
		Dispositions	-351,728.60		381,205.60
		Free Receipt	18,538,728.60	13,161,196.22	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	382,000.00	-427,240.26	
		Dispositions	-8,840,000.00		10,986,425.50
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	758,000.00	-861,413.94	
		Dispositions	-758,000.00		884,208.92
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	1,350,000.00	-1,768,728.75	
		Dispositions	-1,225,000.00		1,004,173.05
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	460,000.00	-587,930.60	
		Dispositions	-7,095,000.00		2,888,996.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	255,000.00	-361,016.25	
		Dispositions	-255,000.00		117,024.60
C594918104	MICROSOFT CORP COM	Acquisitions	36,971.00	-6,657,198.02	
		Dispositions	-24,671.00		4,878,770.84
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	286,000.00	-365,241.22	
		Dispositions	-280,000.00		383,096.00
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,266,730.10
SBL69JN3	MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,490,000.00		1,528,793.50

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SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	720,000.00	-738,180.00	
		Dispositions	-790,000.00		989,116.70
C60687YBH1	MIZUHO FINL GROUP FLTGT 2.201% DUE 07-10-2031	Acquisitions	2,375,000.00	-2,375,000.00	
		Dispositions	-1,275,000.00		1,309,057.95
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,305,000.00	-1,275,205.30	
		Dispositions	-650,000.00		656,625.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	120,000.00	-123,638.40	
		Dispositions	-375,000.00		434,310.00
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	6,000.00	-201,479.54	
		Dispositions	-6,000.00		202,663.06
C609207105	MONDELEZ INTL INC COM	Acquisitions	80,767.00	-4,134,817.74	
		Dispositions	-110,061.00		6,098,328.14
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	23,605.00	-1,661,571.27	
		Dispositions	-23,605.00		1,563,987.49
SBLH96P3	MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	Acquisitions	1,850,000.00	-1,850,000.00	
		Dispositions	-925,000.00		943,093.00
C615369105	MOODYS CORP COM	Acquisitions	3,990.00	-1,037,881.94	
		Dispositions	-3,990.00		805,002.90
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	5,835,000.00	-6,676,952.85	
		Dispositions	-3,210,000.00		4,669,279.40
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	790,000.00	-1,202,059.70	
		Dispositions	-505,000.00		790,441.30
C617446448	MORGAN STANLEY COM STK USD0.01				

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		Acquisitions	65,802.00	-3,314,743.59	
		Dispositions	-182,785.00		8,162,459.48
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	335,000.00	-337,817.35	
		Dispositions	-1,065,000.00		1,095,171.90
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	275,000.00	-293,771.50	
		Dispositions	0.00		0.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047				
		Acquisitions	240,000.00	-247,048.80	
		Dispositions	-325,000.00		347,213.75
C626755102	MURPHY USA INC COM				
		Acquisitions	6,339.00	-699,563.94	
		Dispositions	-6,339.00		819,558.34
SBL6BZG4	NARRAGANSETT ELEC 3.395% DUE 04-09-2030				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		555,212.15
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	4,600.00	-169,967.36	
		Dispositions	-4,600.00		165,764.73
SBKMGC09	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030				
		Acquisitions	740,000.00	-737,617.20	
		Dispositions	-345,000.00		344,120.25
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	19,604.00	-824,771.60	
		Dispositions	-19,604.00		835,581.83
C63938C108	NAVIENT CORP COM				
		Acquisitions	10,114.00	-110,128.31	
		Dispositions	-114,280.00		969,290.09
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	270,000.00	-356,972.40	
		Dispositions	-260,000.00		329,498.00
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,220.00	-1,585,357.87	
		Dispositions	-1,700.00		842,202.09

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C651639106	NEWMONT CORPORATION	Acquisitions	35,200.00	-2,172,399.56	
		Dispositions	-56,284.00		2,814,290.80
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	225.00	-46,400.61	
		Dispositions	-225.00		46,351.20
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	Acquisitions	6,249,000.00	-6,974,979.86	
		Dispositions	-3,115,000.00		3,631,407.95
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	1,140,000.00	-1,334,782.80	
		Dispositions	-370,000.00		436,255.90
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	1,765,000.00	-1,941,889.15	
		Dispositions	-415,000.00		474,345.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	200,000.00	-213,008.00	
		Dispositions	-540,000.00		676,987.20
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	490,000.00	-602,077.70	
		Dispositions	-315,000.00		404,510.40
SBK20BW6	NISOURCE INC 2.95% DUE 09-01-2029	Acquisitions	1,254,000.00	-1,326,794.70	
		Dispositions	-1,254,000.00		1,380,854.64
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030	Acquisitions	240,000.00	-273,242.40	
		Dispositions	-240,000.00		277,056.00
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049	Acquisitions	1,155,000.00	-1,416,424.40	
		Dispositions	-1,701,000.00		1,170,335.03
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	535,000.00	-601,593.15	
		Dispositions	-535,000.00		524,672.10
SBSJV4K7	NOBLE ENERGY INC 5.05% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043	Acquisitions	175,000.00	-233,689.75	
		Dispositions	-355,000.00		297,178.25
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049	Acquisitions	495,000.00	-556,260.45	
		Dispositions	-986,000.00		1,145,892.92
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	Acquisitions	325,000.00	-317,629.00	
		Dispositions	-1,245,000.00		1,262,825.40
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049	Acquisitions	535,000.00	-562,297.55	
		Dispositions	-735,000.00		882,090.85
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	Acquisitions	230,000.00	-265,385.50	
		Dispositions	-305,000.00		335,323.10
C665859104	NORTHERN TR CORP COM	Acquisitions	1,925,000.00	-1,888,771.50	
		Dispositions	-200,000.00		201,502.00
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046	Acquisitions	2,530.00	-205,076.27	
		Dispositions	-2,530.00		211,747.38
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Acquisitions	762,000.00	-904,704.32	
		Dispositions	-195,000.00		189,352.80
SBB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	Acquisitions	2,213,000.00	-2,612,220.79	
		Dispositions	-465,000.00		577,815.85
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	Acquisitions	1,588,000.00	-2,004,023.92	
		Dispositions	-740,000.00		977,139.00
C668771108	NORTONLIFE LOCK INC	Acquisitions	3,575,000.00	-4,839,722.05	
		Dispositions	-1,289,000.00		1,814,096.66
		Acquisitions	122,245.00	-2,635,866.39	
		Dispositions	-57,845.00		1,223,105.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	Acquisitions	2,210,000.00	-2,210,687.90	
		Dispositions	-2,015,000.00		2,102,791.15
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	Acquisitions	5,710,000.00	-5,664,383.75	
		Dispositions	-645,000.00		637,714.60
C629377508	NRG ENERGY INC COM NEW	Acquisitions	53,424.00	-1,642,910.31	
		Dispositions	-49,828.00		1,588,014.07
C67018T105	NU SKIN ENTERPRISES INC CL A CL A	Acquisitions	17,619.00	-824,584.74	
		Dispositions	-17,619.00		873,618.80
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Acquisitions	595,000.00	-604,013.90	
		Dispositions	-595,000.00		687,620.95
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	5,672.00	-105,542.13	
		Dispositions	-5,672.00		105,978.97
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	2,960,000.00	-2,954,080.00	
		Dispositions	-250,000.00		291,382.50
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	5,666,000.00	-6,194,489.87	
		Dispositions	-265,000.00		302,243.10
C67066G104	NVIDIA CORP COM	Acquisitions	8,830.00	-3,787,561.27	
		Dispositions	-8,050.00		3,237,717.08
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	180,000.00	-194,491.80	
		Dispositions	-180,000.00		214,182.00
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,423.00	-1,096,653.46	
		Dispositions	-6,353.00		2,591,656.48
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-215,764.55	
		Dispositions	-205,000.00		96,350.00
C670837103	OGE ENERGY CORP COM				
		Acquisitions	2,575.00	-65,836.83	
		Dispositions	-2,575.00		86,304.22
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	875,000.00	-874,072.50	
		Dispositions	-875,000.00		954,616.25
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,196.00	-434,008.20	
		Dispositions	-2,196.00		431,405.64
C680223104	OLD REP INTL CORP COM				
		Acquisitions	19,200.00	-295,213.59	
		Dispositions	-106,620.00		1,660,927.42
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	1,520,000.00	-1,515,516.00	
		Dispositions	-150,000.00		182,061.00
C68268W103	ONEMAIN HLDGS INC COM				
		Acquisitions	2,421.00	-72,074.00	
		Dispositions	-2,421.00		77,396.49
SBKfV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	435,000.00	-453,517.95	
		Dispositions	-2,030,000.00		1,846,608.30
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,365,000.00	-1,362,979.80	
		Dispositions	-555,000.00		476,829.60
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	2,355,000.00	-2,567,075.20	
		Dispositions	-1,250,000.00		1,425,912.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	10,765,000.00	-11,030,077.00	
		Dispositions	-5,321,000.00		5,856,933.47
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	60,000.00	-72,241.80	
		Dispositions	-580,000.00		658,253.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	2,885,000.00	-3,341,546.20	
		Dispositions	-660,000.00		832,558.40
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	690,000.00	-842,910.90	
		Dispositions	-2,020,000.00		2,273,088.80
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Acquisitions	430,000.00	-542,238.60	
		Dispositions	-420,000.00		528,662.40
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	515,000.00	-698,752.00	
		Dispositions	-1,280,000.00		1,809,534.70
C68389X105	ORACLE CORP COM	Acquisitions	34,354.00	-1,950,154.62	
		Dispositions	-61,041.00		3,440,354.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	8,805,000.00	-8,771,100.75	
		Dispositions	-3,345,000.00		3,979,214.75
SBMD3YQ3	ORLANDO HEALTH INC 3.327% DUE 10-01-2050	Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		452,176.70
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		910,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	2,360,000.00	-2,360,000.00	
		Dispositions	-1,920,000.00		1,920,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	139,000.00	-139,000.00	
		Dispositions	-139,000.00		139,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32GQU	OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
SBL1LY62	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050				
		Acquisitions	1,180,000.00	-1,179,787.60	
		Dispositions	-280,000.00		274,486.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C690742101	OWENS CORNING NEW COM STK	Acquisitions	39,372.00	-2,236,395.83	
		Dispositions	-36,175.00		2,411,007.25
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,410,000.00	-1,389,141.30	
		Dispositions	-1,410,000.00		1,386,779.15
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,895,000.00	-3,826,997.55	
		Dispositions	-1,675,000.00		1,643,138.15
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,855,000.00	-2,089,099.45	
		Dispositions	-190,000.00		218,348.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	Acquisitions	4,194,000.00	-4,757,626.69	
		Dispositions	-1,015,000.00		1,141,758.05
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	6,639,000.00	-7,825,500.31	
		Dispositions	-250,000.00		295,765.00
C693718108	PACCAR INC COM	Acquisitions	9,265.00	-714,367.00	
		Dispositions	-39,699.00		2,778,559.55
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Acquisitions	1,435,000.00	-1,433,507.60	
		Dispositions	-1,435,000.00		1,415,001.65
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	Acquisitions	680,000.00	-851,532.00	
		Dispositions	-3,840,000.00		4,823,211.90
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	1,500,000.00	-1,487,640.00	
		Dispositions	-1,500,000.00		1,724,430.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	66,922.00	-964,355.40	
		Dispositions	-66,922.00		496,518.90
C70450Y103	PAYPAL HLDGS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,700.00	-2,950,868.94	
		Dispositions	-21,700.00		3,887,690.12
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050	Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		418,774.20
C70932M107	PENNYMAC FINL SVCS INC NEW COM	Acquisitions	4,079.00	-210,598.40	
		Dispositions	-4,079.00		230,825.50
CG7S00T104	PENTAIR PLC COM USD0.01	Acquisitions	18,941.00	-848,510.74	
		Dispositions	-18,941.00		961,351.02
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030	Acquisitions	973,000.00	-968,806.37	
		Dispositions	-973,000.00		972,956.87
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049	Acquisitions	260,000.00	-257,220.60	
		Dispositions	-630,000.00		663,574.80
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049	Acquisitions	865,000.00	-958,903.00	
		Dispositions	-385,000.00		437,795.05
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050	Acquisitions	2,455,000.00	-2,505,122.70	
		Dispositions	-835,000.00		975,612.25
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060	Acquisitions	2,065,000.00	-2,218,300.35	
		Dispositions	-545,000.00		723,991.65
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG	Acquisitions	315,000.00	-427,366.80	
		Dispositions	-300,000.00		409,806.00
C713448108	PEPSICO INC COM	Acquisitions	7,600.00	-1,012,364.72	
		Dispositions	-22,850.00		2,965,468.98
C71377A103	PERFORMANCE FOOD GROUP CO COM	Acquisitions	36,700.00	-1,575,880.10	
		Dispositions	-36,700.00		873,042.14

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK94MR3	PFIZER INC 1.7% DUE 05-28-2030	Acquisitions	880,000.00	-877,263.20	
		Dispositions	-880,000.00		883,037.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,520,000.00	-2,522,882.60	
		Dispositions	-810,000.00		868,409.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	4,543,000.00	-4,563,543.48	
		Dispositions	-1,600,000.00		1,655,077.30
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	790,000.00	-973,324.20	
		Dispositions	-960,000.00		1,250,812.20
C717081103	PFIZER INC COM	Acquisitions	141,102.00	-5,006,435.28	
		Dispositions	-241,088.00		9,053,121.91
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	Acquisitions	530,000.00	-524,657.60	
		Dispositions	-270,000.00		272,956.50
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	Acquisitions	905,000.00	-900,112.95	
		Dispositions	-905,000.00		909,190.15
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	460,000.00	-543,908.60	
		Dispositions	-1,160,000.00		1,426,113.80
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	87,927.00	-7,216,678.52	
		Dispositions	-74,918.00		5,945,317.98
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030	Acquisitions	860,000.00	-836,874.60	
		Dispositions	-860,000.00		823,939.25
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	530,000.00	-603,339.30	
		Dispositions	-500,000.00		588,980.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,665,000.00	-1,961,436.10	
		Dispositions	-620,000.00		773,739.50
C718546104	PHILLIPS 66 COM				
		Acquisitions	13,164.00	-1,009,324.08	
		Dispositions	-45,575.00		2,980,037.52
SBM9ZDY0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050				
		Acquisitions	849,000.00	-885,210.95	
		Dispositions	-425,000.00		426,436.45
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	27,282.00	-2,105,697.94	
		Dispositions	-27,282.00		2,029,937.67
SBMFBJD7	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG				
		Acquisitions	570,000.00	-562,042.80	
		Dispositions	-570,000.00		541,311.90
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	31,625.00	-3,309,924.45	
		Dispositions	-31,625.00		2,986,812.15
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	200,000.00	-200,648.00	
		Dispositions	-695,000.00		692,395.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030				
		Acquisitions	2,880,000.00	-2,871,936.00	
		Dispositions	-2,880,000.00		2,863,273.80
C731068102	POLARIS INC				
		Acquisitions	5,082.00	-522,971.77	
		Dispositions	-3,382.00		314,840.33
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	6,655.00	-247,045.72	
		Dispositions	-54,411.00		2,022,268.95
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW				
		Acquisitions	1,315.00	-73,398.10	
		Dispositions	-34,476.00		1,483,148.04
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	315,000.00	-379,480.50	
		Dispositions	-700,000.00		799,547.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Acquisitions	15,669.00	-1,367,947.42	
		Dispositions	-15,669.00		1,655,236.99
SBD6JXP7	PPL CAP FDG INC 4% DUE 09-15-2047	Acquisitions	530,000.00	-531,375.50	
		Dispositions	-530,000.00		627,277.10
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	Acquisitions	1,965,000.00	-1,963,437.60	
		Dispositions	-1,965,000.00		2,244,123.35
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	7,840.00	-216,277.17	
		Dispositions	-7,840.00		207,328.24
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,200,769.25
C74251V102	PRINCIPAL FINL GROUP INC COM STK	Acquisitions	10,976.00	-428,061.28	
		Dispositions	-31,455.00		1,280,628.37
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG	Acquisitions	1,021,000.00	-1,018,549.60	
		Dispositions	-1,021,000.00		1,120,936.03
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Acquisitions	1,775,000.00	-1,841,618.55	
		Dispositions	-1,775,000.00		2,154,456.50
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	2,135,000.00	-2,338,569.15	
		Dispositions	-2,135,000.00		2,735,327.70
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	6,020.00	-776,665.35	
		Dispositions	-101,723.00		12,634,951.99
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	190,000.00	-235,282.70	
		Dispositions	-1,110,000.00		1,377,585.15
C743315103	PROGRESSIVE CORP OH COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-238,191.44	
		Dispositions	-3,200.00		259,186.97
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	470,000.00	-468,214.00	
		Dispositions	-470,000.00		463,960.50
SBHNBTT4	PROLOGIS L P 2.25% DUE 04-15-2030				
		Acquisitions	575,000.00	-571,153.25	
		Dispositions	-575,000.00		574,925.25
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	1,145,000.00	-1,142,746.70	
		Dispositions	-1,145,000.00		1,143,358.75
C743424103	PROOFPOINT INC COM				
		Acquisitions	1,500.00	-166,620.63	
		Dispositions	-1,500.00		151,066.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	413,000.00	-492,640.95	
		Dispositions	-570,000.00		738,765.60
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	1,105,000.00	-1,188,729.35	
		Dispositions	-735,000.00		853,003.70
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	355,000.00	-385,100.45	
		Dispositions	-2,820,000.00		3,063,253.00
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	610,000.00	-712,364.10	
		Dispositions	-840,000.00		1,031,086.20
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	14,447.00	-937,995.84	
		Dispositions	-14,447.00		880,727.35
C69360J107	PS BUSINESS PKS INC CALIF COM				
		Acquisitions	8,300.00	-1,326,808.09	
		Dispositions	-8,300.00		1,230,177.65
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	11,363.00	-634,459.00	
		Dispositions	-42,854.00		2,240,217.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	Acquisitions	2,995,000.00	-3,038,277.75	
		Dispositions	-230,000.00		263,952.60
C745867101	PULTE GROUP INC	Acquisitions	19,794.00	-702,779.69	
		Dispositions	-131,411.00		4,507,618.12
S9K5HKBU	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00
S9K57Q1U	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6824U	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1X04U	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,200.00
S9K1TT7U	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65G2U	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		7,755.00
S9K5KR8U	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6ARMU	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,000.00
S9K67NZU	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74QVU	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K23NKU	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K6390U	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K2CRWU	PUT SWO USD CSFPGB2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K5TX5U	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K6XV3U	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,090.00
S9K5AZUU	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5RYRU	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K6PHHU	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D92U	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6GG2U	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6KC1U	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7779U	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K2603U	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,850.00
S9K25FBU	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,500.00
S9K2AEDU	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NHHU	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,445.00
S9K29TDU	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,300.00
S9K1LU7U	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,805.00
S9K1QUPU	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,420.00
S9K5E51U	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5489U	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DDUJ	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6HL0U	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020				

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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		14,960.00
S9K6WGLU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K1PDMU	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,250.00
S9K1TDKU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,486.00
S9K1VR5U	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,600.00
S9K62MRU	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VPDU	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX0U	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6Q10U	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7D08U	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DKKU	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7UUGU	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N3U	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28RYU	PUT SWO USD PNBPU33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00
S9K2AY5U	PUT SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,535.00
S9K2LUSU	PUT SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,081.00
S9K51NYU	PUT SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,400.00
S9K4XRBU	PUT SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,680.00
S9K5GRUU	PUT SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,440.00
S9K4VZKU	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,348.50
S9K4WKMU	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,353.20
S9K5EZ7U	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175869T4	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,280.33
S9K6HM3U	PUT SWO_CD X BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175129G8				

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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		1,656.34
S9K6BTQU	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175889C7				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		898.69
S9K62SKU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		972.71
S9K64LQU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,160.47
S9K5XAFU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175249G3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		638.63
S9K5BNNU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175419A0				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,839.26
S9K5HNDU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175979R5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,381.43
S9K4UD9U	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,560.00
S9K4U71U	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,680.00
S9K5LE5U	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,610.00
S9K4VNNU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529D1				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,494.59
S9K4XQKU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529F6				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,518.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6MHUU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,092.95
S9K6MHVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,175.75
S9K73ZAU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		982.38
S9K6CWVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175889D5	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,769.71
S9K65W8U	PUT SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175429J9	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,075.03
S9K5F46U	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,015.41
S9K5JHAU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,565.06
S9K5NBJU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,100.92
S9K5TJLU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 317564581	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		994.81
S9K59WHU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 31754ASD3	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,429.05
S9K53HWU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175ZY161	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		2,772.50
S9K5PCPU	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,520.00
S9K22ERU	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		1,344.00
S9K59PLU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,690.00
S9K5CKRU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,674.00
S9K4WB8U	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,808.00
S9K5QAUU	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,190.00
S9K6Q14U	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CAPU	PUT SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175259N5				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,532.33
S9K6EBPU	PUT SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175239F7				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		1,833.11
S9K62KPU	PUT SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175569P5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,115.76
S9K5AVDU	PUT SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175959A6				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,614.97
S9K24NKU	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		2,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6BUVU	PUT SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175889A1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,079.71
S9K54CBU	PUT SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175649W4	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,728.05
S9K5VCKU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175129B9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,882.48
S9K52QVU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175599Q7	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,229.49
S9K2ACMU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		1,960.00
S9K2MXTU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		912.00
S9K57Q8U	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,540.00
S9K5SUVU	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K76LZU	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,710.00
S9K72ATU	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,572.50
S9K7AA1U	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,465.00
S9K4TE9U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				

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		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,154.72
S9K4UN2U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,649.27
S9K63RUU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,082.95
S9K65ABU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,187.37
S9K61WLU	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175149K5				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		890.06
S9K5KU9U	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 317554F57				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,139.20
S9K29KTU	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897				
		Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		2,120.00
S9K6VCMU	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038				
		Acquisitions	605,000.00	-751,022.80	
		Dispositions	-1,200,000.00		1,373,208.00
SBHxD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	680,000.00	-871,392.80	
		Dispositions	-1,030,000.00		1,265,340.40
SBJLPYN7	PVTPL ABBVIE INC 3.2% DUE 11-21-2029				
		Acquisitions	665,000.00	-688,986.55	
		Dispositions	-1,590,000.00		1,663,701.50
SBJLPYQ0	PVTPL ABBVIE INC 4.05% DUE 11-21-2039				
		Acquisitions	5,067,000.00	-5,724,628.18	
		Dispositions	-890,000.00		964,239.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQC6R2	PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO	Acquisitions	100,000.00	-127,640.00	
		Dispositions	-170,000.00		209,344.80
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019	Acquisitions	475,000.00	-533,954.75	
		Dispositions	-1,510,000.00		1,683,262.40
C00654GAA1	PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		520,102.00
C00131LAK1	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	Acquisitions	640,000.00	-638,969.60	
		Dispositions	-640,000.00		662,247.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050	Acquisitions	140,000.00	-139,452.60	
		Dispositions	-140,000.00		139,844.60
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	Dispositions	-377,766.50		363,730.42
		Free Receipt	1,737,766.50	1,306,991.41	
SBMHLJD5	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	Acquisitions	1,455,000.00	-1,479,574.60	
		Dispositions	-285,850.00		293,054.52
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	910,000.00	-943,205.90	
		Dispositions	-3,087.34		3,081.87
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053	Acquisitions	615,000.00	-593,044.95	
		Dispositions	-3,427,149.31		3,439,306.89
		Free Receipt	8,219,149.31	6,673,367.50	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	4,410,000.00	-4,404,113.80	
		Dispositions	-3,333,595.49		3,263,352.99
		Free Receipt	28,857,595.49	23,212,316.17	
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059	Acquisitions	1,495,000.00	-1,442,625.45	
		Dispositions	-348,798.38		342,292.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C05523RAE7	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	Free Receipt	22,768,798.38	16,889,643.46	
		Acquisitions	1,165,000.00	-1,147,956.05	
		Dispositions	-295,000.00		299,100.50
SBMH1VY0	PVTPL BAXTER INTL INC SR NT 144A 3.95% DUE 04-01-2030/03-26-2020 BEO	Acquisitions	400,000.00	-398,524.00	
		Dispositions	-400,000.00		478,060.00
SBLCCBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO	Acquisitions	1,340,000.00	-1,362,200.45	
		Dispositions	-1,340,000.00		1,718,395.70
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	Acquisitions	775,000.00	-972,779.35	
		Dispositions	-2,803,000.00		3,625,023.22
SBKBP2K7	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	Acquisitions	2,400,000.00	-2,399,808.00	
		Dispositions	-2,400,000.00		2,519,568.00
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050	Acquisitions	3,452,000.00	-3,457,257.52	
		Dispositions	-1,665,000.00		1,471,718.05
C225313AM7	PVTPL CREDIT AGRICOLE S A 3.25% 01-14-2030	Acquisitions	1,250,000.00	-1,242,400.00	
		Dispositions	-1,250,000.00		1,368,087.50
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	9,000,000.00	-9,676,395.80	
		Dispositions	-4,670,000.00		5,411,560.85
SBJNYS74	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	Acquisitions	1,665,000.00	-1,838,473.70	
		Dispositions	-1,665,000.00		1,920,710.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Acquisitions	3,610,000.00	-3,571,517.40	
		Dispositions	-254,000.00		260,045.20
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	660,000.00	-932,078.65	
		Dispositions	-1,595,000.00		2,109,396.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD49Q4	PVTPL GAP INC SR SECD NT 144A 8.625% DUE05-15-2025/05-07-2020 BEO	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		733,000.00
SBMZ7407	PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	Acquisitions	6,655,000.00	-6,719,625.25	
		Dispositions	-2,455,000.00		2,782,871.35
C494386AD7	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO	Acquisitions	705,000.00	-719,100.00	
		Dispositions	-705,000.00		721,325.00
SBK90KN3	PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO	Acquisitions	340,000.00	-353,688.40	
		Dispositions	-695,000.00		763,885.75
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Acquisitions	2,470,000.00	-2,464,911.80	
		Dispositions	-2,470,000.00		2,644,801.90
SBJCRVP3	PVTPL MPLX LP 5.20% DUE 12-01-2047	Acquisitions	265,000.00	-292,496.40	
		Dispositions	-205,000.00		195,414.20
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	1,070,000.00	-1,096,780.20	
		Dispositions	-165,000.00		196,437.45
C654579AG6	PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-300,000.00		297,000.00
SBMFV959	PVTPL NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 BEO	Acquisitions	255,000.00	-276,833.10	
		Dispositions	-330.75		330.75
SBN7S9K0	PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	Acquisitions	7,603,000.00	-7,699,353.53	
		Dispositions	-245,000.00		253,977.55
SBN7RYL3	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	Acquisitions	1,235,000.00	-1,234,925.90	
		Dispositions	-455,000.00		472,986.15
SBL1LYB7	PVTPL OTIS WORLDWIDE CORP NT 3.112% 02-15-2040				

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		Acquisitions	955,000.00	-954,866.30	
		Dispositions	-155,000.00		148,211.00
SBL6K497	PVTPL RAYTHEON TECHNOLOGIES CORP 4.8% DUE 12-15-2043 BEO				
		Acquisitions	585,000.00	-746,992.35	
		Dispositions	-285,000.00		365,364.30
		Free Receipt	145,000.00	151,155.32	
SBJVHV54	PVTPL SANTANDER HLDGS USA INC CORP 3.244% 10-05-2026				
		Acquisitions	835,000.00	-843,667.30	
		Dispositions	-115,000.00		117,617.40
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	752,000.00	-958,172.92	
		Dispositions	-175,000.00		234,956.75
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	3,740,000.00	-4,072,221.60	
		Dispositions	-1,180,000.00		1,450,714.65
SBMBLZM2	PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO				
		Acquisitions	2,200,000.00	-2,184,116.00	
		Dispositions	-400,000.00		435,836.00
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				
		Acquisitions	851,000.00	-1,096,190.47	
		Dispositions	-495,000.00		706,305.60
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	310,000.00	-330,473.90	
		Dispositions	-838,000.00		869,924.92
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO				
		Dispositions	-275,000.00		270,006.00
		Free Receipt	6,483,000.00	4,958,438.47	
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Acquisitions	2,115,000.00	-2,172,823.70	
		Dispositions	-2,270.58		2,270.58
		Free Receipt	1,762,270.58	1,363,824.04	
C74736K101	QORVO INC COM				
		Acquisitions	2,000.00	-171,886.78	
		Dispositions	-27,100.00		2,955,927.98
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-426,568.60	
		Dispositions	-430,000.00		466,773.60
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	60,000.00	-78,448.00	
		Dispositions	-1,210,000.00		1,451,384.40
C747525103	QUALCOMM INC COM				
		Acquisitions	24,400.00	-2,170,211.34	
		Dispositions	-48,000.00		4,841,043.26
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	2,428.00	-126,410.63	
		Dispositions	-2,428.00		126,046.83
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	1,649.00	-192,467.96	
		Dispositions	-1,649.00		186,583.94
C74915M308	QURATE RETAIL INC CUM RED PFD SER A 8%				
		Dispositions	-459.15		41,053.46
		Free Receipt	459.15	48,382.50	
C74915M100	QURATE RETAIL INC				
		Acquisitions	42,550.00	-406,192.98	
		Dispositions	-42,550.00		390,089.41
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	1,135,000.00	-1,131,220.45	
		Dispositions	-1,135,000.00		1,244,872.90
C75513E101	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-18,678.40		1,178,262.76
		Free Receipt	18,678.40	932,612.51	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	5,799.00	-465,714.86	
		Dispositions	-12,150.00		1,192,701.70
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	38,500.00	-510,585.96	
		Dispositions	-38,500.00		611,129.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	7,841.00	-922,251.39	
		Dispositions	-21,259.00		1,939,944.98

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C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	7,203.00	-739,034.25	
		Dispositions	-20,249.00		2,002,984.72
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Acquisitions	3,779.00	-667,826.01	
		Dispositions	-3,779.00		605,974.22
C76131V202	RETAIL PPTYS AMER INC CL A	Acquisitions	54,052.00	-681,509.62	
		Dispositions	-54,052.00		368,146.45
C76169C100	REXFORD INDL RLTY INC COM	Acquisitions	8,606.00	-358,413.87	
		Dispositions	-8,606.00		382,960.29
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	845,000.00	-1,019,212.95	
		Dispositions	-630,000.00		835,277.60
C74967X103	RH COM	Acquisitions	800.00	-140,370.00	
		Dispositions	-800.00		87,278.47
C770323103	ROBERT HALF INTL INC COM	Acquisitions	15,093.00	-795,688.76	
		Dispositions	-15,093.00		809,897.52
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	226,000.00	-279,703.16	
		Dispositions	-5,361,000.00		5,361.00
C778296103	ROSS STORES INC COM	Acquisitions	2,800.00	-253,033.44	
		Dispositions	-9,400.00		826,920.56
C783549108	RYDER SYS INC COM	Acquisitions	8,389.00	-343,475.81	
		Dispositions	-8,389.00		354,619.45
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	2,000.00	-100,343.35	
		Dispositions	-2,000.00		70,374.28
C78409V104	S&P GLOBAL INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,340.00	-3,078,529.07	
		Dispositions	-13,800.00		4,549,895.66
C844741108	S.W. AIRL CO COM				
		Acquisitions	2,254.00	-102,493.72	
		Dispositions	-12,911.00		649,873.57
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	10,860.00	-2,359,100.73	
		Dispositions	-3,080.00		556,124.66
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	200,000.00	-199,734.00	
		Dispositions	-200,000.00		222,124.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	2,830.00	-756,815.35	
		Dispositions	-2,830.00		863,993.97
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	79,000.00	-1,663,037.18	
		Dispositions	-37,000.00		717,822.56
C80689H102	SCHNEIDER NATL INC WIS CL B CL B				
		Acquisitions	29,623.00	-689,712.36	
		Dispositions	-29,623.00		787,062.90
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	19,348.00	-919,222.29	
		Dispositions	-19,348.00		900,211.35
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	17,794.00	-716,295.82	
		Dispositions	-17,794.00		765,695.46
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,310,000.00	-1,518,738.70	
		Dispositions	-390,000.00		511,872.70
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	420,000.00	-498,094.80	
		Dispositions	-685,000.00		847,453.10
SBG0WNJ7	SHELL INTL FIN B V 2.375% DUE 11-07-2029				
		Acquisitions	335,000.00	-334,383.60	
		Dispositions	-5,795,000.00		5,813,040.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	2,550,000.00	-2,656,229.55	
		Dispositions	-1,030,000.00		992,074.30
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	5,755,000.00	-5,960,413.00	
		Dispositions	-4,045,000.00		4,448,083.75
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	1,310,000.00	-1,549,240.80	
		Dispositions	-615,000.00		767,351.65
C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	3,280.00	-2,213,789.81	
		Dispositions	-2,220.00		1,230,103.31
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	2,827,000.00	-2,855,856.35	
		Dispositions	-920,000.00		1,004,526.28
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	325,000.00	-355,676.75	
		Dispositions	-325,000.00		374,221.25
C827048109	SILGAN HLDGS INC COM	Acquisitions	14,862.00	-488,538.14	
		Dispositions	-24,436.00		902,293.99
C826919102	SILICON LABORATORIES INC COM	Acquisitions	2,000.00	-204,969.56	
		Dispositions	-2,000.00		196,814.27
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	1,775,000.00	-1,827,431.85	
		Dispositions	-2,345,000.00		2,353,846.60
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	27,300.00	-1,746,624.65	
		Dispositions	-43,300.00		4,131,619.82
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	3,100.00	-173,224.84	
		Dispositions	-3,100.00		180,529.03
C83088V102	SLACK TECHNOLOGIES INC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-55,832.18	
		Dispositions	-1,700.00		56,515.65
C831865209	SMITH A O CORP COM				
		Acquisitions	22,554.00	-989,709.12	
		Dispositions	-22,554.00		1,130,947.41
SBLGBMH4	SMUCKER J M CO FIXED 3.55% DUE 03-15-2050				
		Acquisitions	620,000.00	-621,867.10	
		Dispositions	-620,000.00		692,019.80
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Acquisitions	640,000.00	-632,716.80	
		Dispositions	-640,000.00		714,547.20
C835495102	SONOCO PROD CO COM				
		Acquisitions	1,497.00	-64,123.16	
		Dispositions	-1,497.00		74,974.45
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,445,000.00	-1,523,911.45	
		Dispositions	-605,000.00		678,582.74
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	390,000.00	-475,628.40	
		Dispositions	-790,000.00		935,777.00
C842587107	SOUTHERN CO COM STK				
		Acquisitions	1,918.00	-117,774.79	
		Dispositions	-1,918.00		104,641.07
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	370,000.00	-488,240.90	
		Dispositions	-1,235,000.00		1,638,072.50
SBMF11P3	SPIRIT RLTY L P 3.2% DUE 02-15-2031				
		Acquisitions	505,000.00	-499,960.10	
		Dispositions	-215,000.00		215,010.75
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	24,168.00	-517,336.32	
		Dispositions	-24,168.00		522,179.80
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM				
		Acquisitions	15,900.00	-1,006,707.77	
		Dispositions	-15,900.00		889,096.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C852857200	STAMPS COM INC COM NEW	Acquisitions	3,446.00	-670,345.08	
		Dispositions	-3,446.00		780,365.95
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	1,100.00	-158,486.32	
		Dispositions	-1,100.00		153,191.67
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-178,794.00	
		Dispositions	-180,000.00		203,819.40
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	245,000.00	-244,661.90	
		Dispositions	-670,000.00		754,548.30
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	485,000.00	-574,048.45	
		Dispositions	-330,000.00		407,457.60
C855244109	STARBUCKS CORP COM	Acquisitions	7,900.00	-722,370.12	
		Dispositions	-62,675.00		4,724,647.73
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	365,000.00	-339,304.00	
		Dispositions	-365,000.00		402,638.80
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	395,000.00	-462,110.50	
		Dispositions	-395,000.00		491,356.30
C857477103	STATE STR CORP COM	Acquisitions	46,423.00	-2,836,211.84	
		Dispositions	-46,423.00		2,938,411.22
C858119100	STEEL DYNAMICS INC COM	Acquisitions	18,748.00	-525,397.83	
		Dispositions	-91,019.00		2,778,481.57
C860630102	STIFEL FINL CORP COM	Acquisitions	3,270.00	-168,448.63	
		Dispositions	-3,270.00		174,244.62
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,388,807.60	
		Dispositions	-960,000.00		983,228.95
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030				
		Acquisitions	3,435,000.00	-3,461,655.20	
		Dispositions	-2,877,000.00		2,883,614.36
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	10,000.00	-10,665.90	
		Dispositions	-570,000.00		536,054.00
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	250,000.00	-273,372.50	
		Dispositions	-250,000.00		243,892.50
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	141,852.00	-3,442,337.26	
		Dispositions	-115,452.00		3,083,778.64
C871607107	SYNOPSYS INC COM				
		Acquisitions	6,300.00	-1,413,985.80	
		Dispositions	-23,810.00		3,496,495.31
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	370,000.00	-369,300.70	
		Dispositions	-370,000.00		353,556.50
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	450,000.00	-383,679.00	
		Dispositions	-200,000.00		242,168.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,630,000.00	-1,774,210.65	
		Dispositions	-930,000.00		1,267,895.55
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	5,810,000.00	-5,892,557.00	
		Dispositions	-365,000.00		377,220.20
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	29,393.00	-3,644,257.94	
		Dispositions	-60,146.00		8,311,474.94

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	216,000.00	-264,128.50	
		Dispositions	-600,000.00		720,606.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	432,000.00	-526,271.24	
		Dispositions	-155,000.00		193,723.65
SBM6CFV9	TARGET CORP 2.65% DUE 09-15-2030	Acquisitions	739,000.00	-787,716.18	
		Dispositions	-739,000.00		817,056.50
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	480,000.00	-559,881.60	
		Dispositions	-850,000.00		1,053,676.95
C87612E106	TARGET CORP COM STK	Acquisitions	20,646.00	-2,441,763.69	
		Dispositions	-39,346.00		5,230,257.62
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030	Acquisitions	1,430,000.00	-1,428,457.45	
		Dispositions	-700,000.00		740,454.10
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	855,000.00	-1,082,811.90	
		Dispositions	-285,000.00		358,307.70
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	281,000.00	-281,000.00	
		Dispositions	-281,000.00		281,000.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	1,336,000.00	-1,586,875.23	
		Dispositions	-230,000.00		284,912.50
CG87110105	TECHNI CN COM USD1	Acquisitions	54,300.00	-415,009.19	
		Dispositions	-97,700.00		862,770.68
SB899393	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	255,000.00	-264,585.45	
		Dispositions	-255,000.00		262,252.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,890.00	-1,444,089.75	
		Dispositions	-3,890.00		1,195,844.32
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	1,170,000.00	-1,417,889.00	
		Dispositions	-1,140,000.00		1,393,473.10
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	624,000.00	-781,903.81	
		Dispositions	-1,515,000.00		1,765,224.15
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,635,000.00	-2,136,178.30	
		Dispositions	-1,530,000.00		1,992,668.70
C88023U101	TEMPUR SEALY INTL INC COM				
		Acquisitions	1,800.00	-150,074.08	
		Dispositions	-1,800.00		80,688.14
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	20,700.00	-2,667,913.75	
		Dispositions	-16,200.00		2,134,845.51
C883556102	THERMO FISHER CORP				
		Acquisitions	9,316.00	-4,253,328.90	
		Dispositions	-296.00		128,826.71
C872540109	TJX COS INC COM NEW				
		Acquisitions	44,200.00	-2,158,671.64	
		Dispositions	-44,200.00		2,429,052.62
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	215,000.00	-273,409.05	
		Dispositions	-215,000.00		278,207.85
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	6,065,000.00	-6,015,607.85	
		Dispositions	-455,000.00		465,010.00
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	1,790,000.00	-1,790,000.00	
		Dispositions	-730,000.00		790,065.85
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG				
		Acquisitions	1,070,000.00	-1,065,602.30	
		Dispositions	-1,070,000.00		1,133,686.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL66P03	TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	Acquisitions	600,000.00	-608,180.87	
		Dispositions	-600,000.00		654,222.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	1,100.00	-160,084.75	
		Dispositions	-1,100.00		167,935.06
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-8,100.00		806,547.93
		Free Receipt	8,100.00	823,527.00	
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	Acquisitions	600,000.00	-703,476.00	
		Dispositions	-600,000.00		684,478.20
C89400J107	TRANSUNION COM	Acquisitions	36,400.00	-2,874,307.73	
		Dispositions	-43,600.00		4,006,287.87
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	1,325,000.00	-1,689,145.90	
		Dispositions	-710,000.00		893,527.90
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	Acquisitions	415,000.00	-522,697.20	
		Dispositions	-1,405,000.00		1,778,917.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	2,430,000.00	-2,412,888.80	
		Dispositions	-2,424,000.00		2,484,951.44
SBLGBPG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	Acquisitions	1,040,000.00	-1,038,336.00	
		Dispositions	-1,040,000.00		996,756.80
SBMG7677	TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030	Acquisitions	950,000.00	-947,254.50	
		Dispositions	-950,000.00		979,811.00
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-340,000.00		365,683.60
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-379,411.30	
		Dispositions	-295,000.00		413,860.75
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	340,000.00	-455,331.70	
		Dispositions	-670,000.00		876,768.30
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	21,845.00	-1,239,503.11	
		Dispositions	-47,467.00		3,255,983.32
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	4,972.00	-302,206.24	
		Dispositions	-4,972.00		280,548.83
C904708104	UNIFIRST CORP MASS COM				
		Acquisitions	390.00	-67,310.98	
		Dispositions	-1,890.00		296,040.14
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	385,000.00	-414,791.30	
		Dispositions	-385,000.00		436,004.80
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	1,137,000.00	-1,296,044.84	
		Dispositions	-442,000.00		512,672.94
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	260,000.00	-300,021.80	
		Dispositions	-78,000.00		90,680.44
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	305,000.00	-381,524.50	
		Dispositions	-2,090,000.00		595,900.80
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	1,100,000.00	-1,201,987.25	
		Dispositions	-270,000.00		313,418.70
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037				
		Acquisitions	430,000.00	-453,675.80	
		Dispositions	-330,000.00		382,248.90
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033				
		Acquisitions	0.00	0.00	
		Dispositions	-8,639.65		8,639.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	3,075,000.00	-3,711,132.95	
		Dispositions	-230,000.00		348,857.10
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	8,400,000.00	-9,774,767.31	
		Dispositions	-8,400,000.00		9,777,048.45
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	3,770,000.00	-5,200,063.97	
		Dispositions	-4,040,000.00		5,599,532.95
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	262,000.00	-304,947.04	
		Dispositions	-1,092,000.00		1,302,428.40
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	46,000.00	-56,178.42	
		Dispositions	-1,495,000.00		1,824,975.85
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	3,275.00	-341,214.89	
		Dispositions	-3,275.00		360,180.44
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	645,000.00	-708,242.25	
		Dispositions	-645,000.00		787,738.50
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	860,000.00	-1,027,881.40	
		Dispositions	-1,195,000.00		1,422,165.10
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	285,000.00	-388,477.80	
		Dispositions	-1,370,000.00		1,879,519.30
SBMFKVV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	Acquisitions	400,000.00	-396,628.00	
		Dispositions	-400,000.00		410,120.00
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	760,000.00	-750,242.30	
		Dispositions	-230,000.00		242,495.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,085,000.00	-1,143,623.25	
		Dispositions	-295,000.00		333,633.20
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,000.00	-3,714,029.17	
		Dispositions	-9,550.00		3,023,481.87
SBMDWV58	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		218,706.60
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Acquisitions	185,000.00	-190,148.55	
		Dispositions	-185,000.00		200,081.20
SBL57WY0	UPJOHN INC 4% DUE 06-22-2050				
		Acquisitions	400,000.00	-429,748.00	
		Dispositions	-400,000.00		450,268.00
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046				
		Acquisitions	1,248,000.00	-1,411,076.96	
		Dispositions	-155,000.00		180,843.15
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	170,000.00	-209,436.60	
		Dispositions	-970,000.00		1,244,801.10
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	558,000.00	-730,257.86	
		Dispositions	-580,000.00		809,830.80
SBWBY7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045				
		Acquisitions	219,000.00	-253,227.51	
		Dispositions	-845,000.00		990,914.30
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	925,000.00	-1,158,442.25	
		Dispositions	-1,259,000.00		1,666,656.13
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,096.00	-284,359.81	
		Dispositions	-24,592.00		1,306,296.13
SBJVKHJ9	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029				
		Acquisitions	640,000.00	-690,080.00	
		Dispositions	-640,000.00		651,289.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM	Acquisitions	4,219.00	-45,181.65	
		Dispositions	-4,219.00		70,688.34
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	206,000.00	-229,247.10	
		Dispositions	-206,000.00		207,886.96
C92343E102	VERISIGN INC COM	Acquisitions	20,731.00	-4,324,494.26	
		Dispositions	-20,731.00		4,223,984.97
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,625,000.00	-2,614,368.75	
		Dispositions	-1,175,000.00		1,182,125.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	750,000.00	-825,670.10	
		Dispositions	-1,815,000.00		2,077,061.05
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	7,000,000.00	-7,916,789.55	
		Dispositions	-3,220,000.00		3,999,834.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	3,385,000.00	-4,196,566.70	
		Dispositions	-4,705,000.00		5,860,286.60
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	385,000.00	-500,099.60	
		Dispositions	-395,000.00		518,777.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,550,000.00	-2,070,013.30	
		Dispositions	-1,744,000.00		2,301,529.59
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	1,661,000.00	-2,301,444.92	
		Dispositions	-1,951,000.00		968,896.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047	Acquisitions	920,000.00	-1,319,470.55	
		Dispositions	-1,245,000.00		1,822,501.20
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	560,000.00	-695,336.00	
		Dispositions	-2,071,000.00		2,524,533.23
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	5,395,000.00	-7,065,615.45	
		Dispositions	-6,380,000.00		8,415,144.80
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,152,000.00	-2,944,394.82	
		Dispositions	-4,622,000.00		6,294,063.15
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	37,547.00	-2,161,247.00	
		Dispositions	-178,015.00		10,488,180.58
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	4,330,000.00	-4,411,089.50	
		Dispositions	-205,000.00		208,273.85
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Acquisitions	9,470,000.00	-9,410,379.30	
		Dispositions	-1,000,000.00		1,025,020.00
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	Acquisitions	705,000.00	-813,083.55	
		Dispositions	-3,205,000.00		3,843,784.85
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,175,000.00	-1,175,613.45	
		Dispositions	-685,000.00		678,170.55
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	21,360.00	-4,942,465.10	
		Dispositions	-3,000.00		845,500.27
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	1,025,000.00	-1,102,036.15	
		Dispositions	-1,025,000.00		1,142,722.33
C92556V106	VIATRIS INC	Acquisitions	385,000.00	-497,855.05	
		Dispositions	-895,000.00		1,164,793.30
		Dispositions	-6,960.83		119,949.55
		Free Receipt	6,960.83	104,851.25	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C925652109	VICI PTYS INC COM	Acquisitions	24,600.00	-622,162.69	
		Dispositions	-12,400.00		322,525.39
C928254101	VIRTU FINL INC CLA CLA	Acquisitions	33,519.00	-815,792.51	
		Dispositions	-33,519.00		905,193.53
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	Acquisitions	1,900,000.00	-1,897,245.00	
		Dispositions	-1,900,000.00		1,951,813.00
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	2,565,000.00	-2,577,151.60	
		Dispositions	-420,000.00		455,695.80
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	750,000.00	-913,814.15	
		Dispositions	-413,000.00		500,987.66
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Acquisitions	996,000.00	-1,207,333.02	
		Dispositions	-1,126,000.00		1,412,193.50
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	1,645,000.00	-2,122,941.45	
		Dispositions	-4,580,000.00		5,980,903.07
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	1,380,000.00	-1,303,559.55	
		Dispositions	-145,000.00		136,746.60
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	14,267.00	-318,292.42	
		Dispositions	-14,267.00		266,677.56
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	Acquisitions	200,000.00	-278,124.00	
		Dispositions	-200,000.00		262,580.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	335,000.00	-459,961.70	
		Dispositions	-1,115,000.00		1,493,656.70
C928881101	VONTIER CORP COM USD0.0001 WI				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C929089100	VOYA FINL INC COM	Acquisitions	5,800.00	-166,442.96	
		Dispositions	-8,480.00		267,903.95
		Free Receipt	2,680.00	71,103.42	
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	Acquisitions	9,794.00	-469,735.49	
		Dispositions	-56,777.00		2,754,134.76
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	945,000.00	-973,381.20	
		Dispositions	-220,000.00		226,740.80
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	6,300.00	-264,854.10	
		Dispositions	-11,700.00		504,483.78
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	265,000.00	-313,171.70	
		Dispositions	-405,000.00		497,254.95
C931142103	WALMART INC COM	Acquisitions	875,000.00	-1,090,509.40	
		Dispositions	-2,885,000.00		3,691,756.35
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050	Acquisitions	24,900.00	-3,206,878.22	
		Dispositions	-25,800.00		3,256,905.28
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	730,000.00	-719,232.50	
		Dispositions	-485,000.00		505,819.25
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	2,260,000.00	-2,237,898.55	
		Dispositions	-220,000.00		223,786.20
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	5,900.00	-691,560.69	
		Dispositions	-9,900.00		1,165,078.82
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	450,000.00	-542,145.30	
		Dispositions	-1,470,000.00		1,785,956.55
		Acquisitions	700,000.00	-833,185.75	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,255,000.00		1,543,100.00
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,210,000.00	-3,917,297.95	
		Dispositions	-2,435,000.00		3,107,840.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	445,000.00	-579,959.50	
		Dispositions	-1,645,000.00		2,099,738.20
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	655,000.00	-896,161.55	
		Dispositions	-790,000.00		1,096,207.70
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	11,550,000.00	-11,599,515.05	
		Dispositions	-945,000.00		1,002,145.20
C95000U2M4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	Acquisitions	9,363,000.00	-11,270,140.99	
		Dispositions	-2,695,000.00		3,711,317.25
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	Dispositions	-235,000.00		306,625.65
		Free Receipt	235,000.00	249,163.45	
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	56,000.00	-1,473,862.55	
		Dispositions	-56,000.00		1,608,554.19
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-514,560.00	
		Dispositions	-6,000.00		7,355.46
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	615,000.00	-749,751.24	
		Dispositions	-1,445,000.00		1,764,312.90
C950755108	WERNER ENTERPRISES INC COM	Acquisitions	8,974.00	-376,616.66	
		Dispositions	-8,974.00		397,543.44
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	3,946.00	-626,281.29	
		Dispositions	-6,246.00		1,230,717.12

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C959802109	WESTERN UNION CO	Acquisitions	72,963.00	-1,640,392.37	
		Dispositions	-72,963.00		1,626,380.54
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	985,000.00	-926,289.70	
		Dispositions	-2,050,000.00		738,000.00
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	300,000.00	-290,457.00	
		Dispositions	-300,000.00		128,250.00
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	Acquisitions	175,000.00	-157,683.75	
		Dispositions	-400,000.00		382,240.00
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030	Acquisitions	190,000.00	-189,810.00	
		Dispositions	-190,000.00		190,936.70
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050	Acquisitions	870,000.00	-865,145.40	
		Dispositions	-870,000.00		525,467.55
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-335,000.00		360,145.10
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	Acquisitions	985,000.00	-985,000.00	
		Dispositions	-985,000.00		1,012,889.45
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	170,000.00	-189,485.40	
		Dispositions	-1,625,000.00		1,703,006.05
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049	Acquisitions	320,000.00	-345,907.20	
		Dispositions	-1,000,000.00		1,098,884.65
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	1,500.00	-268,673.66	
		Dispositions	-1,500.00		271,792.54
C98389B100	XCEL ENERGY INC COM				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,307.00	-74,767.02	
		Dispositions	-1,307.00		79,064.16
C988498101	YUM BRANDS INC COM				
		Acquisitions	1,500.00	-138,561.99	
		Dispositions	-1,500.00		139,705.45
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	37,700.00	-1,001,445.79	
		Dispositions	-37,700.00		1,239,165.40
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	3,260.00	-815,362.13	
		Dispositions	-3,260.00		787,265.95
C98986T108	ZYNGA INC				
		Acquisitions	241,087.00	-1,896,969.95	
		Dispositions	-241,087.00		2,208,140.10

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

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0408V102	#REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	Acquisitions	1,800.00	-277,250.09	
		Free Delivery	-1,800.00		
C054561105	#REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020	Acquisitions	22,600.00	-561,924.09	
		Dispositions	-2,348.00		60,718.72
		Free Delivery	-153,355.00		
C40416M105	#REORG/ HD SUPPLY HLDGS INC CASH MERGER 12-24-2020	Acquisitions	7,010.00	-266,341.16	
		Dispositions	-34,210.00		1,141,935.98
C03748R754	#REORG/APARTMENT INVESTMENT REVERSE SPLIT APARTMENT INVST 2M19AK3 12-01-2020	Acquisitions	6,200.00	-161,395.20	
		Free Delivery	-6,200.00		
C269246401	#REORG/E TRADE STOCK MERGER MORGAN 2589402 02 OCT 2020	Acquisitions	43,300.00	-1,965,895.20	
		Dispositions	-62,900.00		3,040,984.64
CG47791101	#REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020	Acquisitions	2,500.00	-328,891.25	
		Free Delivery	-8,100.00		
CN59465109	#REORG/MYLAN NV STOCK MERGER VIATRIS INC 2M1JA33 11-17-2020	Acquisitions	9,700.00	-153,727.02	
		Dispositions	-29,700.00		451,612.61
C701877102	#REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021	Acquisitions	26,200.00	-467,364.17	
		Dispositions	-26,200.00		146,730.91
C755111507	#REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	Acquisitions	2,100.00	-286,443.61	
		Dispositions	-1,100.00		168,785.72
		Free Delivery	-8,000.00		
C98212B103	#REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021	Acquisitions	22,500.00	-280,734.79	
		Dispositions	-22,500.00		204,515.99
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	2,365,000.00	-2,471,445.30	
		Dispositions	-2,065,000.00		2,579,044.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	57,197.00	-2,430,305.86	
		Dispositions	-39,997.00		1,617,383.49
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	1,210,000.00	-1,205,837.60	
		Dispositions	-1,210,000.00		1,290,670.70
C88579Y101	3M CO COM	Acquisitions	26,554.00	-3,795,881.98	
		Dispositions	-6,854.00		1,113,860.47
C316773100	5TH 3RD BANCORP COM	Acquisitions	42,934.00	-1,182,690.04	
		Dispositions	-42,934.00		782,661.20
C002824100	ABBOTT LAB COM	Acquisitions	28,330.00	-2,969,445.37	
		Dispositions	-5,230.00		544,526.74
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,043,000.00	-2,923,524.33	
		Dispositions	-3,572,000.00		4,854,398.19
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	47,631.00	-4,511,352.84	
		Dispositions	-79,331.00		7,461,255.97
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	859,000.00	-1,013,680.77	
		Dispositions	-1,359,000.00		1,650,504.36
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	104,137.00	-6,644,065.62	
		Dispositions	-69,837.00		5,216,599.07
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	4,908.00	-439,139.97	
		Dispositions	-4,908.00		516,516.56
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	5,800.00	-513,636.48	
		Dispositions	-1,600.00		146,993.48
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	929,000.00	-929,000.00	
		Dispositions	-929,000.00		986,867.41
C00130H105	AES CORP COM				
		Acquisitions	35,972.00	-620,222.95	
		Dispositions	-155,888.00		2,688,162.34
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,607.00	-168,674.79	
		Dispositions	-2,607.00		183,263.15
C001055102	AFLAC INC COM				
		Acquisitions	25,300.00	-938,744.09	
		Dispositions	-5,100.00		221,138.03
C001084102	AGCO CORP COM				
		Acquisitions	5,008.00	-284,938.04	
		Dispositions	-9,508.00		713,496.51
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	980,000.00	-977,803.45	
		Dispositions	-370,000.00		405,331.30
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	1,860,000.00	-1,878,698.40	
		Dispositions	-450,000.00		487,368.80
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	360,000.00	-400,705.20	
		Dispositions	-360,000.00		433,857.60
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	430,000.00	-506,123.20	
		Dispositions	-600,000.00		673,506.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	37,637.00	-3,846,611.91	
		Dispositions	-36,337.00		4,430,308.04
C017175100	ALLEGHANY CORP DEL COM				
		Acquisitions	440.00	-250,470.06	
		Dispositions	-2,378.00		1,158,305.57
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	1,800.00	-87,924.46	
		Dispositions	-13,400.00		477,917.88

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	2,116.00	-88,798.93	
		Dispositions	-2,116.00		98,632.64
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	20,981.00	-749,934.32	
		Dispositions	-53,260.00		1,857,364.16
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	270,000.00	-299,594.70	
		Dispositions	-720,000.00		884,022.10
C020002101	ALLSTATE CORP COM	Acquisitions	46,441.00	-4,501,389.54	
		Dispositions	-52,341.00		5,213,472.20
C02005N100	ALLY FINL INC COM	Acquisitions	14,459.00	-329,811.05	
		Dispositions	-121,838.00		2,958,711.28
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030	Acquisitions	505,000.00	-503,616.30	
		Dispositions	-505,000.00		500,227.75
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,324.00	-1,965,126.56	
		Dispositions	-1,245.00		1,445,645.79
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	8,449.00	-12,556,049.13	
		Dispositions	-6,325.00		9,006,475.23
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,700.00	-455,024.00	
		Dispositions	-76,300.00		2,266,589.29
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	605,000.00	-600,147.90	
		Dispositions	-605,000.00		700,068.65
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	270,000.00	-333,852.30	
		Dispositions	-680,000.00		835,845.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,075,000.00	-1,405,602.50	
		Dispositions	-1,624,000.00		2,037,504.91
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	148,994.00	-5,749,559.18	
		Dispositions	-114,394.00		4,907,815.16
C02209SBJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030				
		Acquisitions	235,000.00	-234,269.15	
		Dispositions	-235,000.00		248,286.90
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,170,000.00	-1,182,158.90	
		Dispositions	-170,000.00		182,743.20
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	6,090,000.00	-6,061,894.75	
		Dispositions	-770,000.00		809,135.50
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	710,000.00	-905,066.50	
		Dispositions	-1,118,000.00		1,459,484.47
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	390,000.00	-516,929.40	
		Dispositions	-410,000.00		590,438.90
C023135106	AMAZON COM INC COM				
		Acquisitions	6,175.00	-14,505,788.66	
		Dispositions	-3,460.00		9,933,286.50
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	250,000.00	-305,655.00	
		Dispositions	-270,000.00		337,284.00
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	5,280,000.00	-7,050,528.20	
		Dispositions	-6,838,000.00		9,269,606.78
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	20,753.00	-1,267,578.23	
		Dispositions	-34,946.00		2,272,827.83
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	2,146.00	-182,225.23	
		Dispositions	-2,146.00		180,345.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	350,000.00	-369,250.00	
		Dispositions	-1,020,000.00		1,280,849.10
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	430,000.00	-532,499.10	
		Dispositions	-480,000.00		585,960.00
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	415,000.00	-464,106.95	
		Dispositions	-415,000.00		480,092.75
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	355,000.00	-430,110.90	
		Dispositions	-415,000.00		481,416.60
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	950,000.00	-957,210.50	
		Dispositions	-950,000.00		939,234.80
C03027X100	AMERICAN TOWER CORP	Acquisitions	8,000.00	-1,735,442.64	
		Dispositions	-8,000.00		1,967,606.50
C03076C106	AMERIPRISE FINL INC COM	Acquisitions	2,516.00	-392,686.73	
		Dispositions	-17,016.00		2,526,230.06
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	7,803.00	-686,229.73	
		Dispositions	-7,803.00		764,925.55
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	130,000.00	-147,162.60	
		Dispositions	-370,000.00		477,836.50
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	815,000.00	-810,876.10	
		Dispositions	-815,000.00		1,008,079.80
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,795,000.00	-4,414,569.45	
		Dispositions	-145,000.00		185,415.85
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030	Acquisitions	410,000.00	-519,703.70	
		Dispositions	-410,000.00		521,327.30
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	Acquisitions	670,000.00	-667,052.00	
		Dispositions	-670,000.00		720,330.40
SBM9D0T2	AMGEN INC 2.3% DUE 02-25-2031	Acquisitions	1,340,000.00	-1,481,114.25	
		Dispositions	-1,060,000.00		1,136,383.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	665,000.00	-662,619.30	
		Dispositions	-665,000.00		700,371.35
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	3,983,000.00	-4,017,570.28	
		Dispositions	-2,983,000.00		3,114,694.85
SBD5R5CM4	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	88,000.00	-107,792.96	
		Dispositions	-875,000.00		1,018,896.15
SBD5RVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,152,000.00	-1,497,382.40	
		Dispositions	-630,000.00		750,084.30
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	980,000.00	-1,247,538.60	
		Dispositions	-1,860,000.00		2,354,898.80
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039	Acquisitions	435,000.00	-597,859.65	
		Dispositions	-435,000.00		620,205.60
C031162100	AMGEN INC COM	Acquisitions	230,000.00	-320,268.10	
		Dispositions	-230,000.00		49,645.50
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	10,312.00	-2,309,757.74	
		Dispositions	-16,392.00		3,859,412.28
		Acquisitions	4,430,000.00	-4,545,437.55	
		Dispositions	-790,000.00		817,695.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654105	ANALOG DEVICES INC COM	Acquisitions	10,400.00	-1,236,457.41	
		Dispositions	-10,400.00		1,294,949.89
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	930,000.00	-1,111,331.40	
		Dispositions	-910,000.00		1,118,653.20
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	2,005,000.00	-2,775,153.25	
		Dispositions	-970,000.00		1,292,299.65
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,350,000.00	-1,743,674.25	
		Dispositions	-515,000.00		676,641.80
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	930,000.00	-1,048,072.80	
		Dispositions	-1,820,000.00		2,134,324.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,249,000.00	-1,425,542.54	
		Dispositions	-1,450,000.00		1,721,342.55
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	300,000.00	-352,404.00	
		Dispositions	-8,725,000.00		10,767,945.75
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,775,000.00	-4,516,748.70	
		Dispositions	-1,605,000.00		1,734,466.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,328,000.00	-4,085,325.44	
		Dispositions	-7,565,000.00		9,260,272.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	375,000.00	-446,377.50	
		Dispositions	-375,000.00		444,888.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	5,749,000.00	-6,414,235.73	
		Dispositions	-945,000.00		1,129,986.15
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,365,000.00	-2,631,220.45	
		Dispositions	-660,000.00		788,272.95
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	1,160,000.00	-1,170,358.80	
		Dispositions	-595,000.00		637,060.55
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	284,000.00	-319,928.28	
		Dispositions	-190,000.00		215,566.40
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	250,000.00	-290,167.50	
		Dispositions	-210,000.00		244,843.20
C036752103	ANTHEM INC COM				
		Acquisitions	5,930.00	-1,606,709.26	
		Dispositions	-6,310.00		1,909,129.73
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	435,000.00	-506,702.70	
		Dispositions	-870,000.00		1,054,558.95
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Acquisitions	3,185,000.00	-3,185,591.40	
		Dispositions	-485,000.00		509,395.50
CG0403H108	AON PLC				
		Dispositions	-1,800.00		319,674.40
		Free Receipt	1,800.00	277,250.09	
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	540,000.00	-538,765.70	
		Dispositions	-1,350,000.00		1,114,086.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	315,000.00	-321,158.25	
		Dispositions	-1,850,000.00		1,590,314.65
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	260,000.00	-280,584.20	
		Dispositions	-260,000.00		182,117.00
C03748R747	APARTMENT COM USD0.01 CLA(POST RE)				
		Acquisitions	98,000.00	-496,866.54	
		Dispositions	-103,007.23		516,935.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,007.23	161,395.20	
C03750L109	APARTMENT INCOME REIT CORP COM	Dispositions	-5,007.00		191,847.16
		Free Receipt	5,007.00	78,168.46	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	575,000.00	-573,357.75	
		Dispositions	-575,000.00		687,225.70
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	Acquisitions	200,000.00	-237,906.00	
		Dispositions	-134,000.00		156,785.36
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG	Acquisitions	1,565,000.00	-1,549,687.45	
		Dispositions	-270,000.00		272,216.70
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	7,635,000.00	-7,937,588.65	
		Dispositions	-735,000.00		723,306.15
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	964,000.00	-1,142,844.76	
		Dispositions	-2,045,000.00		2,459,894.55
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	500,000.00	-635,570.00	
		Dispositions	-2,315,000.00		2,654,918.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	2,720,000.00	-3,784,633.80	
		Dispositions	-1,120,000.00		1,507,439.95
C037833100	APPLE INC COM STK	Acquisitions	19,380.00	-4,733,244.04	
		Dispositions	-6,490.00		1,696,260.45
		Free Receipt	120,780.00		
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	900,000.00	-1,007,089.80	
		Dispositions	-467,000.00		518,558.17
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Acquisitions	2,310,000.00	-2,303,624.40	
		Dispositions	-325,000.00		321,028.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	1,000,000.00	-995,330.00	
		Dispositions	-150,000.00		158,656.50
C038222105	APPLIED MATERIALS INC COM	Acquisitions	33,689.00	-2,031,653.64	
		Dispositions	-68,889.00		3,991,373.78
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	Acquisitions	1,255,000.00	-1,255,000.00	
		Dispositions	-1,255,000.00		1,444,199.00
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	22,548.00	-722,015.99	
		Dispositions	-49,362.00		1,468,707.08
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	Acquisitions	400,000.00	-487,749.00	
		Dispositions	-400,000.00		527,012.00
C03966BAB7	ARCONIC ROLLED PRODUCTS CORPORATION TERM LOAN B 03-25-2027	Acquisitions	500,000.00	-497,500.00	
		Dispositions	-500,000.00		500,000.00
C042735100	ARROW ELECTR INC COM	Acquisitions	10,095.00	-669,105.93	
		Dispositions	-10,095.00		810,629.95
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	5,630.00	-131,433.15	
		Dispositions	-23,068.00		536,827.50
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	Acquisitions	230,000.00	-282,642.40	
		Dispositions	-335,000.00		406,311.45
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	1,755,000.00	-2,486,241.95	
		Dispositions	-130,000.00		206,347.70
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	6,500,000.00	-6,528,013.85	
		Dispositions	-3,695,000.00		3,762,186.80
SBMHWT3	AT&T INC 2.75% DUE 06-01-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,302,926.35	
		Dispositions	-1,205,000.00		1,280,523.60
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061				
		Acquisitions	5,005,000.00	-4,992,134.70	
		Dispositions	-470,000.00		462,820.80
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	7,270,000.00	-7,299,273.35	
		Dispositions	-2,985,000.00		3,097,750.55
SBMHVV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	3,910,000.00	-3,908,690.50	
		Dispositions	-1,180,000.00		1,242,717.80
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	180,000.00	-198,705.60	
		Dispositions	-420,000.00		451,848.60
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				
		Acquisitions	1,530,000.00	-1,728,580.30	
		Dispositions	-2,816,000.00		1,274,195.38
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048				
		Acquisitions	2,620,000.00	-3,063,278.70	
		Dispositions	-1,892,000.00		2,100,825.22
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	590,000.00	-669,868.30	
		Dispositions	-1,790,000.00		2,030,392.10
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049				
		Acquisitions	1,410,000.00	-1,623,961.05	
		Dispositions	-3,894,000.00		1,768,536.85
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	665,000.00	-787,869.40	
		Dispositions	-9,286,000.00		2,863,911.00
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039				
		Acquisitions	1,510,000.00	-1,784,034.95	
		Dispositions	-3,335,000.00		2,163,834.90
SBJ11ML9	AT&T INC 5.375% 10-15-2041				
		Acquisitions	490,000.00	-596,127.40	
		Dispositions	-490,000.00		37,720.20

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SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	295,000.00	-375,077.75	
		Dispositions	-4,845,000.00		4,243,749.97
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	225,000.00	-289,867.50	
		Dispositions	-225,000.00		18,699.75
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	735,000.00	-963,298.35	
		Dispositions	-985,000.00		1,381,155.20
C00206R102	AT&T INC COM	Acquisitions	84,911.00	-3,068,696.30	
		Dispositions	-166,407.00		5,338,695.47
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	300,000.00	-343,587.00	
		Dispositions	-40,000.00		45,316.40
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043	Acquisitions	4,305,000.00	-4,245,851.85	
		Dispositions	-330,000.00		328,567.80
SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	Acquisitions	290,000.00	-341,408.30	
		Dispositions	-290,000.00		364,469.10
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	630,000.00	-830,264.40	
		Dispositions	-1,175,000.00		1,486,767.62
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046	Acquisitions	430,000.00	-533,221.50	
		Dispositions	-11,584,000.00		874,707.84
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	31,935.00	-1,341,632.75	
		Dispositions	-86,335.00		2,532,853.37
C052769106	AUTODESK INC COM	Acquisitions	4,900.00	-919,326.33	
		Dispositions	-4,900.00		1,300,109.39
C053015103	AUTOMATIC DATA PROCESSING INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,100.00	-5,740,381.17	
		Dispositions	-11,800.00		1,720,634.82
C05329W102	AUTONATION INC COM				
		Acquisitions	2,905.00	-128,564.37	
		Dispositions	-12,172.00		684,095.08
C053332102	AUTOZONE INC COM				
		Acquisitions	341.00	-397,592.11	
		Dispositions	-935.00		998,905.01
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047				
		Acquisitions	185,000.00	-202,898.75	
		Dispositions	-475,000.00		569,881.25
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030				
		Acquisitions	1,560,000.00	-1,610,173.50	
		Dispositions	-625,000.00		660,718.75
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	1,300.00	-156,062.62	
		Dispositions	-1,300.00		155,056.80
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,521.00	-432,317.17	
		Dispositions	-16,121.00		778,562.40
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Acquisitions	1,445,000.00	-1,445,000.00	
		Dispositions	-1,445,000.00		1,493,712.25
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	355,000.00	-350,562.50	
		Dispositions	-3,465,000.00		3,633,518.10
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	805,000.00	-881,112.00	
		Dispositions	-985,000.00		1,028,312.85
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,615,000.00	-1,803,049.10	
		Dispositions	-1,116,000.00		1,198,481.22
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Acquisitions	1,430,000.00	-1,463,364.80	
		Dispositions	-1,430,000.00		1,716,837.35

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SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	1,110,000.00	-1,161,285.40	
		Dispositions	-756,000.00		898,211.63
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	955,000.00	-970,610.70	
		Dispositions	-265,000.00		264,403.75
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	1,755,000.00	-1,755,000.00	
		Dispositions	-165,000.00		168,336.30
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	270,000.00	-297,395.30	
		Dispositions	-1,050,000.00		1,044,918.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	5,210,000.00	-5,216,541.70	
		Dispositions	-640,000.00		666,662.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Acquisitions	12,640,000.00	-14,125,580.85	
		Dispositions	-2,700,000.00		3,365,819.35
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG	Acquisitions	920,000.00	-1,090,130.10	
		Dispositions	-3,245,000.00		3,838,656.68
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Acquisitions	1,275,000.00	-1,633,485.50	
		Dispositions	-3,975,000.00		5,007,704.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	835,000.00	-1,129,135.50	
		Dispositions	-888,000.00		1,207,016.27
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	210,000.00	-276,040.80	
		Dispositions	-240,000.00		346,154.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	235,000.00	-298,374.80	
		Dispositions	-435,000.00		557,180.40
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,135,000.00	-2,135,000.00	
		Dispositions	-2,135,000.00		2,125,024.00
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	210,000.00	-255,028.20	
		Dispositions	-1,900,000.00		2,241,845.20
SBMWZQF3	BANK AMER CORP FLTG RT 1.898% DUE 07-23-2031				
		Acquisitions	2,680,000.00	-2,683,217.75	
		Dispositions	-1,155,000.00		1,179,216.15
C06051GJB6	BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031				
		Acquisitions	7,410,000.00	-7,410,000.00	
		Dispositions	-7,410,000.00		7,800,874.60
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	173,847.00	-6,549,276.71	
		Dispositions	-108,473.00		4,186,884.26
C060505104	BANK OF AMERICA CORP				
		Acquisitions	10,945.00	-265,254.19	
		Dispositions	-10,945.00		265,868.74
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	13,760,000.00	-14,113,131.10	
		Dispositions	-315,000.00		328,683.60
SBMT6SN1	BARCLAYS PLC 3.564% DUE 09-23-2035				
		Acquisitions	2,950,000.00	-2,949,078.40	
		Dispositions	-2,720,000.00		2,819,160.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	1,570,000.00	-2,034,796.70	
		Dispositions	-865,000.00		1,085,794.90
SBL57W95	BARCLAYS PLC FIXED 2.645% DUE 06-24-2031				
		Acquisitions	870,000.00	-864,397.20	
		Dispositions	-870,000.00		898,762.20
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,200.00	-275,384.92	
		Dispositions	-3,200.00		275,516.46
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-990,000.00		1,235,044.80

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SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	1,855,000.00	-2,355,574.20	
		Dispositions	-1,425,000.00		1,804,860.60
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	957,000.00	-1,189,093.38	
		Dispositions	-1,620,000.00		2,099,185.05
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	2,440,000.00	-2,498,398.60	
		Dispositions	-290,000.00		340,346.90
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030	Acquisitions	470,000.00	-469,530.00	
		Dispositions	-470,000.00		450,678.30
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	780,000.00	-995,889.20	
		Dispositions	-260,000.00		338,304.20
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	780,000.00	-984,473.10	
		Dispositions	-1,775,000.00		2,146,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B	Acquisitions	23,694.00	-4,465,726.01	
		Dispositions	-24,745.00		4,571,731.09
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01	Acquisitions	10,509.00	-513,496.58	
		Dispositions	-25,809.00		935,444.44
C086516101	BEST BUY INC COM STK	Acquisitions	33,484.00	-2,616,101.48	
		Dispositions	-28,484.00		2,657,493.41
C090572207	BIO RAD LABS INC CL A	Acquisitions	279.00	-139,419.33	
		Dispositions	-279.00		147,052.79
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	12,767.00	-3,784,489.23	
		Dispositions	-22,357.00		6,299,074.85
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,806,645.60	
		Dispositions	-690,000.00		693,139.20
SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036				
		Acquisitions	640,000.00	-893,299.20	
		Dispositions	-640,000.00		952,759.30
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	245,000.00	-278,266.10	
		Dispositions	-1,135,000.00		1,327,227.55
SBL1J5Y1	BLACKROCK INC 2.4% DUE 04-30-2030				
		Acquisitions	965,000.00	-964,228.00	
		Dispositions	-965,000.00		1,011,841.10
C093671105	BLOCK H & R INC COM				
		Acquisitions	15,041.00	-259,790.50	
		Dispositions	-15,041.00		216,604.15
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	905,000.00	-902,341.90	
		Dispositions	-1,820,000.00		1,836,401.95
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	7,080,000.00	-7,917,620.80	
		Dispositions	-2,675,000.00		3,215,078.55
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	495,000.00	-468,359.10	
		Dispositions	-3,030,000.00		2,914,044.10
SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030				
		Acquisitions	2,590,000.00	-2,948,385.30	
		Dispositions	-1,300,000.00		1,562,561.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	2,665,000.00	-2,746,721.50	
		Dispositions	-480,000.00		573,537.60
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	11,690,000.00	-12,719,870.15	
		Dispositions	-6,040,000.00		7,516,647.20
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,374.00	-2,170,220.38	
		Dispositions	-2,126.00		3,757,635.28

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C099724106	BORG WARNER INC COM	Acquisitions	4,500.00	-156,623.09	
		Dispositions	-15,900.00		548,559.00
SBLB65N1	BP CAP MKTS AMER 1.749% DUE 08-10-2030	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		754,312.95
SBHNZLH4	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Acquisitions	24,000.00	-25,244.40	
		Dispositions	-1,009,000.00		1,057,563.17
SBH4K3S3	BP CAP MKTS AMER INC 3.119% 05-04-2026	Acquisitions	224,000.00	-237,646.08	
		Dispositions	-224,000.00		237,471.36
SBJ68679	BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026	Acquisitions	14,000.00	-15,039.50	
		Dispositions	-14,000.00		15,068.34
C10922N103	BRIGHTHOUSE FINL INC COM	Acquisitions	51,470.00	-1,733,653.90	
		Dispositions	-53,621.00		1,614,685.27
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-370,970.25	
		Dispositions	-560,000.00		751,189.60
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	160,797.00	-9,939,456.05	
		Dispositions	-97,597.00		5,761,259.25
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	28,840.00	-352,972.38	
		Dispositions	-28,840.00		353,570.58
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	197,000.00	-226,055.53	
		Dispositions	-500,000.00		594,075.00
C11135F101	BROADCOM INC COM	Acquisitions	9,580.00	-3,316,739.96	
		Dispositions	-11,170.00		2,981,969.22
C117043109	BRUNSWICK CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,489.00	-918,777.38	
		Dispositions	-15,489.00		953,868.97
C101121101	BSTN PPTYS INC				
		Acquisitions	27,631.00	-2,361,784.63	
		Dispositions	-27,631.00		2,363,714.50
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049				
		Acquisitions	125,000.00	-142,497.50	
		Dispositions	-330,000.00		434,692.50
C12008R107	BUILDERS FIRSTSOURCE INC COM STK				
		Acquisitions	5,826.00	-177,426.13	
		Dispositions	-5,826.00		187,272.63
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045				
		Acquisitions	540,000.00	-683,089.20	
		Dispositions	-720,000.00		873,023.40
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051				
		Acquisitions	1,990,000.00	-1,999,428.20	
		Dispositions	-490,000.00		491,935.50
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048				
		Acquisitions	560,000.00	-666,022.40	
		Dispositions	-998,000.00		1,257,381.50
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .08% FROM 04-24-2020 TO 04-27-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-22-2020 TO 12-23-2020				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-10-2020 TO 12-11-2020				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-14-2020 TO 12-15-2020				
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-24-2020 TO 12-28-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .1% FROM 03-18-2020 TO 03-19-2020	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-12-2020 TO 11-13-2020	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-11-2020 TO 12-14-2020	Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-15-2020 TO 12-16-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-16-2020 TO 12-17-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-17-2020 TO 12-18-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-18-2020 TO 12-21-2020	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-21-2020 TO 12-22-2020	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-03-2020 TO 11-04-2020	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-10-2020 TO 11-12-2020	Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-04-2020 TO 09-08-2020	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2020 TO 11-10-2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-16-2020 TO 11-17-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-04-2020 TO 11-05-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-05-2020 TO 11-06-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-06-2020 TO 11-09-2020				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 12-23-2020 TO 12-24-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-28-2020 TO 12-29-2020				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-30-2020 TO 12-31-2020				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 08-03-2020 TO 08-04-2020				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-29-2020 TO 12-30-2020				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	145,024.00	-2,800,951.14	
		Dispositions	-145,024.00		2,676,221.19
S9K5HHPU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K57Q9U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6832U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1XT1U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,992.00
S9K1TN8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65W7U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,745.00
S9K5KZZU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6AQUU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,200.00
S9K67NWU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74PSU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23LUU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K64LMU	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CPYU	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020				

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		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX3U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,600.00
S9K6X09U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AVSU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYNU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D72U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GK7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6PLMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6KZZU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00
S9K7778U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K26T3U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K25DLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,910.00

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S9K2ABTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NLFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,412.50
S9K29RFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9K1LQ2U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,080.00
S9K1QXUU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9K5ES9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5479U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6WGMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K6HL5U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PBLU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,025.00
S9K1VK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020				

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		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1TBGU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,552.00
S9K1SEWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,938.00
S9K62LJU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VGLU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX1U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6QS6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DZ8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DLBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00
S9K7UUTU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28TQU	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00

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S9K6AVBU	CALL SWO_CD X BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,750.00
S9K2AV4U	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,198.00
S9K2LKJU	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,438.00
S9K2KETU	CALL SWO_CD X BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9K2LQGU	CALL SWO_CD X BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,110.00
S9K4XMZU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,730.00
S9K5368U	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,250.00
S9K51NFU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,900.00
S9K5DF4U	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,965.00
S9K5GRRU	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,160.00
S9K5JAUU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,914.00
S9K5NBMU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				

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		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,096.00
S9K5PCEU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,669.00
S9K6JA6U	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9K5VLZU	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,841.00
S9K6395U	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,305.00
S9K4VLQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,786.76
S9K4WEQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,305.65
S9K5DB8U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,411.70
S9K5EL5U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,011.94
S9K6PYLU	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9C0				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,415.68
S9K6HK9U	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175429F7				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,661.98
S9K62KEU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,459.07

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S9K64LPU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,574.92
S9K5HRLU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31752W9B2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,941.47
S9K5BLNU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31754AS43	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,133.54
S9K5WP3U	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175879A3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,346.52
S9K63LBU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175889Q6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,666.07
S9K23JZU	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,700.00
S9K2KGHU	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,184.00
S9K4VAXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		5,018.00
S9K53HXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9K4U15U	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,860.00
S9K5WW4U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9K5WX8U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				

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		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,697.50
S9K62WHU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9K5HGRU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,816.00
S9K5LA7U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,220.00
S9K63MZU	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,930.00
S9K4VWXU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529E9				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,045.23
S9K4XTFU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,238.99
S9K6MHPU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,738.79
S9K6MHSU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,821.59
S9K6MS6U	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,688.47
S9K6CXXU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 317558AS3				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,770.24
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175DA464				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,445.45

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S9K65G3U	CALL SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175749T0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,488.50
S9K5JAMU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,312.80
S9K5NCPU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,102.58
S9K5F16U	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175539V9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,660.18
S9K5TLUU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175879H8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,533.67
S9K6KB8U	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,885.00
S9K59SQU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 317554FA6	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,739.86
S9K53JFU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175575A0	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,317.49
S9K22XYU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,246.00
S9K22FJU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		2,560.00
S9K26EFU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,180.00
S9K25BHU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,468.00
S9K4VSQU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9K59UCU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,536.00
S9K5CHGU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,510.00
S9K5QAJU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,900.00
S9K5VHNU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,754.00
S9K6SBMU	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		5,250.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CKFU	CALL SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175129E3				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,762.55
S9K6D91U	CALL SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175469A9				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,949.39
S9K62LDU	CALL SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175429G5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,518.67
S9K5AULU	CALL SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175779H9				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,642.68

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K24QJU	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,500.00
S9K2LRUU	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,760.00
S9K66S7U	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,955.00
S9K68FJU	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		4,550.00
S9K6AA1U	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,000.00
S9K6P23U	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9D8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		7,398.09
S9K6BUUU	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 317554AD5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,428.35
S9K5347U	CALL SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175AB9A1	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,289.46
S9K5VGQU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 31754F8A0	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,364.80
S9K5JANU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175549G0	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,286.62
S9K52SWU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175589V8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		8,881.09
S9K2AABU	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560				

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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
S9K2ME0U	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,615.00
S9K2KJNU	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,806.00
S9K57N4U	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K6MHTU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,223.75
S9K5SXVU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,045.00
S9K5W86U	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,950.00
S9K69ZSU	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		950.00
S9K65X4U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		4,255.00
S9K6CWWU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,400.00
S9K6EALU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,670.00
S9K6PZBU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,320.00

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S9K7149U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,380.00
S9K6Q15U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,050.00
S9K4TC2U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,242.11
S9K4UR6U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,769.75
S9K6Q11U	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		6,679.16
S9K79WBU	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,119.35
S9K63GVU	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,751.04
S9K6412U	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,401.76
S9K61WJU	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175259H8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,223.84
S9K5KF1U	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 31754FDA4	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,343.50
S9K29MEU	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		4,664.00
S9K26Q1U	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715				

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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		3,820.00
S9K2LWHU	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,580.00
S9K64T3U	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,762.50
S9K6VBAU	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,249.00
C133131102	CAMDEN PPTY TR SH BEN INT				
		Acquisitions	8,200.00	-867,754.88	
		Dispositions	-17,200.00		1,563,247.29
SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG				
		Acquisitions	1,750,000.00	-1,764,657.10	
		Dispositions	-995,000.00		1,030,877.40
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048				
		Acquisitions	265,000.00	-343,100.80	
		Dispositions	-310,000.00		417,433.60
C134429109	CAMPBELL SOUP CO COM				
		Acquisitions	6,057.00	-294,645.45	
		Dispositions	-6,057.00		292,504.96
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048				
		Acquisitions	910,000.00	-1,129,376.65	
		Dispositions	-96,000.00		112,704.84
SBLK24D3	CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030				
		Acquisitions	425,000.00	-424,158.50	
		Dispositions	-425,000.00		422,938.75
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	5,919.00	-358,943.94	
		Dispositions	-12,386.00		682,115.90
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	78,413.00	-3,918,937.30	
		Dispositions	-69,883.00		3,553,515.39

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C142339100	CARLISLE COMPANIES INC COM	Acquisitions	3,615.00	-441,501.56	
		Dispositions	-11,780.00		1,649,152.19
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040	Acquisitions	5,880,000.00	-5,846,113.00	
		Dispositions	-1,205,000.00		1,018,068.65
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Acquisitions	7,952.00	-238,150.81	
		Dispositions	-7,952.00		232,988.44
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	Acquisitions	3,575,000.00	-3,617,867.75	
		Dispositions	-530,000.00		622,486.95
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	21,500.00	-1,890,326.68	
		Dispositions	-16,300.00		1,509,957.88
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	13,100.00	-823,685.71	
		Dispositions	-57,219.00		2,668,801.72
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	270,000.00	-299,498.10	
		Dispositions	-355,000.00		399,609.30
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	10,348,000.00	-10,348,000.00	
		Dispositions	-9,030,000.00		9,030,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	721,000.00	-721,000.00	
		Dispositions	-281,000.00		281,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,058,000.00	-3,058,000.00	
		Dispositions	-2,886,000.00		2,886,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	518,000.00	-518,000.00	
		Dispositions	-149,000.00		149,000.00
S9D79JUJ	CCP RECEIVABLE FROM CSFB NEW YORK				

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		Acquisitions	287,000.00	-287,000.00	
		Dispositions	-287,000.00		287,000.00
C12508E101	CDK GLOBAL INC COM				
		Acquisitions	2,311.00	-107,064.95	
		Dispositions	-2,311.00		103,674.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	220,000.00	-268,285.60	
		Dispositions	-1,675,000.00		1,493,771.74
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	4,300.00	-298,071.66	
		Dispositions	-4,300.00		506,695.04
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	210,000.00	-245,595.00	
		Dispositions	-2,773,000.00		2,079,643.00
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	240,000.00	-303,247.20	
		Dispositions	-630,000.00		352,800.00
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	95,000.00	-94,809.05	
		Dispositions	-90,000.00		99,808.70
C156700106	CENTURYLINK INC COM				
		Acquisitions	68,800.00	-909,059.25	
		Dispositions	-162,100.00		1,596,698.71
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	4,100.00	-149,650.08	
		Dispositions	-4,100.00		156,024.98
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	705,000.00	-814,044.20	
		Dispositions	-2,780,000.00		3,023,136.75
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	820,000.00	-944,886.00	
		Dispositions	-2,335,000.00		2,713,264.55
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	305,000.00	-399,937.35	
		Dispositions	-640,000.00		884,252.05

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,585,000.00	-2,110,484.10	
		Dispositions	-805,000.00		1,099,526.20
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	165,000.00	-235,461.60	
		Dispositions	-185,000.00		272,046.30
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,805,000.00	-3,260,272.20	
		Dispositions	-1,472,000.00		1,750,078.73
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG	Acquisitions	1,540,000.00	-1,565,273.65	
		Dispositions	-1,540,000.00		1,599,094.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	3,630,000.00	-3,953,357.95	
		Dispositions	-7,020,000.00		7,267,441.80
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	2,045,000.00	-2,482,769.75	
		Dispositions	-3,215,000.00		3,919,731.35
C163851108	CHEMOURS CO COM	Acquisitions	6,185.00	-99,426.59	
		Dispositions	-6,185.00		132,801.20
C166764100	CHEVRON CORP COM	Acquisitions	43,100.00	-3,834,401.23	
		Dispositions	-60,138.00		5,265,115.75
SBLB4P80	CHEVRON CORP NEW 2.978% DUE 05-11-2040	Acquisitions	520,000.00	-547,853.65	
		Dispositions	-245,000.00		279,111.35
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	2,370,000.00	-2,400,851.70	
		Dispositions	-1,345,000.00		1,481,442.90
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	970.00	-834,479.50	
		Dispositions	-970.00		649,836.23
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-697,529.40	
		Dispositions	-290,000.00		410,553.00
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO				
		Acquisitions	230,000.00	-288,295.50	
		Dispositions	-190,000.00		241,830.10
C125523100	CIGNA CORP NEW COM				
		Acquisitions	10,557.00	-2,049,741.99	
		Dispositions	-10,557.00		2,059,991.20
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028				
		Acquisitions	2,455,000.00	-2,798,787.10	
		Dispositions	-2,455,000.00		2,759,963.90
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	725,000.00	-915,107.10	
		Dispositions	-625,000.00		816,241.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,900,000.00	-2,401,522.50	
		Dispositions	-1,065,000.00		1,383,118.80
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	2,255,000.00	-2,305,969.65	
		Dispositions	-1,465,000.00		1,566,237.90
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	1,015,000.00	-1,511,643.85	
		Dispositions	-1,670,000.00		2,554,271.10
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	67,844.00	-2,806,306.47	
		Dispositions	-45,144.00		2,055,432.67
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	1,640,000.00	-1,655,565.75	
		Dispositions	-1,640,000.00		1,689,783.75
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031				
		Acquisitions	3,251,000.00	-3,251,000.00	
		Dispositions	-3,251,000.00		3,744,545.78
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,010,000.00	-1,204,277.35	
		Dispositions	-4,400,000.00		5,756,711.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	4,405,000.00	-6,062,308.05	
		Dispositions	-480,000.00		692,832.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	400,000.00	-608,956.00	
		Dispositions	-400,000.00		649,108.00
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	124,390.00	-5,986,225.62	
		Dispositions	-224,217.00		13,072,900.74
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	3,450,000.00	-3,520,136.50	
		Dispositions	-725,000.00		786,639.50
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	930,000.00	-1,068,525.85	
		Dispositions	-280,000.00		325,886.40
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	Acquisitions	735,000.00	-812,807.10	
		Dispositions	-1,520,000.00		1,499,805.00
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	13,529.00	-337,381.06	
		Dispositions	-128,323.00		3,769,558.78
C177376100	CITRIX SYS INC COM	Acquisitions	35,715.00	-5,005,795.99	
		Dispositions	-30,815.00		4,265,939.40
C125896100	CMS ENERGY CORP COM	Acquisitions	2,477.00	-144,817.61	
		Dispositions	-2,477.00		144,649.94
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	2,500,000.00	-2,498,400.00	
		Dispositions	-1,200,000.00		1,207,078.80
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060	Acquisitions	1,095,000.00	-1,094,189.70	
		Dispositions	-1,095,000.00		1,131,270.80
SBL63CG9	COCA COLA CO 3.45% DUE 03-25-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-523,241.25	
		Dispositions	-525,000.00		607,362.00
C191216100	COCA COLA CO COM				
		Acquisitions	108,093.00	-5,506,351.07	
		Dispositions	-54,693.00		2,553,532.79
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	2,320,000.00	-2,313,782.80	
		Dispositions	-1,020,000.00		1,063,646.55
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	135,000.00	-168,781.95	
		Dispositions	-135,000.00		184,563.90
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	12,776.00	-866,684.19	
		Dispositions	-15,842.00		1,137,322.17
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	2,170,000.00	-2,896,107.50	
		Dispositions	-5,135,000.00		6,960,906.30
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031				
		Acquisitions	1,900,000.00	-1,893,597.00	
		Dispositions	-1,900,000.00		1,890,739.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	6,905,000.00	-7,000,316.70	
		Dispositions	-585,000.00		581,665.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	560,000.00	-562,583.70	
		Dispositions	-560,000.00		579,045.60
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040				
		Acquisitions	5,975,000.00	-6,767,225.15	
		Dispositions	-1,150,000.00		1,402,269.75
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	1,385,000.00	-1,726,653.30	
		Dispositions	-1,520,000.00		1,846,733.20
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	755,000.00	-933,655.45	
		Dispositions	-755,000.00		965,756.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	1,010,000.00	-1,269,570.00	
		Dispositions	-1,010,000.00		1,265,033.25
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	2,275,000.00	-2,869,742.95	
		Dispositions	-1,370,000.00		1,770,684.00
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	415,000.00	-540,180.60	
		Dispositions	-415,000.00		565,740.45
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	610,000.00	-834,506.70	
		Dispositions	-3,615,000.00		5,195,406.30
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038	Acquisitions	220,000.00	-346,869.60	
		Dispositions	-795,000.00		1,225,734.90
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Acquisitions	2,622,000.00	-2,662,034.76	
		Dispositions	-2,622,000.00		2,925,005.20
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	2,370,000.00	-2,842,458.80	
		Dispositions	-1,375,000.00		1,555,384.60
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	335,000.00	-408,247.75	
		Dispositions	-2,360,000.00		2,887,846.95
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	195,000.00	-294,785.40	
		Dispositions	-485,000.00		771,668.95
C200340107	COMERICA INC COM	Acquisitions	50,856.00	-2,302,175.48	
		Dispositions	-54,991.00		2,759,809.25
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	320,000.00	-419,030.40	
		Dispositions	-270,000.00		332,567.10
SBMDH120	CONCHO RES INC 4.85% DUE 08-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	562,000.00	-606,319.32	
		Dispositions	-980,000.00		1,181,892.60
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047				
		Acquisitions	217,000.00	-243,460.60	
		Dispositions	-1,060,000.00		865,018.40
SBMGMCT6	CONCHO RES INC FIXED 2.4% DUE 02-15-2031				
		Acquisitions	570,000.00	-568,637.70	
		Dispositions	-570,000.00		569,737.80
C20826FAC0	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044				
		Acquisitions	350,000.00	-412,177.50	
		Dispositions	-965,000.00		1,156,987.90
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	56,519.00	-2,025,598.38	
		Dispositions	-125,072.00		5,058,207.33
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	550,000.00	-815,684.25	
		Dispositions	-485,000.00		685,219.35
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046				
		Acquisitions	415,000.00	-486,313.60	
		Dispositions	-285,000.00		329,383.05
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				
		Acquisitions	545,000.00	-624,744.40	
		Dispositions	-705,000.00		789,891.75
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	425,000.00	-507,199.25	
		Dispositions	-425,000.00		557,791.25
C209115104	CONS EDISON INC COM				
		Acquisitions	818.00	-72,957.83	
		Dispositions	-818.00		64,826.34
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	250,000.00	-229,545.00	
		Dispositions	-250,000.00		301,152.50
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	495,000.00	-645,821.55	
		Dispositions	-495,000.00		631,042.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	Acquisitions	565,000.00	-560,965.90	
		Dispositions	-565,000.00		570,853.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	1,190,000.00	-1,179,873.10	
		Dispositions	-446,000.00		415,234.92
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	350,000.00	-196,000.00	
		Dispositions	-350,000.00		276,500.00
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	1,200,000.00	-1,252,935.70	
		Dispositions	-3,069,000.00		1,860,910.00
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	315,000.00	-434,961.45	
		Dispositions	-315,000.00		454,961.90
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,201,000.00	-1,716,613.99	
		Dispositions	-885,000.00		1,276,073.65
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	300,000.00	-406,257.00	
		Dispositions	-1,715,000.00		2,364,871.67
C21871D103	CORELOGIC INC-W/I COM STK	Acquisitions	10,209.00	-367,985.05	
		Dispositions	-10,209.00		690,233.96
C22002T108	CORP OFFICE PPTYS TR COM	Acquisitions	7,353.00	-167,931.64	
		Dispositions	-53,314.00		1,307,668.79
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	5,075,000.00	-5,061,991.24	
		Dispositions	-805,000.00		831,122.25
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	9,870.00	-3,036,452.34	
		Dispositions	-9,870.00		3,067,373.67
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-998,290.00	
		Dispositions	-1,000,000.00		1,052,030.00
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045				
		Acquisitions	2,065,000.00	-2,735,700.20	
		Dispositions	-2,330,000.00		3,025,302.42
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG				
		Acquisitions	199,000.00	-201,003.08	
		Dispositions	-100,000.00		119,241.00
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	810,000.00	-939,652.45	
		Dispositions	-810,000.00		912,934.30
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	660,000.00	-705,909.60	
		Dispositions	-660,000.00		784,625.20
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	235,000.00	-294,964.95	
		Dispositions	-235,000.00		313,797.85
C126408HN6	CSX CORP 4.75% DUE 11-15-2048				
		Acquisitions	259,000.00	-322,875.27	
		Dispositions	-546,000.00		705,636.60
C231021106	CUMMINS INC				
		Acquisitions	27,142.00	-5,859,832.09	
		Dispositions	-3,142.00		623,363.29
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030				
		Acquisitions	1,960,000.00	-1,944,397.50	
		Dispositions	-1,960,000.00		1,916,502.00
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	2,050,000.00	-1,990,965.30	
		Dispositions	-240,000.00		231,187.20
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028				
		Acquisitions	820,000.00	-907,444.80	
		Dispositions	-1,147,000.00		1,313,075.29
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	3,860,000.00	-4,618,363.25	
		Dispositions	-2,876,000.00		3,523,730.66

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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	6,677,000.00	-8,145,093.58	
		Dispositions	-8,260,000.00		10,129,369.38
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,350,000.00	-1,688,723.18	
		Dispositions	-4,330,000.00		5,741,398.52
C126650100	CVS HEALTH CORP COM	Acquisitions	20,979.00	-1,299,897.77	
		Dispositions	-20,979.00		1,321,618.93
SBMBLBF7	D R HORTON INC 2.6% DUE 10-15-2025	Acquisitions	600,000.00	-599,310.00	
		Dispositions	-600,000.00		619,146.00
C23331A109	D R HORTON INC COM	Acquisitions	27,509.00	-1,614,377.57	
		Dispositions	-38,658.00		1,563,682.16
C235851102	DANAHER CORP COM	Acquisitions	1,441.00	-285,772.83	
		Dispositions	-1,441.00		300,117.63
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	25,610.00	-747,025.51	
		Dispositions	-25,610.00		779,455.49
C23918K108	DAVITA INC COM	Acquisitions	7,999.00	-671,565.36	
		Dispositions	-7,999.00		688,529.75
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	2,905.00	-494,826.73	
		Dispositions	-12,707.00		2,155,858.11
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050	Acquisitions	1,683,000.00	-1,728,751.34	
		Dispositions	-365,000.00		449,826.70
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030	Acquisitions	355,000.00	-354,811.85	
		Dispositions	-355,000.00		354,055.70
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,914.00	-840,239.61	
		Dispositions	-25,914.00		695,985.59
C24736CBM5	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO				
		Acquisitions	700,000.00	-679,000.00	
		Dispositions	-3,500.00		3,500.00
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	2,900.00	-141,042.91	
		Dispositions	-12,300.00		410,457.47
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	104,702.00	-2,367,782.57	
		Dispositions	-145,602.00		1,414,283.36
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,716,000.00	-1,697,966.62	
		Dispositions	-2,150,000.00		1,905,373.85
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	4,000.00	-139,846.27	
		Dispositions	-4,000.00		143,888.25
C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030				
		Acquisitions	2,555,000.00	-2,555,000.00	
		Dispositions	-515,000.00		567,725.70
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042				
		Acquisitions	415,000.00	-399,752.90	
		Dispositions	-415,000.00		458,836.45
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	460,000.00	-518,075.00	
		Dispositions	-460,000.00		513,199.00
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	195,000.00	-212,035.20	
		Dispositions	-195,000.00		237,209.70
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	1,530,000.00	-1,563,266.40	
		Dispositions	-275,000.00		340,560.00
SBJJJT81	DISNEY WALT CO 2% DUE 09-01-2029				
		Acquisitions	905,000.00	-800,815.40	
		Dispositions	-7,420,000.00		7,242,645.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	3,355,000.00	-3,333,856.00	
		Dispositions	-3,210,000.00		3,036,439.68
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	585,000.00	-599,022.45	
		Dispositions	-585,000.00		610,201.80
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	4,430,000.00	-4,967,454.50	
		Dispositions	-1,900,000.00		2,189,009.00
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	9,630,000.00	-10,699,316.20	
		Dispositions	-1,720,000.00		2,022,486.00
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Acquisitions	2,795,000.00	-2,868,342.40	
		Dispositions	-1,560,000.00		1,886,975.65
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	5,965,000.00	-7,266,871.70	
		Dispositions	-1,265,000.00		1,677,156.25
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	505,000.00	-752,040.95	
		Dispositions	-505,000.00		756,939.45
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	600,000.00	-926,184.00	
		Dispositions	-910,000.00		1,394,900.00
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Acquisitions	1,045,000.00	-1,044,299.85	
		Dispositions	-1,045,000.00		1,169,875.10
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	36,466.00	-6,523,169.07	
		Dispositions	-36,466.00		7,171,181.86
C256746108	DOLLAR TREE INC COM STK	Acquisitions	11,200.00	-1,049,372.17	
		Dispositions	-11,200.00		1,224,525.38
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,106,000.00	-1,106,000.00	
		Dispositions	-1,106,000.00		1,106,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY				
		Acquisitions	39,275,000.00	-39,275,000.00	
		Dispositions	-38,835,000.00		38,835,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				
		Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-1,030,000.00		1,030,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	1,740,000.00	-1,740,000.00	
		Dispositions	-1,740,000.00		1,740,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-3,168,000.00		3,168,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD				
		Acquisitions	12,874,000.00	-12,874,000.00	
		Dispositions	-12,874,000.00		12,874,000.00
C25754A201	DOMINOS PIZZA INC COM				
		Acquisitions	3,190.00	-1,280,344.28	
		Dispositions	-3,190.00		1,280,581.75
C25960P109	DOUGLAS EMMETT INC COM REIT				
		Acquisitions	21,377.00	-785,709.22	
		Dispositions	-40,384.00		1,114,992.22
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050				
		Acquisitions	1,080,000.00	-1,072,008.00	
		Dispositions	-425,000.00		454,945.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049				
		Acquisitions	1,107,000.00	-1,326,569.17	
		Dispositions	-1,107,000.00		1,377,530.97

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	550,000.00	-673,238.50	
		Dispositions	-1,180,000.00		1,451,385.70
C26210C104	DROPBOX INC CL A CL A	Acquisitions	26,900.00	-491,984.40	
		Dispositions	-26,900.00		563,978.81
SBLP53Y1	DTE ELEC CO 2.25% DUE 03-01-2030	Acquisitions	1,035,000.00	-1,033,799.40	
		Dispositions	-1,035,000.00		1,053,972.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	505,000.00	-515,665.60	
		Dispositions	-505,000.00		548,303.75
SBYZ5Y05	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	185,000.00	-211,847.20	
		Dispositions	-185,000.00		218,570.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	180,000.00	-222,103.20	
		Dispositions	-830,000.00		1,009,034.50
SBKfV9W2	DUKE ENERGY 3.2% DUE 08-15-2049	Acquisitions	1,340,000.00	-1,403,707.20	
		Dispositions	-323,000.00		354,351.22
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	290,000.00	-408,908.70	
		Dispositions	-290,000.00		414,476.70
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	710,000.00	-841,038.30	
		Dispositions	-430,000.00		471,632.60
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Acquisitions	735,000.00	-937,286.70	
		Dispositions	-861,000.00		1,069,688.29
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,078.00	-79,511.84	
		Dispositions	-1,078.00		87,754.27
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	694,000.00	-879,406.82	
		Dispositions	-585,000.00		699,075.75
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,642,706.40	
		Dispositions	-1,475,000.00		1,737,977.75
C264411505	DUKE RLTY CORP COM NEW REIT	Acquisitions	36,133.00	-1,352,834.01	
		Dispositions	-18,433.00		707,163.17
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	8,700.00	-278,611.78	
		Dispositions	-8,700.00		211,139.08
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	2,826.00	-337,742.13	
		Dispositions	-2,826.00		284,813.42
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	655,000.00	-779,699.10	
		Dispositions	-740,000.00		918,391.80
C277432100	EASTMAN CHEM CO COM	Acquisitions	7,100.00	-435,905.49	
		Dispositions	-7,100.00		505,598.25
C278642103	EBAY INC COM USD0.001	Acquisitions	101,121.00	-3,294,632.64	
		Dispositions	-156,040.00		7,726,350.67
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030	Acquisitions	940,000.00	-939,116.40	
		Dispositions	-940,000.00		1,179,537.00
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,100.00	-1,079,559.56	
		Dispositions	-10,100.00		1,302,178.11
C28414BAF3	ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-15,535.09		15,535.09
C285512109	ELECTR ARTS COM	Acquisitions	32,707.00	-3,401,440.36	
		Dispositions	-35,665.00		4,313,942.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM	Acquisitions	25,840.00	-3,785,428.83	
		Dispositions	-32,519.00		4,774,817.77
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	20,135.00	-1,346,676.42	
		Dispositions	-20,135.00		907,567.64
C29250NBB0	ENBRIDGE INC FLTG 02-18-2022	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,973.20
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	Acquisitions	190,000.00	-189,701.70	
		Dispositions	-190,000.00		192,249.60
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	540,000.00	-635,947.20	
		Dispositions	-570,000.00		709,670.40
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	1,571,000.00	-1,582,679.10	
		Dispositions	-790,000.00		642,657.10
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	2,995,000.00	-3,124,250.45	
		Dispositions	-1,052,000.00		1,198,843.68
C29364G103	ENTERGY CORP NEW COM	Acquisitions	5,036.00	-511,854.61	
		Dispositions	-5,036.00		483,869.71
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	3,893,000.00	-3,926,352.08	
		Dispositions	-2,594,000.00		2,653,809.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	8,000.00	-8,703.84	
		Dispositions	-830,000.00		912,361.60
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	345,000.00	-403,453.35	
		Dispositions	-345,000.00		412,671.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-541,917.85	
		Dispositions	-545,000.00		519,728.35
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	1,055,000.00	-1,048,248.00	
		Dispositions	-250,000.00		259,627.50
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	356,000.00	-418,823.50	
		Dispositions	-860,000.00		995,938.30
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	2,695,000.00	-3,144,692.35	
		Dispositions	-1,650,000.00		2,155,223.65
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	52,892.00	-2,765,285.27	
		Dispositions	-49,992.00		1,958,390.47
C26884L109	EQT CORP COM				
		Acquisitions	27,504.00	-387,618.45	
		Dispositions	-27,504.00		381,139.23
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	34,500.00	-2,125,451.02	
		Dispositions	-12,600.00		799,740.18
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	23,800.00	-1,341,753.79	
		Dispositions	-23,800.00		1,267,967.00
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	620,000.00	-700,023.40	
		Dispositions	-500,000.00		566,708.95
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	4,110,000.00	-4,267,361.50	
		Dispositions	-1,735,000.00		2,057,119.30
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	53,500.00	-1,057,066.07	
		Dispositions	-206,855.00		4,296,865.16
		Free Receipt	153,355.00	3,390,676.94	
SBKSV3Z0	ERP OPER LTD 2.5% DUE 02-15-2030				
		Acquisitions	360,000.00	-383,864.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,980,000.00		2,014,136.35
C694ESCAJ3	ESC CB PACIFIC GAS AND ELEC ESCROW	Dispositions	-1,200,000.00		58,364.63
		Free Receipt	1,200,000.00		
C297178105	ESSEX PPTY TR REIT	Acquisitions	4,590.00	-1,042,482.69	
		Dispositions	-7,360.00		1,770,660.38
C29786A106	ETSY INC COM	Acquisitions	7,416.00	-1,001,542.72	
		Dispositions	-5,616.00		682,163.15
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	10,500.00	-1,317,103.10	
		Dispositions	-10,500.00		1,223,609.65
C30034W106	EVERGY INC COM NPV	Acquisitions	29,840.00	-1,824,564.92	
		Dispositions	-41,440.00		2,343,752.71
C30161Q104	EXELIXIS INC COM STK	Acquisitions	4,635.00	-80,235.49	
		Dispositions	-139,608.00		2,730,461.06
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	2,175,000.00	-2,274,986.90	
		Dispositions	-1,480,000.00		1,906,594.05
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	665,000.00	-841,452.30	
		Dispositions	-546,000.00		730,167.87
C30161N101	EXELON CORP COM	Acquisitions	25,628.00	-947,009.40	
		Dispositions	-159,690.00		6,522,458.75
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	33,900.00	-3,297,050.98	
		Dispositions	-33,900.00		2,762,916.45
C302130109	EXPEDITORS INTL WASH INC COM	Acquisitions	28,677.00	-2,005,171.64	
		Dispositions	-28,677.00		2,555,573.67

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	255,000.00	-255,826.20	
		Dispositions	-1,640,000.00		1,626,432.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	9,740,000.00	-9,933,015.35	
		Dispositions	-2,175,000.00		2,408,491.10
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	940,000.00	-1,104,142.40	
		Dispositions	-380,000.00		445,551.80
C30231G102	EXXON MOBIL CORP COM	Acquisitions	63,373.00	-2,676,060.43	
		Dispositions	-19,673.00		936,274.84
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	1,300,000.00	-1,654,718.95	
		Dispositions	-1,033,000.00		1,333,997.55
C315616102	F5 NETWORKS INC COM STK	Acquisitions	908.00	-119,296.98	
		Dispositions	-908.00		119,270.17
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	22,644.00	-5,684,848.66	
		Dispositions	-20,213.00		5,028,373.58
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	380.00	-169,860.53	
		Dispositions	-380.00		160,885.94
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	320,000.00	-327,779.20	
		Dispositions	-660,000.00		654,957.60
SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	572,000.00	-551,636.80	
		Dispositions	-855,000.00		902,470.30
SBHZFM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	520,000.00	-596,099.80	
		Dispositions	-520,000.00		661,649.80
SBM638L3	FHLB DISC NT 07-24-2020 0% DISC NTS 24/07/2020 USD				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,400,000.00	-2,399,362.00	
		Dispositions	-2,400,000.00		2,399,433.00
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	44,197.00	-1,157,217.85	
		Dispositions	-44,197.00		1,365,831.13
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	5,834.00	-225,015.16	
		Dispositions	-5,834.00		272,328.25
SBL6Z533	FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		719,362.00
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	4,000,000.00	-3,957,252.30	
		Dispositions	-450,000.00		478,116.00
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	3,887.00	-152,992.38	
		Dispositions	-3,887.00		169,044.81
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,088,000.00	-1,300,580.55	
		Dispositions	-16,000.00		19,278.48
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	386,000.00	-474,428.38	
		Dispositions	-355,000.00		394,806.15
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	165,000.00	-200,663.10	
		Dispositions	-165,000.00		202,961.55
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	38,461.00	-846,460.42	
		Dispositions	-38,461.00		885,019.74
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	3,820,000.00	-3,801,298.40	
		Dispositions	-882,000.00		972,255.38
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	280,000.00	-268,335.20	
		Dispositions	-1,045,000.00		606,100.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	425,000.00	-386,512.00	
		Dispositions	-965,000.00		614,647.90
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029	Acquisitions	975,000.00	-997,084.40	
		Dispositions	-1,595,000.00		1,407,706.00
C34959E109	FORTINET INC COM	Acquisitions	3,700.00	-518,998.16	
		Dispositions	-11,400.00		1,265,086.42
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	6,700.00	-481,688.03	
		Dispositions	-6,700.00		442,353.92
C34964C106	FORTUNE BRANDS HOME & SEC INC COM	Acquisitions	7,648.00	-540,804.29	
		Dispositions	-22,869.00		1,097,494.49
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	25,850,000.00	-25,850,000.00	
		Dispositions	-25,850,000.00		25,850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	46,070,000.00	-46,070,000.00	
		Dispositions	-45,430,000.00		45,430,000.00
S9G7S82L	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	455,000.00	-556,883.60	
		Dispositions	-1,980,000.00		2,655,001.80
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	1,593,000.00	-2,218,458.60	
		Dispositions	-570,000.00		791,951.10
C999599GH0	FUT DEC 20 10 YR T-NOTES				

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		Free Delivery	-204.00		
		Free Receipt	427.00	-59,276,686.41	
C999599GH0	FUT DEC 20 10 YR T-NOTES				
		Free Delivery	-427.00		
		Free Receipt	204.00	-28,246,915.66	
C999599GH0	FUT DEC 20 CBT UL T-BONDS				
		Free Delivery	-312.00		
		Free Receipt	522.00	-115,182,170.35	
C999599GH0	FUT DEC 20 CBT UL T-BONDS				
		Free Delivery	-522.00		
		Free Receipt	312.00	-68,780,344.57	
C999599GH0	FUT DEC 20 CBT UL T-NOTE				
		Free Delivery	-6.00		
		Free Receipt	164.00	-26,161,622.56	
C999599GH0	FUT DEC 20 CBT UL T-NOTE				
		Free Delivery	-164.00		
		Free Receipt	6.00	-955,167.06	
C999599GH0	FUT DEC 20 U.S. T-BONDS				
		Free Delivery	-5.00		
		Free Receipt	99.00	-17,410,926.44	
C999599GH0	FUT DEC 20 U.S. T-BONDS				
		Free Delivery	-99.00		
		Free Receipt	5.00	-883,750.00	
C999599GH0	FUT DEC 20 US 2YR T-NOTE				
		Free Delivery	-34.00		
		Free Receipt	81.00	-17,883,906.24	
C999599GH0	FUT DEC 20 US 2YR T-NOTE				
		Free Delivery	-81.00		
		Free Receipt	34.00	-7,508,484.97	
C999599GH0	FUT JUN 20 10 YR T-NOTES				
		Free Delivery	-535.00		
		Free Receipt	123.00	-16,621,020.93	
C999599GH0	FUT JUN 20 10 YR T-NOTES				
		Free Delivery	-123.00		
		Free Receipt	535.00	-73,046,808.65	

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-135.00		
		Free Receipt	496.00	-104,829,735.49	
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-496.00		
		Free Receipt	135.00	-28,753,326.54	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	77.00	-11,335,182.39	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-77.00		
		Free Receipt	82.00	-12,713,015.20	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-174.00		
		Free Receipt	11.00	-1,987,695.85	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	174.00	-28,938,635.81	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-137.00		
		Free Receipt	52.00	-11,458,239.43	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-52.00		
		Free Receipt	137.00	-29,824,637.56	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-28.00		
		Free Receipt	350.00	-45,311,182.46	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	28.00	-3,665,988.59	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	3.00	-357,564.63	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE				

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		Free Delivery	-3.00		
		Free Receipt	107.00	-12,758,867.20	
C999599GH0	FUT MAR 20 CBT UL T-BONDS				
		Free Delivery	-47.00		
		Free Receipt	130.00	-24,271,579.55	
C999599GH0	FUT MAR 20 CBT UL T-BONDS				
		Free Delivery	-130.00		
		Free Receipt	47.00	-8,691,782.21	
C999599GH0	FUT MAR 20 CBT ULT TNOTE				
		Free Delivery	-78.00		
		Free Receipt	28.00	-3,976,662.11	
C999599GH0	FUT MAR 20 CBT ULT TNOTE				
		Free Delivery	-28.00		
		Free Receipt	78.00	-11,253,890.14	
C999599GH0	FUT MAR 20 US 2YR T-NOTE				
		Free Delivery	-422.00		
		Free Receipt	13.00	-2,810,979.27	
C999599GH0	FUT MAR 20 US 2YR T-NOTE				
		Free Delivery	-13.00		
		Free Receipt	422.00	-91,003,295.43	
C999599GH0	FUT MAR 21 CBT UL T-BONDS				
		Free Delivery	-128.00		
		Free Receipt	247.00	-53,172,989.66	
C999599GH0	FUT MAR 21 CBT UL T-BONDS				
		Free Delivery	-247.00		
		Free Receipt	128.00	-27,632,541.04	
C999599GH0	FUT MAR 21 CBT ULT TNOTE				
		Free Delivery	-96.00		
		Free Receipt	6.00	-941,406.72	
C999599GH0	FUT MAR 21 CBT ULT TNOTE				
		Free Delivery	-6.00		
		Free Receipt	96.00	-15,068,601.34	
C999599GH0	FUT SEP 20 10 YR T-NOTES				
		Free Delivery	-350.00		
		Free Receipt	130.00	-18,066,738.81	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-130.00		
		Free Receipt	350.00	-48,719,406.51	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-503.00		
		Free Receipt	248.00	-54,513,601.38	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-248.00		
		Free Receipt	503.00	-110,034,873.60	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-6.00		
		Free Receipt	204.00	-31,918,731.15	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-204.00		
		Free Receipt	6.00	-942,022.62	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-49.00		
		Free Receipt	27.00	-4,851,277.64	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-27.00		
		Free Receipt	49.00	-8,745,009.14	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	440,000.00	-546,220.40	
		Dispositions	-235,000.00		297,014.15
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	18,559.00	-765,839.40	
		Dispositions	-39,258.46		1,138,902.69
SBYNWX26	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	2,810,000.00	-3,022,734.40	
		Dispositions	-5,655,000.00		6,098,100.85
SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,505,000.00	-2,475,691.50	
		Dispositions	-1,465,000.00		1,800,693.80
C37045V100	GEN MTRS CO COM				
		Acquisitions	301,570.00	-9,373,719.58	
		Dispositions	-200,238.00		6,252,267.91
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-1,071,477.24	
		Dispositions	-2,000.00		386,833.67
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	465,000.00	-458,164.50	
		Dispositions	-465,000.00		581,167.30
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,040,000.00	-2,663,786.60	
		Dispositions	-2,040,000.00		2,644,258.05
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	5,053,000.00	-5,059,191.02	
		Dispositions	-805,000.00		828,946.05
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG				
		Acquisitions	6,090,000.00	-6,351,902.48	
		Dispositions	-2,105,000.00		2,203,277.65
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	570,000.00	-599,190.90	
		Dispositions	-570,000.00		598,021.20
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	305,600.00	-2,752,494.19	
		Dispositions	-205,200.00		1,498,963.94
C370334104	GENERAL MILLS INC COM				
		Acquisitions	18,247.00	-1,096,792.52	
		Dispositions	-22,364.00		1,284,844.59
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	1,785,000.00	-1,834,351.85	
		Dispositions	-370,000.00		398,443.00
C370334CJ1	GENERAL MLS INC 4.7% DUE 04-17-2048 REG				
		Acquisitions	190,000.00	-231,904.50	
		Dispositions	-190,000.00		234,346.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,097,000.00	-1,136,326.64	
		Dispositions	-2,050,000.00		2,158,158.50
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	275,000.00	-264,495.00	
		Dispositions	-1,485,000.00		1,582,534.70
SBL6JLL5	GENERAL MTRS CO 5.4% DUE 10-02-2023	Acquisitions	90,000.00	-89,906.40	
		Dispositions	-90,000.00		99,787.50
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,910,000.00	-2,208,415.45	
		Dispositions	-1,447,000.00		1,584,656.43
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	Acquisitions	345,000.00	-344,651.55	
		Dispositions	-345,000.00		404,709.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	445,000.00	-317,062.50	
		Dispositions	-1,750,000.00		1,929,107.65
SBLCWGT1	GENERAL MTRS FINL CO INC 5.2% DUE 03-20-2023 REG	Acquisitions	1,645,000.00	-1,644,259.75	
		Dispositions	-1,645,000.00		1,787,045.75
SBK80Y43	GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030	Acquisitions	910,000.00	-948,474.80	
		Dispositions	-910,000.00		967,512.00
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	16,000.00	-714,085.67	
		Dispositions	-52,506.00		2,030,113.28
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	305,000.00	-313,698.60	
		Dispositions	-305,000.00		331,132.40
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	2,350,000.00	-2,374,932.95	
		Dispositions	-820,000.00		882,610.60
C37558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	256,000.00	-331,405.36	
		Dispositions	-528,000.00		660,279.84
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,590,000.00	-3,550,866.90	
		Dispositions	-850,000.00		836,695.15
C375558103	GILEAD SCIENCES INC				
		Acquisitions	20,202.00	-1,381,965.03	
		Dispositions	-51,924.00		3,729,640.55
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,370,000.00	-2,016,705.70	
		Dispositions	-1,370,000.00		2,167,997.10
SB9MD775	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043				
		Acquisitions	220,000.00	-279,824.60	
		Dispositions	-220,000.00		290,402.20
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	300,000.00	-356,160.00	
		Dispositions	-270,000.00		305,964.00
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030				
		Acquisitions	6,040,000.00	-6,062,141.85	
		Dispositions	-6,040,000.00		6,667,747.70
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,480,000.00	-1,804,881.60	
		Dispositions	-2,830,000.00		3,404,046.60
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	235,000.00	-298,250.25	
		Dispositions	-2,235,000.00		2,844,904.75
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	345,000.00	-458,298.00	
		Dispositions	-345,000.00		468,547.95
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	3,145,000.00	-3,650,256.15	
		Dispositions	-6,180,000.00		7,204,652.80
SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030				
		Acquisitions	2,850,000.00	-2,853,417.30	
		Dispositions	-2,850,000.00		2,864,808.00

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C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	900,000.00	-1,036,782.00	
		Dispositions	-495,000.00		630,900.85
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,634.00	-7,966,245.45	
		Dispositions	-24,334.00		4,392,728.12
C384802104	GRAINGER W W INC COM	Acquisitions	1,316.00	-391,214.81	
		Dispositions	-1,316.00		469,652.97
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	211,340.00	-2,847,938.38	
		Dispositions	-211,340.00		3,050,878.49
SBKX94H8	GRAY OAK PIPELN 3.45% DUE 10-15-2027	Acquisitions	900,000.00	-899,973.00	
		Dispositions	-300,000.00		307,205.00
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	475,000.00	-533,987.20	
		Dispositions	-1,350,000.00		1,558,508.10
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	395,000.00	-414,750.00	
		Dispositions	-670,000.00		798,548.35
SBDFXP32	HACKENSACK 4.211% 07-01-2048	Acquisitions	290,000.00	-355,487.80	
		Dispositions	-235,000.00		296,816.75
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	74,049.00	-2,881,740.57	
		Dispositions	-52,696.00		2,442,154.17
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,007.00	-1,765,999.42	
		Dispositions	-36,407.00		3,603,040.45
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,240,000.00	-2,842,103.05	
		Dispositions	-2,171,000.00		2,672,776.94
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	687,000.00	-831,886.53	
		Dispositions	-1,052,000.00		1,360,991.54
C421946104	HEALTHCARE RLTY TR				
		Acquisitions	22,800.00	-680,755.20	
		Dispositions	-22,800.00		669,355.36
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	22,678.00	-428,560.06	
		Dispositions	-22,678.00		429,509.49
CG4412G101	HERBALIFE NUTRITION LTD COM STK				
		Acquisitions	8,890.00	-446,543.94	
		Dispositions	-8,890.00		438,062.82
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	10,005.00	-1,255,417.40	
		Dispositions	-10,005.00		1,331,315.22
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,211,000.00	-1,415,598.45	
		Dispositions	-512,000.00		521,190.40
C431284108	HIGHWOODS PPTYS INC COM				
		Acquisitions	2,179.00	-78,723.45	
		Dispositions	-2,179.00		76,797.15
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	2,537.00	-121,775.23	
		Dispositions	-55,335.00		1,567,872.26
C436440101	HOLOGIC INC COM				
		Acquisitions	10,929.00	-669,927.18	
		Dispositions	-78,374.00		4,418,290.87
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	4,360,000.00	-4,459,854.25	
		Dispositions	-700,000.00		726,876.15
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	3,385,000.00	-3,709,704.22	
		Dispositions	-635,000.00		751,482.40
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	240,000.00	-309,321.60	
		Dispositions	-745,000.00		971,000.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	455,000.00	-587,356.85	
		Dispositions	-980,000.00		1,290,949.70
C437076102	HOME DEPOT INC COM	Acquisitions	44,604.00	-11,486,845.90	
		Dispositions	-22,484.00		6,233,887.07
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	19,540.00	-3,116,903.08	
		Dispositions	-2,740.00		448,126.59
SBMG6931	HORMEL FOODS CORP 1.8% DUE 06-11-2030	Acquisitions	1,105,000.00	-1,103,026.15	
		Dispositions	-1,105,000.00		1,162,525.70
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	57,300.00	-696,808.99	
		Dispositions	-80,400.00		817,726.54
C40434L105	HP INC COM	Acquisitions	249,981.00	-4,482,736.92	
		Dispositions	-365,552.00		7,218,834.36
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,773.75
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	Acquisitions	700,000.00	-699,125.00	
		Dispositions	-200,000.00		242,032.00
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,415,000.00	-1,847,531.75	
		Dispositions	-1,415,000.00		1,862,657.47
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	370,000.00	-519,963.50	
		Dispositions	-155,000.00		226,169.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	2,595,000.00	-3,572,591.45	
		Dispositions	-1,435,000.00		1,975,308.40
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,681,103.50	
		Dispositions	-1,455,000.00		2,127,645.40
C443510607	HUBBELL INC COM				
		Acquisitions	7,279.00	-997,530.61	
		Dispositions	-1,379.00		197,062.50
C444097109	HUDSON PACIFIC PROPERTIES INC COM				
		Acquisitions	8,700.00	-313,931.87	
		Dispositions	-17,092.00		374,709.90
C444859102	HUMANA INC COM				
		Acquisitions	10,855.00	-3,716,705.82	
		Dispositions	-11,925.00		4,603,097.19
SBKDMLG5	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030				
		Acquisitions	1,880,000.00	-1,873,953.60	
		Dispositions	-1,880,000.00		1,859,853.50
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	4,071.00	-750,880.78	
		Dispositions	-8,951.00		1,428,760.65
SBDVQB59	IDA PWR CO SECD 4.2% DUE 03-01-2048				
		Acquisitions	410,000.00	-466,428.30	
		Dispositions	-210,000.00		257,283.60
C451107106	IDACORP INC COM				
		Acquisitions	4,071.00	-370,212.50	
		Dispositions	-14,216.00		1,238,458.79
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047				
		Acquisitions	295,000.00	-344,409.55	
		Dispositions	-690,000.00		769,455.95
C45337C102	INCYTE CORP COM				
		Acquisitions	10,400.00	-758,162.46	
		Dispositions	-10,400.00		1,001,364.32
C45687V106	INGERSOLL RAND INC COM				
		Dispositions	-7,147.44		189,249.38
		Free Receipt	7,147.44	243,575.62	
C457187102	INGREDION INC COM				
		Acquisitions	4,570.00	-417,871.88	
		Dispositions	-28,025.00		2,271,762.18

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	2,705,000.00	-2,700,803.40	
		Dispositions	-1,597,000.00		1,683,039.95
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,185,000.00	-2,473,289.10	
		Dispositions	-3,510,000.00		3,958,536.30
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	390,000.00	-466,627.20	
		Dispositions	-405,000.00		454,620.60
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	195,000.00	-242,757.45	
		Dispositions	-585,000.00		754,515.45
C458140100	INTEL CORP COM	Acquisitions	109,312.00	-6,187,945.58	
		Dispositions	-177,131.00		9,058,713.71
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	420,000.00	-528,259.20	
		Dispositions	-140,000.00		175,035.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	2,705,000.00	-2,700,185.55	
		Dispositions	-693,000.00		733,779.75
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	1,065,000.00	-1,054,179.60	
		Dispositions	-560,000.00		573,843.20
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	17,400.00	-1,363,111.35	
		Dispositions	-40,100.00		4,006,017.68
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Acquisitions	895,000.00	-1,054,021.65	
		Dispositions	-1,050,000.00		1,231,368.75
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	930,000.00	-1,155,753.65	
		Dispositions	-5,855,000.00		7,249,686.62
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-163,410.54	
		Dispositions	-8,500.00		195,680.14
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	156,000.00	-195,468.00	
		Dispositions	-170,000.00		218,294.20
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	980,000.00	-973,777.00	
		Dispositions	-980,000.00		1,037,283.10
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	1,505,000.00	-1,505,894.40	
		Dispositions	-290,000.00		303,064.50
SBGpz5Q2	INTL FLAVORS & 5% DUE 09-26-2048				
		Acquisitions	135,000.00	-171,319.05	
		Dispositions	-135,000.00		174,310.65
C460146103	INTL PAPER CO COM				
		Acquisitions	2,360.00	-67,226.34	
		Dispositions	-2,360.00		83,182.61
C461202103	INTUIT COM				
		Acquisitions	9,921.00	-2,800,820.57	
		Dispositions	-4,251.00		1,333,457.11
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	27,789.00	-803,687.85	
		Dispositions	-31,189.00		796,776.47
C462222100	IONIS PHARMACEUTICALS INC COM				
		Acquisitions	6,319.00	-352,411.90	
		Dispositions	-6,319.00		340,043.07
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	11,000.00	-1,528,295.63	
		Dispositions	-15,200.00		2,130,550.58
C466313103	JABIL INC COM USD0.001				
		Acquisitions	1,868.00	-63,997.31	
		Dispositions	-39,890.00		958,264.98
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	2,842.00	-317,898.30	
		Dispositions	-5,649.00		692,983.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	68,610.00	-1,082,243.16	
		Dispositions	-68,610.00		1,206,480.17
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	1,085,000.00	-1,090,685.40	
		Dispositions	-1,085,000.00		1,092,596.15
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	100,000.00	-121,408.00	
		Dispositions	-836,000.00		990,816.26
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	15,981.00	-2,334,457.34	
		Dispositions	-70,998.00		10,385,193.16
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	121,539.00	-3,940,736.55	
		Dispositions	-87,839.00		3,352,892.65
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	1,000.00	-170,374.85	
		Dispositions	-3,438.00		452,505.91
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,220,000.00	-1,238,757.70	
		Dispositions	-856,000.00		1,010,616.40
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	665,000.00	-977,534.95	
		Dispositions	-345,000.00		475,596.75
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	5,605,000.00	-5,737,734.80	
		Dispositions	-590,000.00		605,216.10
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	Acquisitions	4,503,000.00	-4,629,419.80	
		Dispositions	-2,815,000.00		3,064,317.60
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	4,321,000.00	-4,990,132.10	
		Dispositions	-3,710,000.00		4,363,556.95
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,734,020.90	
		Dispositions	-2,385,000.00		2,820,763.35
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	305,000.00	-417,697.50	
		Dispositions	-305,000.00		418,585.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	435,000.00	-606,781.50	
		Dispositions	-435,000.00		591,952.35
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,380,000.00	-1,626,191.85	
		Dispositions	-2,955,000.00		3,305,011.40
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	155,000.00	-176,245.85	
		Dispositions	-755,000.00		861,177.20
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	725,000.00	-938,962.00	
		Dispositions	-745,000.00		914,309.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	37,426.00	-3,682,061.10	
		Dispositions	-37,426.00		3,639,366.46
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	8,714.00	-193,847.27	
		Dispositions	-8,714.00		201,349.94
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Acquisitions	1,265,000.00	-1,287,098.05	
		Dispositions	-365,000.00		411,442.60
SBH NH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048				
		Acquisitions	1,116,000.00	-1,517,820.90	
		Dispositions	-150,000.00		190,272.00
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	700,000.00	-748,571.90	
		Dispositions	-700,000.00		762,887.60
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,500.00	-139,204.20	
		Dispositions	-16,900.00		1,675,269.51

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	13,779.00	-955,314.95	
		Dispositions	-13,779.00		987,902.27
SBKT1TG2	KIMBERLY CLARK 2.875% DUE 02-07-2050	Acquisitions	1,240,000.00	-1,233,759.80	
		Dispositions	-805,000.00		905,521.95
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG	Acquisitions	1,334,000.00	-1,370,619.82	
		Dispositions	-1,334,000.00		1,467,151.88
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	26,633.00	-3,686,918.46	
		Dispositions	-26,633.00		3,764,096.42
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	360,000.00	-457,542.15	
		Dispositions	-1,000,000.00		1,047,680.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	765,000.00	-1,005,989.25	
		Dispositions	-285,000.00		389,540.85
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	2,172,000.00	-2,476,603.56	
		Dispositions	-1,295,000.00		1,629,282.45
SBL1LXW1	KLA CORP 3.3% 03-01-2050	Acquisitions	2,209,000.00	-2,213,144.14	
		Dispositions	-515,000.00		583,531.05
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	525,000.00	-582,993.55	
		Dispositions	-2,665,000.00		2,678,329.40
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	260,000.00	-267,111.00	
		Dispositions	-3,430,000.00		3,251,944.90
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	172,000.00	-188,429.68	
		Dispositions	-350,000.00		432,481.00
SBJ1STR5	KROGER CO 5.4% DUE 01-15-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-953,809.50	
		Dispositions	-260,000.00		357,864.00
C501044101	KROGER CO COM				
		Acquisitions	144,009.00	-4,625,666.20	
		Dispositions	-144,009.00		4,785,914.66
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	670,000.00	-666,804.00	
		Dispositions	-670,000.00		710,509.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	6,400.00	-1,157,766.29	
		Dispositions	-22,900.00		4,887,552.19
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	5,502.00	-1,050,231.20	
		Dispositions	-3,802.00		701,537.13
SBFZ92V1	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	355,000.00	-447,135.05	
		Dispositions	-730,000.00		982,799.50
C512807108	LAM RESH CORP COM				
		Acquisitions	2,220.00	-981,851.48	
		Dispositions	-11,530.00		3,430,211.71
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	12,000.00	-749,995.02	
		Dispositions	-12,000.00		727,393.53
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	2,320,000.00	-2,208,199.60	
		Dispositions	-530,000.00		512,150.00
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020				
		Acquisitions	1,435,000.00	-1,405,394.45	
		Dispositions	-820,000.00		803,971.35
SBJJDP30	LILLY ELI & CO 3.95% 03-15-2049				
		Acquisitions	1,230,000.00	-1,527,124.25	
		Dispositions	-3,065,000.00		3,698,568.15
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059				
		Acquisitions	745,000.00	-968,578.20	
		Dispositions	-3,108,000.00		3,962,029.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	599.00	-216,223.05	
		Dispositions	-599.00		232,302.15
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	2,250,000.00	-2,239,845.20	
		Dispositions	-325,000.00		366,375.75
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	11,637.00	-378,643.61	
		Dispositions	-11,637.00		375,738.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	3,465,000.00	-3,529,743.30	
		Dispositions	-340,000.00		353,715.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	655,000.00	-719,710.25	
		Dispositions	-1,320,000.00		1,602,429.60
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	Acquisitions	280,000.00	-327,048.40	
		Dispositions	-592,000.00		723,412.16
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	540,000.00	-670,032.90	
		Dispositions	-3,430,000.00		4,288,117.40
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	975,000.00	-973,186.50	
		Dispositions	-975,000.00		1,328,152.25
C548661107	LOWES COS INC COM	Acquisitions	37,122.00	-4,703,836.42	
		Dispositions	-32,522.00		4,977,387.09
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	Acquisitions	170,000.00	-218,240.90	
		Dispositions	-819,000.00		1,049,258.83
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	15,200.00	-1,437,051.02	
		Dispositions	-15,200.00		1,027,065.14
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,880,000.00	-1,874,491.60	
		Dispositions	-1,245,000.00		1,341,893.70
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	200,000.00	-232,182.00	
		Dispositions	-845,000.00		850,494.75
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	145,000.00	-155,300.80	
		Dispositions	-145,000.00		167,972.35
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	14,453.00	-968,234.22	
		Dispositions	-14,453.00		1,105,875.78
C55608B105	MACQUARIE INFRASTRUCTURE CORP				
		Acquisitions	19,623.00	-579,015.64	
		Dispositions	-19,623.00		530,960.99
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047				
		Acquisitions	325,000.00	-363,821.25	
		Dispositions	-1,000,000.00		1,115,210.00
C56418H100	MANPOWERGROUP INC				
		Acquisitions	13,173.00	-914,903.40	
		Dispositions	-40,392.00		2,791,625.62
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	1,380,000.00	-1,627,833.98	
		Dispositions	-504,000.00		496,446.52
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	315,000.00	-347,287.50	
		Dispositions	-315,000.00		348,018.30
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	165,000.00	-209,569.80	
		Dispositions	-555,000.00		753,640.35
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	150,000.00	-165,025.50	
		Dispositions	-475,000.00		519,779.30
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040				
		Acquisitions	2,995,000.00	-2,987,306.20	
		Dispositions	-995,000.00		998,058.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ2NYK7	MARSH & MCLENNAN 4.375% DUE 03-15-2029	Acquisitions	990,000.00	-1,133,847.00	
		Dispositions	-990,000.00		1,173,522.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	300,000.00	-414,357.00	
		Dispositions	-1,059,000.00		1,518,866.30
C574599106	MASCO CORP COM	Acquisitions	70,519.00	-2,956,174.32	
		Dispositions	-91,076.00		5,009,286.87
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	Acquisitions	152,000.00	-151,705.12	
		Dispositions	-152,000.00		173,231.36
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	1,990,000.00	-2,389,559.35	
		Dispositions	-765,000.00		980,367.30
C577933104	MAXIMUS INC COM	Acquisitions	1,700.00	-114,595.70	
		Dispositions	-5,300.00		385,833.22
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	305,000.00	-382,741.45	
		Dispositions	-85,000.00		104,310.30
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	691,000.00	-688,858.18	
		Dispositions	-530,000.00		603,897.60
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	545,000.00	-623,108.15	
		Dispositions	-3,955,000.00		4,224,789.15
C58155Q103	MCKESSON CORP	Acquisitions	12,103.00	-1,861,028.03	
		Dispositions	-48,251.00		7,465,342.44
C552690109	MDU RES GROUP INC COM	Acquisitions	100,247.00	-3,016,487.17	
		Dispositions	-70,547.00		1,521,645.94
C58463J304	MEDICAL PPTYS TR INC COM REIT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,917.00	-71,806.71	
		Dispositions	-3,917.00		71,718.68
SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		314,259.40
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	44,203.00	-4,194,655.39	
		Dispositions	-67,092.00		7,237,210.04
SBJ0KX03	MERCK & CO INC NEW 3.4% DUE 03-07-2029				
		Acquisitions	340,000.00	-378,083.40	
		Dispositions	-2,290,000.00		2,487,446.35
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	670,000.00	-878,360.40	
		Dispositions	-370,000.00		472,945.10
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	48,113.00	-3,830,005.79	
		Dispositions	-40,521.00		3,361,717.97
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	250,000.00	-365,745.00	
		Dispositions	-200,000.00		293,012.00
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Acquisitions	1,285,000.00	-1,285,000.00	
		Dispositions	-1,000,000.00		1,004,450.00
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	220,000.00	-264,050.60	
		Dispositions	-2,630,000.00		3,074,386.40
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	245,000.00	-348,632.55	
		Dispositions	-610,000.00		939,101.10
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	21,822.00	-767,889.95	
		Dispositions	-89,025.00		3,298,301.13
C595112103	MICRON TECH INC COM				
		Acquisitions	108,618.00	-5,991,975.91	
		Dispositions	-107,900.00		5,494,777.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,800,000.00	-2,904,795.55	
		Dispositions	-5,680,000.00		6,073,721.70
		Free Receipt	18,448,000.00	14,283,935.40	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	490,000.00	-511,564.20	
		Dispositions	-351,728.60		381,205.60
		Free Receipt	18,538,728.60	13,161,196.22	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	382,000.00	-427,240.26	
		Dispositions	-8,840,000.00		10,986,425.50
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	758,000.00	-861,413.94	
		Dispositions	-758,000.00		884,208.92
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	1,350,000.00	-1,768,728.75	
		Dispositions	-1,225,000.00		1,004,173.05
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	460,000.00	-587,930.60	
		Dispositions	-7,095,000.00		2,888,996.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	255,000.00	-361,016.25	
		Dispositions	-255,000.00		117,024.60
C594918104	MICROSOFT CORP COM	Acquisitions	36,971.00	-6,657,198.02	
		Dispositions	-24,671.00		4,878,770.84
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	286,000.00	-365,241.22	
		Dispositions	-280,000.00		383,096.00
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,266,730.10
SBL69JN3	MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,490,000.00		1,528,793.50

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SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	720,000.00	-738,180.00	
		Dispositions	-790,000.00		989,116.70
C60687YBH1	MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031	Acquisitions	2,375,000.00	-2,375,000.00	
		Dispositions	-1,275,000.00		1,309,057.95
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,305,000.00	-1,275,205.30	
		Dispositions	-650,000.00		656,625.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	120,000.00	-123,638.40	
		Dispositions	-375,000.00		434,310.00
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	6,000.00	-201,479.54	
		Dispositions	-6,000.00		202,663.06
C609207105	MONDELEZ INTL INC COM	Acquisitions	80,767.00	-4,134,817.74	
		Dispositions	-110,061.00		6,098,328.14
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	23,605.00	-1,661,571.27	
		Dispositions	-23,605.00		1,563,987.49
SBLH96P3	MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	Acquisitions	1,850,000.00	-1,850,000.00	
		Dispositions	-925,000.00		943,093.00
C615369105	MOODYS CORP COM	Acquisitions	3,990.00	-1,037,881.94	
		Dispositions	-3,990.00		805,002.90
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	5,835,000.00	-6,676,952.85	
		Dispositions	-3,210,000.00		4,669,279.40
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	790,000.00	-1,202,059.70	
		Dispositions	-505,000.00		790,441.30
C617446448	MORGAN STANLEY COM STK USD0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,802.00	-3,314,743.59	
		Dispositions	-182,785.00		8,162,459.48
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	335,000.00	-337,817.35	
		Dispositions	-1,065,000.00		1,095,171.90
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	275,000.00	-293,771.50	
		Dispositions	0.00		0.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047				
		Acquisitions	240,000.00	-247,048.80	
		Dispositions	-325,000.00		347,213.75
C626755102	MURPHY USA INC COM				
		Acquisitions	6,339.00	-699,563.94	
		Dispositions	-6,339.00		819,558.34
SBL6BZG4	NARRAGANSETT ELEC 3.395% DUE 04-09-2030				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		555,212.15
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	4,600.00	-169,967.36	
		Dispositions	-4,600.00		165,764.73
SBKMGC09	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030				
		Acquisitions	740,000.00	-737,617.20	
		Dispositions	-345,000.00		344,120.25
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	19,604.00	-824,771.60	
		Dispositions	-19,604.00		835,581.83
C63938C108	NAVIENT CORP COM				
		Acquisitions	10,114.00	-110,128.31	
		Dispositions	-114,280.00		969,290.09
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	270,000.00	-356,972.40	
		Dispositions	-260,000.00		329,498.00
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,220.00	-1,585,357.87	
		Dispositions	-1,700.00		842,202.09

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C651639106	NEWMONT CORPORATION	Acquisitions	35,200.00	-2,172,399.56	
		Dispositions	-56,284.00		2,814,290.80
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	225.00	-46,400.61	
		Dispositions	-225.00		46,351.20
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	Acquisitions	6,249,000.00	-6,974,979.86	
		Dispositions	-3,115,000.00		3,631,407.95
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	1,140,000.00	-1,334,782.80	
		Dispositions	-370,000.00		436,255.90
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	1,765,000.00	-1,941,889.15	
		Dispositions	-415,000.00		474,345.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	200,000.00	-213,008.00	
		Dispositions	-540,000.00		676,987.20
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	490,000.00	-602,077.70	
		Dispositions	-315,000.00		404,510.40
SBK20BW6	NISOURCE INC 2.95% DUE 09-01-2029	Acquisitions	1,254,000.00	-1,326,794.70	
		Dispositions	-1,254,000.00		1,380,854.64
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030	Acquisitions	240,000.00	-273,242.40	
		Dispositions	-240,000.00		277,056.00
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049	Acquisitions	1,155,000.00	-1,416,424.40	
		Dispositions	-1,701,000.00		1,170,335.03
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	535,000.00	-601,593.15	
		Dispositions	-535,000.00		524,672.10
SBSJV4K7	NOBLE ENERGY INC 5.05% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-233,689.75	
		Dispositions	-355,000.00		297,178.25
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	495,000.00	-556,260.45	
		Dispositions	-986,000.00		1,145,892.92
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049				
		Acquisitions	325,000.00	-317,629.00	
		Dispositions	-1,245,000.00		1,262,825.40
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	535,000.00	-562,297.55	
		Dispositions	-735,000.00		882,090.85
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049				
		Acquisitions	230,000.00	-265,385.50	
		Dispositions	-305,000.00		335,323.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	1,925,000.00	-1,888,771.50	
		Dispositions	-200,000.00		201,502.00
C665859104	NORTHERN TR CORP COM				
		Acquisitions	2,530.00	-205,076.27	
		Dispositions	-2,530.00		211,747.38
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	762,000.00	-904,704.32	
		Dispositions	-195,000.00		189,352.80
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,213,000.00	-2,612,220.79	
		Dispositions	-465,000.00		577,815.85
SB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,588,000.00	-2,004,023.92	
		Dispositions	-740,000.00		977,139.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	3,575,000.00	-4,839,722.05	
		Dispositions	-1,289,000.00		1,814,096.66
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	122,245.00	-2,635,866.39	
		Dispositions	-57,845.00		1,223,105.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	Acquisitions	2,210,000.00	-2,210,687.90	
		Dispositions	-2,015,000.00		2,102,791.15
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	Acquisitions	5,710,000.00	-5,664,383.75	
		Dispositions	-645,000.00		637,714.60
C629377508	NRG ENERGY INC COM NEW	Acquisitions	53,424.00	-1,642,910.31	
		Dispositions	-49,828.00		1,588,014.07
C67018T105	NU SKIN ENTERPRISES INC CL A CLA	Acquisitions	17,619.00	-824,584.74	
		Dispositions	-17,619.00		873,618.80
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Acquisitions	595,000.00	-604,013.90	
		Dispositions	-595,000.00		687,620.95
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	5,672.00	-105,542.13	
		Dispositions	-5,672.00		105,978.97
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	2,960,000.00	-2,954,080.00	
		Dispositions	-250,000.00		291,382.50
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	5,666,000.00	-6,194,489.87	
		Dispositions	-265,000.00		302,243.10
C67066G104	NVIDIA CORP COM	Acquisitions	8,830.00	-3,787,561.27	
		Dispositions	-8,050.00		3,237,717.08
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	180,000.00	-194,491.80	
		Dispositions	-180,000.00		214,182.00
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,423.00	-1,096,653.46	
		Dispositions	-6,353.00		2,591,656.48
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-215,764.55	
		Dispositions	-205,000.00		96,350.00
C670837103	OGE ENERGY CORP COM				
		Acquisitions	2,575.00	-65,836.83	
		Dispositions	-2,575.00		86,304.22
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	875,000.00	-874,072.50	
		Dispositions	-875,000.00		954,616.25
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,196.00	-434,008.20	
		Dispositions	-2,196.00		431,405.64
C680223104	OLD REP INTL CORP COM				
		Acquisitions	19,200.00	-295,213.59	
		Dispositions	-106,620.00		1,660,927.42
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	1,520,000.00	-1,515,516.00	
		Dispositions	-150,000.00		182,061.00
C68268W103	ONEMAIN HLDGS INC COM				
		Acquisitions	2,421.00	-72,074.00	
		Dispositions	-2,421.00		77,396.49
SBKRV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	435,000.00	-453,517.95	
		Dispositions	-2,030,000.00		1,846,608.30
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,365,000.00	-1,362,979.80	
		Dispositions	-555,000.00		476,829.60
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	2,355,000.00	-2,567,075.20	
		Dispositions	-1,250,000.00		1,425,912.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	10,765,000.00	-11,030,077.00	
		Dispositions	-5,321,000.00		5,856,933.47
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	60,000.00	-72,241.80	
		Dispositions	-580,000.00		658,253.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	2,885,000.00	-3,341,546.20	
		Dispositions	-660,000.00		832,558.40
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	690,000.00	-842,910.90	
		Dispositions	-2,020,000.00		2,273,088.80
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Acquisitions	430,000.00	-542,238.60	
		Dispositions	-420,000.00		528,662.40
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	515,000.00	-698,752.00	
		Dispositions	-1,280,000.00		1,809,534.70
C68389X105	ORACLE CORP COM	Acquisitions	34,354.00	-1,950,154.62	
		Dispositions	-61,041.00		3,440,354.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	8,805,000.00	-8,771,100.75	
		Dispositions	-3,345,000.00		3,979,214.75
SBMD3YQ3	ORLANDO HEALTH INC 3.327% DUE 10-01-2050	Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		452,176.70
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		910,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	2,360,000.00	-2,360,000.00	
		Dispositions	-1,920,000.00		1,920,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	139,000.00	-139,000.00	
		Dispositions	-139,000.00		139,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32GQU	OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
SBL1LY62	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050				
		Acquisitions	1,180,000.00	-1,179,787.60	
		Dispositions	-280,000.00		274,486.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C690742101	OWENS CORNING NEW COM STK	Acquisitions	39,372.00	-2,236,395.83	
		Dispositions	-36,175.00		2,411,007.25
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,410,000.00	-1,389,141.30	
		Dispositions	-1,410,000.00		1,386,779.15
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,895,000.00	-3,826,997.55	
		Dispositions	-1,675,000.00		1,643,138.15
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,855,000.00	-2,089,099.45	
		Dispositions	-190,000.00		218,348.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	Acquisitions	4,194,000.00	-4,757,626.69	
		Dispositions	-1,015,000.00		1,141,758.05
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	6,639,000.00	-7,825,500.31	
		Dispositions	-250,000.00		295,765.00
C693718108	PACCAR INC COM	Acquisitions	9,265.00	-714,367.00	
		Dispositions	-39,699.00		2,778,559.55
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Acquisitions	1,435,000.00	-1,433,507.60	
		Dispositions	-1,435,000.00		1,415,001.65
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	Acquisitions	680,000.00	-851,532.00	
		Dispositions	-3,840,000.00		4,823,211.90
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	1,500,000.00	-1,487,640.00	
		Dispositions	-1,500,000.00		1,724,430.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	66,922.00	-964,355.40	
		Dispositions	-66,922.00		496,518.90
C70450Y103	PAYPAL HLDGS INC COM				

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		Acquisitions	21,700.00	-2,950,868.94	
		Dispositions	-21,700.00		3,887,690.12
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		418,774.20
C70932M107	PENNYMAC FINL SVCS INC NEW COM				
		Acquisitions	4,079.00	-210,598.40	
		Dispositions	-4,079.00		230,825.50
CG7S00T104	PENTAIR PLC COM USD0.01				
		Acquisitions	18,941.00	-848,510.74	
		Dispositions	-18,941.00		961,351.02
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030				
		Acquisitions	973,000.00	-968,806.37	
		Dispositions	-973,000.00		972,956.87
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	260,000.00	-257,220.60	
		Dispositions	-630,000.00		663,574.80
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049				
		Acquisitions	865,000.00	-958,903.00	
		Dispositions	-385,000.00		437,795.05
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	2,455,000.00	-2,505,122.70	
		Dispositions	-835,000.00		975,612.25
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060				
		Acquisitions	2,065,000.00	-2,218,300.35	
		Dispositions	-545,000.00		723,991.65
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG				
		Acquisitions	315,000.00	-427,366.80	
		Dispositions	-300,000.00		409,806.00
C713448108	PEPSICO INC COM				
		Acquisitions	7,600.00	-1,012,364.72	
		Dispositions	-22,850.00		2,965,468.98
C71377A103	PERFORMANCE FOOD GROUP CO COM				
		Acquisitions	36,700.00	-1,575,880.10	
		Dispositions	-36,700.00		873,042.14

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK94MR3	PFIZER INC 1.7% DUE 05-28-2030	Acquisitions	880,000.00	-877,263.20	
		Dispositions	-880,000.00		883,037.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,520,000.00	-2,522,882.60	
		Dispositions	-810,000.00		868,409.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	4,543,000.00	-4,563,543.48	
		Dispositions	-1,600,000.00		1,655,077.30
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	790,000.00	-973,324.20	
		Dispositions	-960,000.00		1,250,812.20
C717081103	PFIZER INC COM	Acquisitions	141,102.00	-5,006,435.28	
		Dispositions	-241,088.00		9,053,121.91
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	Acquisitions	530,000.00	-524,657.60	
		Dispositions	-270,000.00		272,956.50
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	Acquisitions	905,000.00	-900,112.95	
		Dispositions	-905,000.00		909,190.15
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	460,000.00	-543,908.60	
		Dispositions	-1,160,000.00		1,426,113.80
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	87,927.00	-7,216,678.52	
		Dispositions	-74,918.00		5,945,317.98
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030	Acquisitions	860,000.00	-836,874.60	
		Dispositions	-860,000.00		823,939.25
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	530,000.00	-603,339.30	
		Dispositions	-500,000.00		588,980.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,665,000.00	-1,961,436.10	
		Dispositions	-620,000.00		773,739.50
C718546104	PHILLIPS 66 COM				
		Acquisitions	13,164.00	-1,009,324.08	
		Dispositions	-45,575.00		2,980,037.52
SBM9ZD0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050				
		Acquisitions	849,000.00	-885,210.95	
		Dispositions	-425,000.00		426,436.45
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	27,282.00	-2,105,697.94	
		Dispositions	-27,282.00		2,029,937.67
SBMFBJD7	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG				
		Acquisitions	570,000.00	-562,042.80	
		Dispositions	-570,000.00		541,311.90
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	31,625.00	-3,309,924.45	
		Dispositions	-31,625.00		2,986,812.15
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	200,000.00	-200,648.00	
		Dispositions	-695,000.00		692,395.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030				
		Acquisitions	2,880,000.00	-2,871,936.00	
		Dispositions	-2,880,000.00		2,863,273.80
C731068102	POLARIS INC				
		Acquisitions	5,082.00	-522,971.77	
		Dispositions	-3,382.00		314,840.33
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	6,655.00	-247,045.72	
		Dispositions	-54,411.00		2,022,268.95
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW				
		Acquisitions	1,315.00	-73,398.10	
		Dispositions	-34,476.00		1,483,148.04
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	315,000.00	-379,480.50	
		Dispositions	-700,000.00		799,547.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Acquisitions	15,669.00	-1,367,947.42	
		Dispositions	-15,669.00		1,655,236.99
SBD6JXP7	PPL CAP FDG INC 4% DUE 09-15-2047	Acquisitions	530,000.00	-531,375.50	
		Dispositions	-530,000.00		627,277.10
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	Acquisitions	1,965,000.00	-1,963,437.60	
		Dispositions	-1,965,000.00		2,244,123.35
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	7,840.00	-216,277.17	
		Dispositions	-7,840.00		207,328.24
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,200,769.25
C74251V102	PRINCIPAL FINL GROUP INC COM STK	Acquisitions	10,976.00	-428,061.28	
		Dispositions	-31,455.00		1,280,628.37
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG	Acquisitions	1,021,000.00	-1,018,549.60	
		Dispositions	-1,021,000.00		1,120,936.03
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Acquisitions	1,775,000.00	-1,841,618.55	
		Dispositions	-1,775,000.00		2,154,456.50
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	2,135,000.00	-2,338,569.15	
		Dispositions	-2,135,000.00		2,735,327.70
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	6,020.00	-776,665.35	
		Dispositions	-101,723.00		12,634,951.99
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	190,000.00	-235,282.70	
		Dispositions	-1,110,000.00		1,377,585.15
C743315103	PROGRESSIVE CORP OH COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-238,191.44	
		Dispositions	-3,200.00		259,186.97
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	470,000.00	-468,214.00	
		Dispositions	-470,000.00		463,960.50
SBHNBTT4	PROLOGIS L P 2.25% DUE 04-15-2030				
		Acquisitions	575,000.00	-571,153.25	
		Dispositions	-575,000.00		574,925.25
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	1,145,000.00	-1,142,746.70	
		Dispositions	-1,145,000.00		1,143,358.75
C743424103	PROOFPOINT INC COM				
		Acquisitions	1,500.00	-166,620.63	
		Dispositions	-1,500.00		151,066.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	413,000.00	-492,640.95	
		Dispositions	-570,000.00		738,765.60
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	1,105,000.00	-1,188,729.35	
		Dispositions	-735,000.00		853,003.70
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	355,000.00	-385,100.45	
		Dispositions	-2,820,000.00		3,063,253.00
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	610,000.00	-712,364.10	
		Dispositions	-840,000.00		1,031,086.20
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	14,447.00	-937,995.84	
		Dispositions	-14,447.00		880,727.35
C69360J107	PS BUSINESS PKS INC CALIF COM				
		Acquisitions	8,300.00	-1,326,808.09	
		Dispositions	-8,300.00		1,230,177.65
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	11,363.00	-634,459.00	
		Dispositions	-42,854.00		2,240,217.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	Acquisitions	2,995,000.00	-3,038,277.75	
		Dispositions	-230,000.00		263,952.60
C745867101	PULTE GROUP INC	Acquisitions	19,794.00	-702,779.69	
		Dispositions	-131,411.00		4,507,618.12
S9K5HKBU	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00
S9K57Q1U	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6824U	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1X04U	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,200.00
S9K1TT7U	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65G2U	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		7,755.00
S9K5KR8U	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6ARMU	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,000.00
S9K67NZU	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74QVU	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020				

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		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23NKU	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K6390U	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CRWU	PUT SWO USD CSFPG2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX5U	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,090.00
S9K6XV3U	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AZUU	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYRU	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6PHHU	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6D92U	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GG2U	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6KC1U	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7779U	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K2603U	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,850.00
S9K25FBU	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,500.00
S9K2AEDU	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NHHU	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,445.00
S9K29TDU	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,300.00
S9K1LU7U	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,805.00
S9K1QUPU	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,420.00
S9K5E51U	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5489U	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DDUJ	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6HL0U	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6WGLU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PDMU	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K1TDKU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,250.00
S9K1VR5U	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,486.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K62MRU	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,600.00
S9K5VPDU	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5XX0U	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K6Q10U	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K7D08U	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DKKU	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00

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S9K7UUGU	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N3U	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28RYU	PUT SWO USD PNBPU33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00
S9K2AY5U	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,535.00
S9K2LUSU	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,081.00
S9K51NYU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,400.00
S9K4XRBU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,680.00
S9K5GRUU	PUT SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,440.00
S9K4VZKU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,348.50
S9K4WKMU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,353.20
S9K5EZ7U	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175869T4	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,280.33
S9K6HM3U	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175129G8				

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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		1,656.34
S9K6BTQU	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175889C7				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		898.69
S9K62SKU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		972.71
S9K64LQU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,160.47
S9K5XAFU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175249G3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		638.63
S9K5BNNU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175419A0				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,839.26
S9K5HNDU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175979R5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,381.43
S9K4UD9U	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,560.00
S9K4U71U	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,680.00
S9K5LE5U	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,610.00
S9K4VNNU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529D1				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,494.59
S9K4XQKU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529F6				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,518.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6MHUU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,092.95
S9K6MHVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,175.75
S9K73ZAU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		982.38
S9K6CWVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175889D5	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,769.71
S9K65W8U	PUT SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175429J9	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,075.03
S9K5F46U	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,015.41
S9K5JHAU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,565.06
S9K5NBJU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,100.92
S9K5TJLU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 317564581	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		994.81
S9K59WHU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 31754ASD3	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,429.05
S9K53HWU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175ZY161	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		2,772.50
S9K5PCPU	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690				

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Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,520.00
S9K22ERU	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		1,344.00
S9K59PLU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,690.00
S9K5CKRU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,674.00
S9K4WB8U	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,808.00
S9K5QAUU	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,190.00
S9K6Q14U	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CAPU	PUT SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175259N5				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,532.33
S9K6EBPU	PUT SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175239F7				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		1,833.11
S9K62KPU	PUT SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175569P5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,115.76
S9K5AVDU	PUT SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175959A6				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,614.97
S9K24NKU	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		2,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6BUVU	PUT SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175889A1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,079.71
S9K54CBU	PUT SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175649W4	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,728.05
S9K5VCKU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175129B9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,882.48
S9K52QVU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175599Q7	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,229.49
S9K2ACMU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		1,960.00
S9K2MXTU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		912.00
S9K57Q8U	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,540.00
S9K5SUVU	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K76LZU	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,710.00
S9K72ATU	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,572.50
S9K7AA1U	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,465.00
S9K4TE9U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				

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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		2,154.72
S9K4UN2U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,649.27
S9K63RUU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,082.95
S9K65ABU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,187.37
S9K61WLU	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175149K5				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		890.06
S9K5KU9U	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 317554F57				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,139.20
S9K29KTU	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897				
		Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		2,120.00
S9K6VCMU	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038				
		Acquisitions	605,000.00	-751,022.80	
		Dispositions	-1,200,000.00		1,373,208.00
SBHxD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	680,000.00	-871,392.80	
		Dispositions	-1,030,000.00		1,265,340.40
SBJLPYN7	PVTPL ABBVIE INC 3.2% DUE 11-21-2029				
		Acquisitions	665,000.00	-688,986.55	
		Dispositions	-1,590,000.00		1,663,701.50
SBJLPYQ0	PVTPL ABBVIE INC 4.05% DUE 11-21-2039				
		Acquisitions	5,067,000.00	-5,724,628.18	
		Dispositions	-890,000.00		964,239.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQC6R2	PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO	Acquisitions	100,000.00	-127,640.00	
		Dispositions	-170,000.00		209,344.80
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019	Acquisitions	475,000.00	-533,954.75	
		Dispositions	-1,510,000.00		1,683,262.40
C00654GAA1	PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		520,102.00
C00131LAK1	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	Acquisitions	640,000.00	-638,969.60	
		Dispositions	-640,000.00		662,247.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050	Acquisitions	140,000.00	-139,452.60	
		Dispositions	-140,000.00		139,844.60
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	Dispositions	-377,766.50		363,730.42
		Free Receipt	1,737,766.50	1,306,991.41	
SBMHLJD5	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	Acquisitions	1,455,000.00	-1,479,574.60	
		Dispositions	-285,850.00		293,054.52
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	910,000.00	-943,205.90	
		Dispositions	-3,087.34		3,081.87
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053	Acquisitions	615,000.00	-593,044.95	
		Dispositions	-3,427,149.31		3,439,306.89
		Free Receipt	8,219,149.31	6,673,367.50	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	4,410,000.00	-4,404,113.80	
		Dispositions	-3,333,595.49		3,263,352.99
		Free Receipt	28,857,595.49	23,212,316.17	
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059	Acquisitions	1,495,000.00	-1,442,625.45	
		Dispositions	-348,798.38		342,292.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	22,768,798.38	16,889,643.46	
C05523RAE7	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	Acquisitions	1,165,000.00	-1,147,956.05	
		Dispositions	-295,000.00		299,100.50
SBMH1VY0	PVTPL BAXTER INTL INC SR NT 144A 3.95% DUE 04-01-2030/03-26-2020 BEO	Acquisitions	400,000.00	-398,524.00	
		Dispositions	-400,000.00		478,060.00
SBLCGBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO	Acquisitions	1,340,000.00	-1,362,200.45	
		Dispositions	-1,340,000.00		1,718,395.70
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	Acquisitions	775,000.00	-972,779.35	
		Dispositions	-2,803,000.00		3,625,023.22
SBKBP2K7	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	Acquisitions	2,400,000.00	-2,399,808.00	
		Dispositions	-2,400,000.00		2,519,568.00
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050	Acquisitions	3,452,000.00	-3,457,257.52	
		Dispositions	-1,665,000.00		1,471,718.05
C225313AM7	PVTPL CREDIT AGRICOLE S A 3.25% 01-14-2030	Acquisitions	1,250,000.00	-1,242,400.00	
		Dispositions	-1,250,000.00		1,368,087.50
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	9,000,000.00	-9,676,395.80	
		Dispositions	-4,670,000.00		5,411,560.85
SBJNYS74	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	Acquisitions	1,665,000.00	-1,838,473.70	
		Dispositions	-1,665,000.00		1,920,710.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Acquisitions	3,610,000.00	-3,571,517.40	
		Dispositions	-254,000.00		260,045.20
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	660,000.00	-932,078.65	
		Dispositions	-1,595,000.00		2,109,396.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD49Q4	PVTPL GAP INC SR SECD NT 144A 8.625% DUE05-15-2025/05-07-2020 BEO	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		733,000.00
SBMZ7407	PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	Acquisitions	6,655,000.00	-6,719,625.25	
		Dispositions	-2,455,000.00		2,782,871.35
C494386AD7	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO	Acquisitions	705,000.00	-719,100.00	
		Dispositions	-705,000.00		721,325.00
SBK90KN3	PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO	Acquisitions	340,000.00	-353,688.40	
		Dispositions	-695,000.00		763,885.75
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Acquisitions	2,470,000.00	-2,464,911.80	
		Dispositions	-2,470,000.00		2,644,801.90
SBJCRVP3	PVTPL MPLX LP 5.20% DUE 12-01-2047	Acquisitions	265,000.00	-292,496.40	
		Dispositions	-205,000.00		195,414.20
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	1,070,000.00	-1,096,780.20	
		Dispositions	-165,000.00		196,437.45
C654579AG6	PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-300,000.00		297,000.00
SBMFV959	PVTPL NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 BEO	Acquisitions	255,000.00	-276,833.10	
		Dispositions	-330.75		330.75
SBN7S9K0	PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	Acquisitions	7,603,000.00	-7,699,353.53	
		Dispositions	-245,000.00		253,977.55
SBN7RYL3	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	Acquisitions	1,235,000.00	-1,234,925.90	
		Dispositions	-455,000.00		472,986.15
SBL1LYB7	PVTPL OTIS WORLDWIDE CORP NT 3.112% 02-15-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-954,866.30	
		Dispositions	-155,000.00		148,211.00
SBL6K497	PVTPL RAYTHEON TECHNOLOGIES CORP 4.8% DUE 12-15-2043 BEO				
		Acquisitions	585,000.00	-746,992.35	
		Dispositions	-285,000.00		365,364.30
		Free Receipt	145,000.00	151,155.32	
SBJVHV54	PVTPL SANTANDER HLDGS USA INC CORP 3.244% 10-05-2026				
		Acquisitions	835,000.00	-843,667.30	
		Dispositions	-115,000.00		117,617.40
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	752,000.00	-958,172.92	
		Dispositions	-175,000.00		234,956.75
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	3,740,000.00	-4,072,221.60	
		Dispositions	-1,180,000.00		1,450,714.65
SBMBLZM2	PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO				
		Acquisitions	2,200,000.00	-2,184,116.00	
		Dispositions	-400,000.00		435,836.00
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				
		Acquisitions	851,000.00	-1,096,190.47	
		Dispositions	-495,000.00		706,305.60
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	310,000.00	-330,473.90	
		Dispositions	-838,000.00		869,924.92
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO				
		Dispositions	-275,000.00		270,006.00
		Free Receipt	6,483,000.00	4,958,438.47	
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Acquisitions	2,115,000.00	-2,172,823.70	
		Dispositions	-2,270.58		2,270.58
		Free Receipt	1,762,270.58	1,363,824.04	
C74736K101	QORVO INC COM				
		Acquisitions	2,000.00	-171,886.78	
		Dispositions	-27,100.00		2,955,927.98
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-426,568.60	
		Dispositions	-430,000.00		466,773.60
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	60,000.00	-78,448.00	
		Dispositions	-1,210,000.00		1,451,384.40
C747525103	QUALCOMM INC COM				
		Acquisitions	24,400.00	-2,170,211.34	
		Dispositions	-48,000.00		4,841,043.26
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	2,428.00	-126,410.63	
		Dispositions	-2,428.00		126,046.83
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	1,649.00	-192,467.96	
		Dispositions	-1,649.00		186,583.94
C74915M308	QURATE RETAIL INC CUM RED PFD SER A 8%				
		Dispositions	-459.15		41,053.46
		Free Receipt	459.15	48,382.50	
C74915M100	QURATE RETAIL INC				
		Acquisitions	42,550.00	-406,192.98	
		Dispositions	-42,550.00		390,089.41
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	1,135,000.00	-1,131,220.45	
		Dispositions	-1,135,000.00		1,244,872.90
C75513E101	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-18,678.40		1,178,262.76
		Free Receipt	18,678.40	932,612.51	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	5,799.00	-465,714.86	
		Dispositions	-12,150.00		1,192,701.70
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	38,500.00	-510,585.96	
		Dispositions	-38,500.00		611,129.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	7,841.00	-922,251.39	
		Dispositions	-21,259.00		1,939,944.98

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	7,203.00	-739,034.25	
		Dispositions	-20,249.00		2,002,984.72
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Acquisitions	3,779.00	-667,826.01	
		Dispositions	-3,779.00		605,974.22
C76131V202	RETAIL PPTYS AMER INC CL A	Acquisitions	54,052.00	-681,509.62	
		Dispositions	-54,052.00		368,146.45
C76169C100	REXFORD INDL RLTY INC COM	Acquisitions	8,606.00	-358,413.87	
		Dispositions	-8,606.00		382,960.29
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	845,000.00	-1,019,212.95	
		Dispositions	-630,000.00		835,277.60
C74967X103	RH COM	Acquisitions	800.00	-140,370.00	
		Dispositions	-800.00		87,278.47
C770323103	ROBERT HALF INTL INC COM	Acquisitions	15,093.00	-795,688.76	
		Dispositions	-15,093.00		809,897.52
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	226,000.00	-279,703.16	
		Dispositions	-5,361,000.00		5,361.00
C778296103	ROSS STORES INC COM	Acquisitions	2,800.00	-253,033.44	
		Dispositions	-9,400.00		826,920.56
C783549108	RYDER SYS INC COM	Acquisitions	8,389.00	-343,475.81	
		Dispositions	-8,389.00		354,619.45
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	2,000.00	-100,343.35	
		Dispositions	-2,000.00		70,374.28
C78409V104	S&P GLOBAL INC COM				

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		Acquisitions	10,340.00	-3,078,529.07	
		Dispositions	-13,800.00		4,549,895.66
C844741108	S.W. AIRL CO COM	Acquisitions	2,254.00	-102,493.72	
		Dispositions	-12,911.00		649,873.57
C79466L302	SALESFORCE COM INC COM STK	Acquisitions	10,860.00	-2,359,100.73	
		Dispositions	-3,080.00		556,124.66
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050	Acquisitions	200,000.00	-199,734.00	
		Dispositions	-200,000.00		222,124.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A	Acquisitions	2,830.00	-756,815.35	
		Dispositions	-2,830.00		863,993.97
C806857108	SCHLUMBERGER LTD COM COM	Acquisitions	79,000.00	-1,663,037.18	
		Dispositions	-37,000.00		717,822.56
C80689H102	SCHNEIDER NATL INC WIS CL B CL B	Acquisitions	29,623.00	-689,712.36	
		Dispositions	-29,623.00		787,062.90
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001	Acquisitions	19,348.00	-919,222.29	
		Dispositions	-19,348.00		900,211.35
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING	Acquisitions	17,794.00	-716,295.82	
		Dispositions	-17,794.00		765,695.46
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	Acquisitions	1,310,000.00	-1,518,738.70	
		Dispositions	-390,000.00		511,872.70
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	Acquisitions	420,000.00	-498,094.80	
		Dispositions	-685,000.00		847,453.10
SBG0WNJ7	SHELL INTL FIN B V 2.375% DUE 11-07-2029	Acquisitions	335,000.00	-334,383.60	
		Dispositions	-5,795,000.00		5,813,040.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	2,550,000.00	-2,656,229.55	
		Dispositions	-1,030,000.00		992,074.30
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	5,755,000.00	-5,960,413.00	
		Dispositions	-4,045,000.00		4,448,083.75
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	1,310,000.00	-1,549,240.80	
		Dispositions	-615,000.00		767,351.65
C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	3,280.00	-2,213,789.81	
		Dispositions	-2,220.00		1,230,103.31
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	2,827,000.00	-2,855,856.35	
		Dispositions	-920,000.00		1,004,526.28
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	325,000.00	-355,676.75	
		Dispositions	-325,000.00		374,221.25
C827048109	SILGAN HLDGS INC COM	Acquisitions	14,862.00	-488,538.14	
		Dispositions	-24,436.00		902,293.99
C826919102	SILICON LABORATORIES INC COM	Acquisitions	2,000.00	-204,969.56	
		Dispositions	-2,000.00		196,814.27
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	1,775,000.00	-1,827,431.85	
		Dispositions	-2,345,000.00		2,353,846.60
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	27,300.00	-1,746,624.65	
		Dispositions	-43,300.00		4,131,619.82
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	3,100.00	-173,224.84	
		Dispositions	-3,100.00		180,529.03
C83088V102	SLACK TECHNOLOGIES INC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-55,832.18	
		Dispositions	-1,700.00		56,515.65
C831865209	SMITH A O CORP COM				
		Acquisitions	22,554.00	-989,709.12	
		Dispositions	-22,554.00		1,130,947.41
SBLGBMH4	SMUCKER J M CO FIXED 3.55% DUE 03-15-2050				
		Acquisitions	620,000.00	-621,867.10	
		Dispositions	-620,000.00		692,019.80
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Acquisitions	640,000.00	-632,716.80	
		Dispositions	-640,000.00		714,547.20
C835495102	SONOCO PROD CO COM				
		Acquisitions	1,497.00	-64,123.16	
		Dispositions	-1,497.00		74,974.45
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,445,000.00	-1,523,911.45	
		Dispositions	-605,000.00		678,582.74
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	390,000.00	-475,628.40	
		Dispositions	-790,000.00		935,777.00
C842587107	SOUTHERN CO COM STK				
		Acquisitions	1,918.00	-117,774.79	
		Dispositions	-1,918.00		104,641.07
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	370,000.00	-488,240.90	
		Dispositions	-1,235,000.00		1,638,072.50
SBMF11P3	SPIRIT RLTY L P 3.2% DUE 02-15-2031				
		Acquisitions	505,000.00	-499,960.10	
		Dispositions	-215,000.00		215,010.75
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	24,168.00	-517,336.32	
		Dispositions	-24,168.00		522,179.80
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM				
		Acquisitions	15,900.00	-1,006,707.77	
		Dispositions	-15,900.00		889,096.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C852857200	STAMPS COM INC COM NEW	Acquisitions	3,446.00	-670,345.08	
		Dispositions	-3,446.00		780,365.95
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	1,100.00	-158,486.32	
		Dispositions	-1,100.00		153,191.67
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-178,794.00	
		Dispositions	-180,000.00		203,819.40
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	245,000.00	-244,661.90	
		Dispositions	-670,000.00		754,548.30
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	485,000.00	-574,048.45	
		Dispositions	-330,000.00		407,457.60
C855244109	STARBUCKS CORP COM	Acquisitions	7,900.00	-722,370.12	
		Dispositions	-62,675.00		4,724,647.73
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	365,000.00	-339,304.00	
		Dispositions	-365,000.00		402,638.80
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	395,000.00	-462,110.50	
		Dispositions	-395,000.00		491,356.30
C857477103	STATE STR CORP COM	Acquisitions	46,423.00	-2,836,211.84	
		Dispositions	-46,423.00		2,938,411.22
C858119100	STEEL DYNAMICS INC COM	Acquisitions	18,748.00	-525,397.83	
		Dispositions	-91,019.00		2,778,481.57
C860630102	STIFEL FINL CORP COM	Acquisitions	3,270.00	-168,448.63	
		Dispositions	-3,270.00		174,244.62
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,388,807.60	
		Dispositions	-960,000.00		983,228.95
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030				
		Acquisitions	3,435,000.00	-3,461,655.20	
		Dispositions	-2,877,000.00		2,883,614.36
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	10,000.00	-10,665.90	
		Dispositions	-570,000.00		536,054.00
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	250,000.00	-273,372.50	
		Dispositions	-250,000.00		243,892.50
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	141,852.00	-3,442,337.26	
		Dispositions	-115,452.00		3,083,778.64
C871607107	SYNOPSYS INC COM				
		Acquisitions	6,300.00	-1,413,985.80	
		Dispositions	-23,810.00		3,496,495.31
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	370,000.00	-369,300.70	
		Dispositions	-370,000.00		353,556.50
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	450,000.00	-383,679.00	
		Dispositions	-200,000.00		242,168.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,630,000.00	-1,774,210.65	
		Dispositions	-930,000.00		1,267,895.55
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	5,810,000.00	-5,892,557.00	
		Dispositions	-365,000.00		377,220.20
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	29,393.00	-3,644,257.94	
		Dispositions	-60,146.00		8,311,474.94

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	216,000.00	-264,128.50	
		Dispositions	-600,000.00		720,606.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	432,000.00	-526,271.24	
		Dispositions	-155,000.00		193,723.65
SBM6CFV9	TARGET CORP 2.65% DUE 09-15-2030	Acquisitions	739,000.00	-787,716.18	
		Dispositions	-739,000.00		817,056.50
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	480,000.00	-559,881.60	
		Dispositions	-850,000.00		1,053,676.95
C87612E106	TARGET CORP COM STK	Acquisitions	20,646.00	-2,441,763.69	
		Dispositions	-39,346.00		5,230,257.62
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030	Acquisitions	1,430,000.00	-1,428,457.45	
		Dispositions	-700,000.00		740,454.10
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	855,000.00	-1,082,811.90	
		Dispositions	-285,000.00		358,307.70
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	281,000.00	-281,000.00	
		Dispositions	-281,000.00		281,000.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	1,336,000.00	-1,586,875.23	
		Dispositions	-230,000.00		284,912.50
CG87110105	TECHNI CN COM USD1	Acquisitions	54,300.00	-415,009.19	
		Dispositions	-97,700.00		862,770.68
SB899393	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	255,000.00	-264,585.45	
		Dispositions	-255,000.00		262,252.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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		Acquisitions	3,890.00	-1,444,089.75	
		Dispositions	-3,890.00		1,195,844.32
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	1,170,000.00	-1,417,889.00	
		Dispositions	-1,140,000.00		1,393,473.10
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	624,000.00	-781,903.81	
		Dispositions	-1,515,000.00		1,765,224.15
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,635,000.00	-2,136,178.30	
		Dispositions	-1,530,000.00		1,992,668.70
C88023U101	TEMPUR SEALY INTL INC COM				
		Acquisitions	1,800.00	-150,074.08	
		Dispositions	-1,800.00		80,688.14
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	20,700.00	-2,667,913.75	
		Dispositions	-16,200.00		2,134,845.51
C883556102	THERMO FISHER CORP				
		Acquisitions	9,316.00	-4,253,328.90	
		Dispositions	-296.00		128,826.71
C872540109	TJX COS INC COM NEW				
		Acquisitions	44,200.00	-2,158,671.64	
		Dispositions	-44,200.00		2,429,052.62
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	215,000.00	-273,409.05	
		Dispositions	-215,000.00		278,207.85
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	6,065,000.00	-6,015,607.85	
		Dispositions	-455,000.00		465,010.00
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	1,790,000.00	-1,790,000.00	
		Dispositions	-730,000.00		790,065.85
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG				
		Acquisitions	1,070,000.00	-1,065,602.30	
		Dispositions	-1,070,000.00		1,133,686.40

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SBL66P03	TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	Acquisitions	600,000.00	-608,180.87	
		Dispositions	-600,000.00		654,222.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	1,100.00	-160,084.75	
		Dispositions	-1,100.00		167,935.06
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-8,100.00		806,547.93
		Free Receipt	8,100.00	823,527.00	
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	Acquisitions	600,000.00	-703,476.00	
		Dispositions	-600,000.00		684,478.20
C89400J107	TRANSUNION COM	Acquisitions	36,400.00	-2,874,307.73	
		Dispositions	-43,600.00		4,006,287.87
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	1,325,000.00	-1,689,145.90	
		Dispositions	-710,000.00		893,527.90
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	Acquisitions	415,000.00	-522,697.20	
		Dispositions	-1,405,000.00		1,778,917.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	2,430,000.00	-2,412,888.80	
		Dispositions	-2,424,000.00		2,484,951.44
SBLGBPG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	Acquisitions	1,040,000.00	-1,038,336.00	
		Dispositions	-1,040,000.00		996,756.80
SBMG7677	TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030	Acquisitions	950,000.00	-947,254.50	
		Dispositions	-950,000.00		979,811.00
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-340,000.00		365,683.60
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-379,411.30	
		Dispositions	-295,000.00		413,860.75
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	340,000.00	-455,331.70	
		Dispositions	-670,000.00		876,768.30
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	21,845.00	-1,239,503.11	
		Dispositions	-47,467.00		3,255,983.32
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	4,972.00	-302,206.24	
		Dispositions	-4,972.00		280,548.83
C904708104	UNIFIRST CORP MASS COM				
		Acquisitions	390.00	-67,310.98	
		Dispositions	-1,890.00		296,040.14
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	385,000.00	-414,791.30	
		Dispositions	-385,000.00		436,004.80
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	1,137,000.00	-1,296,044.84	
		Dispositions	-442,000.00		512,672.94
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	260,000.00	-300,021.80	
		Dispositions	-78,000.00		90,680.44
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	305,000.00	-381,524.50	
		Dispositions	-2,090,000.00		595,900.80
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	1,100,000.00	-1,201,987.25	
		Dispositions	-270,000.00		313,418.70
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037				
		Acquisitions	430,000.00	-453,675.80	
		Dispositions	-330,000.00		382,248.90
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033				
		Acquisitions	0.00	0.00	
		Dispositions	-8,639.65		8,639.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	3,075,000.00	-3,711,132.95	
		Dispositions	-230,000.00		348,857.10
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	8,400,000.00	-9,774,767.31	
		Dispositions	-8,400,000.00		9,777,048.45
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	3,770,000.00	-5,200,063.97	
		Dispositions	-4,040,000.00		5,599,532.95
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	262,000.00	-304,947.04	
		Dispositions	-1,092,000.00		1,302,428.40
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	46,000.00	-56,178.42	
		Dispositions	-1,495,000.00		1,824,975.85
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	3,275.00	-341,214.89	
		Dispositions	-3,275.00		360,180.44
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	645,000.00	-708,242.25	
		Dispositions	-645,000.00		787,738.50
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	860,000.00	-1,027,881.40	
		Dispositions	-1,195,000.00		1,422,165.10
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	285,000.00	-388,477.80	
		Dispositions	-1,370,000.00		1,879,519.30
SBMFKVV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	Acquisitions	400,000.00	-396,628.00	
		Dispositions	-400,000.00		410,120.00
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	760,000.00	-750,242.30	
		Dispositions	-230,000.00		242,495.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,085,000.00	-1,143,623.25	
		Dispositions	-295,000.00		333,633.20
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,000.00	-3,714,029.17	
		Dispositions	-9,550.00		3,023,481.87
SBMDWV58	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		218,706.60
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Acquisitions	185,000.00	-190,148.55	
		Dispositions	-185,000.00		200,081.20
SBL57WY0	UPJOHN INC 4% DUE 06-22-2050				
		Acquisitions	400,000.00	-429,748.00	
		Dispositions	-400,000.00		450,268.00
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046				
		Acquisitions	1,248,000.00	-1,411,076.96	
		Dispositions	-155,000.00		180,843.15
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	170,000.00	-209,436.60	
		Dispositions	-970,000.00		1,244,801.10
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	558,000.00	-730,257.86	
		Dispositions	-580,000.00		809,830.80
SBWBY7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045				
		Acquisitions	219,000.00	-253,227.51	
		Dispositions	-845,000.00		990,914.30
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	925,000.00	-1,158,442.25	
		Dispositions	-1,259,000.00		1,666,656.13
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,096.00	-284,359.81	
		Dispositions	-24,592.00		1,306,296.13
SBJVKHJ9	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029				
		Acquisitions	640,000.00	-690,080.00	
		Dispositions	-640,000.00		651,289.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM	Acquisitions	4,219.00	-45,181.65	
		Dispositions	-4,219.00		70,688.34
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	206,000.00	-229,247.10	
		Dispositions	-206,000.00		207,886.96
C92343E102	VERISIGN INC COM	Acquisitions	20,731.00	-4,324,494.26	
		Dispositions	-20,731.00		4,223,984.97
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,625,000.00	-2,614,368.75	
		Dispositions	-1,175,000.00		1,182,125.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	750,000.00	-825,670.10	
		Dispositions	-1,815,000.00		2,077,061.05
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	7,000,000.00	-7,916,789.55	
		Dispositions	-3,220,000.00		3,999,834.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	3,385,000.00	-4,196,566.70	
		Dispositions	-4,705,000.00		5,860,286.60
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	385,000.00	-500,099.60	
		Dispositions	-395,000.00		518,777.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,550,000.00	-2,070,013.30	
		Dispositions	-1,744,000.00		2,301,529.59
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	1,661,000.00	-2,301,444.92	
		Dispositions	-1,951,000.00		968,896.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047	Acquisitions	920,000.00	-1,319,470.55	
		Dispositions	-1,245,000.00		1,822,501.20
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	560,000.00	-695,336.00	
		Dispositions	-2,071,000.00		2,524,533.23
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	5,395,000.00	-7,065,615.45	
		Dispositions	-6,380,000.00		8,415,144.80
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,152,000.00	-2,944,394.82	
		Dispositions	-4,622,000.00		6,294,063.15
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	37,547.00	-2,161,247.00	
		Dispositions	-178,015.00		10,488,180.58
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	4,330,000.00	-4,411,089.50	
		Dispositions	-205,000.00		208,273.85
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Acquisitions	9,470,000.00	-9,410,379.30	
		Dispositions	-1,000,000.00		1,025,020.00
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	Acquisitions	705,000.00	-813,083.55	
		Dispositions	-3,205,000.00		3,843,784.85
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,175,000.00	-1,175,613.45	
		Dispositions	-685,000.00		678,170.55
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	21,360.00	-4,942,465.10	
		Dispositions	-3,000.00		845,500.27
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	1,025,000.00	-1,102,036.15	
		Dispositions	-1,025,000.00		1,142,722.33
C92556V106	VIATRIS INC	Acquisitions	385,000.00	-497,855.05	
		Dispositions	-895,000.00		1,164,793.30
		Dispositions	-6,960.83		119,949.55
		Free Receipt	6,960.83	104,851.25	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C925652109	VICI PTYS INC COM	Acquisitions	24,600.00	-622,162.69	
		Dispositions	-12,400.00		322,525.39
C928254101	VIRTU FINL INC CLA CLA	Acquisitions	33,519.00	-815,792.51	
		Dispositions	-33,519.00		905,193.53
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	Acquisitions	1,900,000.00	-1,897,245.00	
		Dispositions	-1,900,000.00		1,951,813.00
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	2,565,000.00	-2,577,151.60	
		Dispositions	-420,000.00		455,695.80
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	750,000.00	-913,814.15	
		Dispositions	-413,000.00		500,987.66
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Acquisitions	996,000.00	-1,207,333.02	
		Dispositions	-1,126,000.00		1,412,193.50
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	1,645,000.00	-2,122,941.45	
		Dispositions	-4,580,000.00		5,980,903.07
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	1,380,000.00	-1,303,559.55	
		Dispositions	-145,000.00		136,746.60
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	14,267.00	-318,292.42	
		Dispositions	-14,267.00		266,677.56
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	Acquisitions	200,000.00	-278,124.00	
		Dispositions	-200,000.00		262,580.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	335,000.00	-459,961.70	
		Dispositions	-1,115,000.00		1,493,656.70
C928881101	VONTIER CORP COM USD0.0001 WI				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C929089100	VOYA FINL INC COM	Acquisitions	5,800.00	-166,442.96	
		Dispositions	-8,480.00		267,903.95
		Free Receipt	2,680.00	71,103.42	
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	Acquisitions	9,794.00	-469,735.49	
		Dispositions	-56,777.00		2,754,134.76
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	945,000.00	-973,381.20	
		Dispositions	-220,000.00		226,740.80
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	6,300.00	-264,854.10	
		Dispositions	-11,700.00		504,483.78
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	265,000.00	-313,171.70	
		Dispositions	-405,000.00		497,254.95
C931142103	WALMART INC COM	Acquisitions	875,000.00	-1,090,509.40	
		Dispositions	-2,885,000.00		3,691,756.35
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050	Acquisitions	24,900.00	-3,206,878.22	
		Dispositions	-25,800.00		3,256,905.28
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	730,000.00	-719,232.50	
		Dispositions	-485,000.00		505,819.25
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	2,260,000.00	-2,237,898.55	
		Dispositions	-220,000.00		223,786.20
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	5,900.00	-691,560.69	
		Dispositions	-9,900.00		1,165,078.82
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	450,000.00	-542,145.30	
		Dispositions	-1,470,000.00		1,785,956.55
		Acquisitions	700,000.00	-833,185.75	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,255,000.00		1,543,100.00
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,210,000.00	-3,917,297.95	
		Dispositions	-2,435,000.00		3,107,840.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	445,000.00	-579,959.50	
		Dispositions	-1,645,000.00		2,099,738.20
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	655,000.00	-896,161.55	
		Dispositions	-790,000.00		1,096,207.70
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	11,550,000.00	-11,599,515.05	
		Dispositions	-945,000.00		1,002,145.20
C95000U2M4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	Acquisitions	9,363,000.00	-11,270,140.99	
		Dispositions	-2,695,000.00		3,711,317.25
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	Dispositions	-235,000.00		306,625.65
		Free Receipt	235,000.00	249,163.45	
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	56,000.00	-1,473,862.55	
		Dispositions	-56,000.00		1,608,554.19
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-514,560.00	
		Dispositions	-6,000.00		7,355.46
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	615,000.00	-749,751.24	
		Dispositions	-1,445,000.00		1,764,312.90
C950755108	WERNER ENTERPRISES INC COM	Acquisitions	8,974.00	-376,616.66	
		Dispositions	-8,974.00		397,543.44
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	3,946.00	-626,281.29	
		Dispositions	-6,246.00		1,230,717.12

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C959802109	WESTERN UNION CO	Acquisitions	72,963.00	-1,640,392.37	
		Dispositions	-72,963.00		1,626,380.54
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	985,000.00	-926,289.70	
		Dispositions	-2,050,000.00		738,000.00
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	300,000.00	-290,457.00	
		Dispositions	-300,000.00		128,250.00
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	Acquisitions	175,000.00	-157,683.75	
		Dispositions	-400,000.00		382,240.00
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030	Acquisitions	190,000.00	-189,810.00	
		Dispositions	-190,000.00		190,936.70
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050	Acquisitions	870,000.00	-865,145.40	
		Dispositions	-870,000.00		525,467.55
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-335,000.00		360,145.10
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	Acquisitions	985,000.00	-985,000.00	
		Dispositions	-985,000.00		1,012,889.45
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	170,000.00	-189,485.40	
		Dispositions	-1,625,000.00		1,703,006.05
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049	Acquisitions	320,000.00	-345,907.20	
		Dispositions	-1,000,000.00		1,098,884.65
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	1,500.00	-268,673.66	
		Dispositions	-1,500.00		271,792.54
C98389B100	XCEL ENERGY INC COM				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,307.00	-74,767.02	
		Dispositions	-1,307.00		79,064.16
C988498101	YUM BRANDS INC COM				
		Acquisitions	1,500.00	-138,561.99	
		Dispositions	-1,500.00		139,705.45
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	37,700.00	-1,001,445.79	
		Dispositions	-37,700.00		1,239,165.40
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	3,260.00	-815,362.13	
		Dispositions	-3,260.00		787,265.95
C98986T108	ZYNGA INC				
		Acquisitions	241,087.00	-1,896,969.95	
		Dispositions	-241,087.00		2,208,140.10

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

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0408V102	#REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	Acquisitions	1,800.00	-277,250.09	
		Free Delivery	-1,800.00		
C054561105	#REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020	Acquisitions	22,600.00	-561,924.09	
		Dispositions	-2,348.00		60,718.72
		Free Delivery	-153,355.00		
C40416M105	#REORG/ HD SUPPLY HLDGS INC CASH MERGER 12-24-2020	Acquisitions	7,010.00	-266,341.16	
		Dispositions	-34,210.00		1,141,935.98
C03748R754	#REORG/APARTMENT INVESTMENT REVERSE SPLIT APARTMENT INVST 2M19AK3 12-01-2020	Acquisitions	6,200.00	-161,395.20	
		Free Delivery	-6,200.00		
C269246401	#REORG/E TRADE STOCK MERGER MORGAN 2589402 02 OCT 2020	Acquisitions	43,300.00	-1,965,895.20	
		Dispositions	-62,900.00		3,040,984.64
CG47791101	#REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020	Acquisitions	2,500.00	-328,891.25	
		Free Delivery	-8,100.00		
CN59465109	#REORG/MYLAN NV STOCK MERGER VIATRIS INC 2M1JA33 11-17-2020	Acquisitions	9,700.00	-153,727.02	
		Dispositions	-29,700.00		451,612.61
C701877102	#REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021	Acquisitions	26,200.00	-467,364.17	
		Dispositions	-26,200.00		146,730.91
C755111507	#REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	Acquisitions	2,100.00	-286,443.61	
		Dispositions	-1,100.00		168,785.72
		Free Delivery	-8,000.00		
C98212B103	#REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021	Acquisitions	22,500.00	-280,734.79	
		Dispositions	-22,500.00		204,515.99
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	2,365,000.00	-2,471,445.30	
		Dispositions	-2,065,000.00		2,579,044.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	57,197.00	-2,430,305.86	
		Dispositions	-39,997.00		1,617,383.49
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	1,210,000.00	-1,205,837.60	
		Dispositions	-1,210,000.00		1,290,670.70
C88579Y101	3M CO COM	Acquisitions	26,554.00	-3,795,881.98	
		Dispositions	-6,854.00		1,113,860.47
C316773100	5TH 3RD BANCORP COM	Acquisitions	42,934.00	-1,182,690.04	
		Dispositions	-42,934.00		782,661.20
C002824100	ABBOTT LAB COM	Acquisitions	28,330.00	-2,969,445.37	
		Dispositions	-5,230.00		544,526.74
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,043,000.00	-2,923,524.33	
		Dispositions	-3,572,000.00		4,854,398.19
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	47,631.00	-4,511,352.84	
		Dispositions	-79,331.00		7,461,255.97
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	859,000.00	-1,013,680.77	
		Dispositions	-1,359,000.00		1,650,504.36
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	104,137.00	-6,644,065.62	
		Dispositions	-69,837.00		5,216,599.07
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	4,908.00	-439,139.97	
		Dispositions	-4,908.00		516,516.56
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	5,800.00	-513,636.48	
		Dispositions	-1,600.00		146,993.48
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	929,000.00	-929,000.00	
		Dispositions	-929,000.00		986,867.41
C00130H105	AES CORP COM				
		Acquisitions	35,972.00	-620,222.95	
		Dispositions	-155,888.00		2,688,162.34
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,607.00	-168,674.79	
		Dispositions	-2,607.00		183,263.15
C001055102	AFLAC INC COM				
		Acquisitions	25,300.00	-938,744.09	
		Dispositions	-5,100.00		221,138.03
C001084102	AGCO CORP COM				
		Acquisitions	5,008.00	-284,938.04	
		Dispositions	-9,508.00		713,496.51
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	980,000.00	-977,803.45	
		Dispositions	-370,000.00		405,331.30
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	1,860,000.00	-1,878,698.40	
		Dispositions	-450,000.00		487,368.80
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	360,000.00	-400,705.20	
		Dispositions	-360,000.00		433,857.60
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	430,000.00	-506,123.20	
		Dispositions	-600,000.00		673,506.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	37,637.00	-3,846,611.91	
		Dispositions	-36,337.00		4,430,308.04
C017175100	ALLEGHANY CORP DEL COM				
		Acquisitions	440.00	-250,470.06	
		Dispositions	-2,378.00		1,158,305.57
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	1,800.00	-87,924.46	
		Dispositions	-13,400.00		477,917.88

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	2,116.00	-88,798.93	
		Dispositions	-2,116.00		98,632.64
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	20,981.00	-749,934.32	
		Dispositions	-53,260.00		1,857,364.16
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	270,000.00	-299,594.70	
		Dispositions	-720,000.00		884,022.10
C020002101	ALLSTATE CORP COM	Acquisitions	46,441.00	-4,501,389.54	
		Dispositions	-52,341.00		5,213,472.20
C02005N100	ALLY FINL INC COM	Acquisitions	14,459.00	-329,811.05	
		Dispositions	-121,838.00		2,958,711.28
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030	Acquisitions	505,000.00	-503,616.30	
		Dispositions	-505,000.00		500,227.75
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,324.00	-1,965,126.56	
		Dispositions	-1,245.00		1,445,645.79
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	8,449.00	-12,556,049.13	
		Dispositions	-6,325.00		9,006,475.23
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,700.00	-455,024.00	
		Dispositions	-76,300.00		2,266,589.29
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	605,000.00	-600,147.90	
		Dispositions	-605,000.00		700,068.65
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	270,000.00	-333,852.30	
		Dispositions	-680,000.00		835,845.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,075,000.00	-1,405,602.50	
		Dispositions	-1,624,000.00		2,037,504.91
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	148,994.00	-5,749,559.18	
		Dispositions	-114,394.00		4,907,815.16
C02209SBJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030				
		Acquisitions	235,000.00	-234,269.15	
		Dispositions	-235,000.00		248,286.90
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,170,000.00	-1,182,158.90	
		Dispositions	-170,000.00		182,743.20
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	6,090,000.00	-6,061,894.75	
		Dispositions	-770,000.00		809,135.50
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	710,000.00	-905,066.50	
		Dispositions	-1,118,000.00		1,459,484.47
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	390,000.00	-516,929.40	
		Dispositions	-410,000.00		590,438.90
C023135106	AMAZON COM INC COM				
		Acquisitions	6,175.00	-14,505,788.66	
		Dispositions	-3,460.00		9,933,286.50
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	250,000.00	-305,655.00	
		Dispositions	-270,000.00		337,284.00
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	5,280,000.00	-7,050,528.20	
		Dispositions	-6,838,000.00		9,269,606.78
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	20,753.00	-1,267,578.23	
		Dispositions	-34,946.00		2,272,827.83
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	2,146.00	-182,225.23	
		Dispositions	-2,146.00		180,345.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	350,000.00	-369,250.00	
		Dispositions	-1,020,000.00		1,280,849.10
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	430,000.00	-532,499.10	
		Dispositions	-480,000.00		585,960.00
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	415,000.00	-464,106.95	
		Dispositions	-415,000.00		480,092.75
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	355,000.00	-430,110.90	
		Dispositions	-415,000.00		481,416.60
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	950,000.00	-957,210.50	
		Dispositions	-950,000.00		939,234.80
C03027X100	AMERICAN TOWER CORP	Acquisitions	8,000.00	-1,735,442.64	
		Dispositions	-8,000.00		1,967,606.50
C03076C106	AMERIPRISE FINL INC COM	Acquisitions	2,516.00	-392,686.73	
		Dispositions	-17,016.00		2,526,230.06
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	7,803.00	-686,229.73	
		Dispositions	-7,803.00		764,925.55
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	130,000.00	-147,162.60	
		Dispositions	-370,000.00		477,836.50
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	815,000.00	-810,876.10	
		Dispositions	-815,000.00		1,008,079.80
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,795,000.00	-4,414,569.45	
		Dispositions	-145,000.00		185,415.85
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	410,000.00	-519,703.70	
		Dispositions	-410,000.00		521,327.30
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030				
		Acquisitions	670,000.00	-667,052.00	
		Dispositions	-670,000.00		720,330.40
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049				
		Acquisitions	1,340,000.00	-1,481,114.25	
		Dispositions	-1,060,000.00		1,136,383.60
SBM9D0T2	AMGEN INC 2.3% DUE 02-25-2031				
		Acquisitions	665,000.00	-662,619.30	
		Dispositions	-665,000.00		700,371.35
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	3,983,000.00	-4,017,570.28	
		Dispositions	-2,983,000.00		3,114,694.85
C031162BZ2	AMGEN INC 4.4% 05-01-2045				
		Acquisitions	88,000.00	-107,792.96	
		Dispositions	-875,000.00		1,018,896.15
SBD5CM4	AMGEN INC 4.563% DUE 06-15-2048				
		Acquisitions	1,152,000.00	-1,497,382.40	
		Dispositions	-630,000.00		750,084.30
SBDVZ12	AMGEN INC 4.663% DUE 06-15-2051				
		Acquisitions	980,000.00	-1,247,538.60	
		Dispositions	-1,860,000.00		2,354,898.80
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042				
		Acquisitions	435,000.00	-597,859.65	
		Dispositions	-435,000.00		620,205.60
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039				
		Acquisitions	230,000.00	-320,268.10	
		Dispositions	-230,000.00		49,645.50
C031162100	AMGEN INC COM				
		Acquisitions	10,312.00	-2,309,757.74	
		Dispositions	-16,392.00		3,859,412.28
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040				
		Acquisitions	4,430,000.00	-4,545,437.55	
		Dispositions	-790,000.00		817,695.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654105	ANALOG DEVICES INC COM	Acquisitions	10,400.00	-1,236,457.41	
		Dispositions	-10,400.00		1,294,949.89
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	930,000.00	-1,111,331.40	
		Dispositions	-910,000.00		1,118,653.20
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	2,005,000.00	-2,775,153.25	
		Dispositions	-970,000.00		1,292,299.65
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,350,000.00	-1,743,674.25	
		Dispositions	-515,000.00		676,641.80
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	930,000.00	-1,048,072.80	
		Dispositions	-1,820,000.00		2,134,324.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,249,000.00	-1,425,542.54	
		Dispositions	-1,450,000.00		1,721,342.55
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	300,000.00	-352,404.00	
		Dispositions	-8,725,000.00		10,767,945.75
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,775,000.00	-4,516,748.70	
		Dispositions	-1,605,000.00		1,734,466.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,328,000.00	-4,085,325.44	
		Dispositions	-7,565,000.00		9,260,272.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	375,000.00	-446,377.50	
		Dispositions	-375,000.00		444,888.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	5,749,000.00	-6,414,235.73	
		Dispositions	-945,000.00		1,129,986.15
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,365,000.00	-2,631,220.45	
		Dispositions	-660,000.00		788,272.95
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	1,160,000.00	-1,170,358.80	
		Dispositions	-595,000.00		637,060.55
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	284,000.00	-319,928.28	
		Dispositions	-190,000.00		215,566.40
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	250,000.00	-290,167.50	
		Dispositions	-210,000.00		244,843.20
C036752103	ANTHEM INC COM				
		Acquisitions	5,930.00	-1,606,709.26	
		Dispositions	-6,310.00		1,909,129.73
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	435,000.00	-506,702.70	
		Dispositions	-870,000.00		1,054,558.95
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Acquisitions	3,185,000.00	-3,185,591.40	
		Dispositions	-485,000.00		509,395.50
CG0403H108	AON PLC				
		Dispositions	-1,800.00		319,674.40
		Free Receipt	1,800.00	277,250.09	
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	540,000.00	-538,765.70	
		Dispositions	-1,350,000.00		1,114,086.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	315,000.00	-321,158.25	
		Dispositions	-1,850,000.00		1,590,314.65
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	260,000.00	-280,584.20	
		Dispositions	-260,000.00		182,117.00
C03748R747	APARTMENT COM USD0.01 CLA(POST RE)				
		Acquisitions	98,000.00	-496,866.54	
		Dispositions	-103,007.23		516,935.95

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C03750L109	APARTMENT INCOME REIT CORP COM	Free Receipt	5,007.23	161,395.20	
		Dispositions	-5,007.00		191,847.16
		Free Receipt	5,007.00	78,168.46	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	575,000.00	-573,357.75	
		Dispositions	-575,000.00		687,225.70
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	Acquisitions	200,000.00	-237,906.00	
		Dispositions	-134,000.00		156,785.36
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG	Acquisitions	1,565,000.00	-1,549,687.45	
		Dispositions	-270,000.00		272,216.70
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	7,635,000.00	-7,937,588.65	
		Dispositions	-735,000.00		723,306.15
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	964,000.00	-1,142,844.76	
		Dispositions	-2,045,000.00		2,459,894.55
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	500,000.00	-635,570.00	
		Dispositions	-2,315,000.00		2,654,918.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	2,720,000.00	-3,784,633.80	
		Dispositions	-1,120,000.00		1,507,439.95
C037833100	APPLE INC COM STK	Acquisitions	19,380.00	-4,733,244.04	
		Dispositions	-6,490.00		1,696,260.45
		Free Receipt	120,780.00		
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	900,000.00	-1,007,089.80	
		Dispositions	-467,000.00		518,558.17
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Acquisitions	2,310,000.00	-2,303,624.40	
		Dispositions	-325,000.00		321,028.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	1,000,000.00	-995,330.00	
		Dispositions	-150,000.00		158,656.50
C038222105	APPLIED MATERIALS INC COM	Acquisitions	33,689.00	-2,031,653.64	
		Dispositions	-68,889.00		3,991,373.78
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	Acquisitions	1,255,000.00	-1,255,000.00	
		Dispositions	-1,255,000.00		1,444,199.00
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	22,548.00	-722,015.99	
		Dispositions	-49,362.00		1,468,707.08
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	Acquisitions	400,000.00	-487,749.00	
		Dispositions	-400,000.00		527,012.00
C03966BAB7	ARCONIC ROLLED PRODUCTS CORPORATION TERM LOAN B 03-25-2027	Acquisitions	500,000.00	-497,500.00	
		Dispositions	-500,000.00		500,000.00
C042735100	ARROW ELECTR INC COM	Acquisitions	10,095.00	-669,105.93	
		Dispositions	-10,095.00		810,629.95
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	5,630.00	-131,433.15	
		Dispositions	-23,068.00		536,827.50
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	Acquisitions	230,000.00	-282,642.40	
		Dispositions	-335,000.00		406,311.45
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	1,755,000.00	-2,486,241.95	
		Dispositions	-130,000.00		206,347.70
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	6,500,000.00	-6,528,013.85	
		Dispositions	-3,695,000.00		3,762,186.80
SBMHWTS3	AT&T INC 2.75% DUE 06-01-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,302,926.35	
		Dispositions	-1,205,000.00		1,280,523.60
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061				
		Acquisitions	5,005,000.00	-4,992,134.70	
		Dispositions	-470,000.00		462,820.80
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	7,270,000.00	-7,299,273.35	
		Dispositions	-2,985,000.00		3,097,750.55
SBMHVv76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	3,910,000.00	-3,908,690.50	
		Dispositions	-1,180,000.00		1,242,717.80
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	180,000.00	-198,705.60	
		Dispositions	-420,000.00		451,848.60
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				
		Acquisitions	1,530,000.00	-1,728,580.30	
		Dispositions	-2,816,000.00		1,274,195.38
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048				
		Acquisitions	2,620,000.00	-3,063,278.70	
		Dispositions	-1,892,000.00		2,100,825.22
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	590,000.00	-669,868.30	
		Dispositions	-1,790,000.00		2,030,392.10
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049				
		Acquisitions	1,410,000.00	-1,623,961.05	
		Dispositions	-3,894,000.00		1,768,536.85
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	665,000.00	-787,869.40	
		Dispositions	-9,286,000.00		2,863,911.00
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039				
		Acquisitions	1,510,000.00	-1,784,034.95	
		Dispositions	-3,335,000.00		2,163,834.90
SBJ11ML9	AT&T INC 5.375% 10-15-2041				
		Acquisitions	490,000.00	-596,127.40	
		Dispositions	-490,000.00		37,720.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	295,000.00	-375,077.75	
		Dispositions	-4,845,000.00		4,243,749.97
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	225,000.00	-289,867.50	
		Dispositions	-225,000.00		18,699.75
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	735,000.00	-963,298.35	
		Dispositions	-985,000.00		1,381,155.20
C00206R102	AT&T INC COM	Acquisitions	84,911.00	-3,068,696.30	
		Dispositions	-166,407.00		5,338,695.47
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	300,000.00	-343,587.00	
		Dispositions	-40,000.00		45,316.40
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043	Acquisitions	4,305,000.00	-4,245,851.85	
		Dispositions	-330,000.00		328,567.80
SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	Acquisitions	290,000.00	-341,408.30	
		Dispositions	-290,000.00		364,469.10
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	630,000.00	-830,264.40	
		Dispositions	-1,175,000.00		1,486,767.62
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046	Acquisitions	430,000.00	-533,221.50	
		Dispositions	-11,584,000.00		874,707.84
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	31,935.00	-1,341,632.75	
		Dispositions	-86,335.00		2,532,853.37
C052769106	AUTODESK INC COM	Acquisitions	4,900.00	-919,326.33	
		Dispositions	-4,900.00		1,300,109.39
C053015103	AUTOMATIC DATA PROCESSING INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,100.00	-5,740,381.17	
		Dispositions	-11,800.00		1,720,634.82
C05329W102	AUTONATION INC COM				
		Acquisitions	2,905.00	-128,564.37	
		Dispositions	-12,172.00		684,095.08
C053332102	AUTOZONE INC COM				
		Acquisitions	341.00	-397,592.11	
		Dispositions	-935.00		998,905.01
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047				
		Acquisitions	185,000.00	-202,898.75	
		Dispositions	-475,000.00		569,881.25
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030				
		Acquisitions	1,560,000.00	-1,610,173.50	
		Dispositions	-625,000.00		660,718.75
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	1,300.00	-156,062.62	
		Dispositions	-1,300.00		155,056.80
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,521.00	-432,317.17	
		Dispositions	-16,121.00		778,562.40
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Acquisitions	1,445,000.00	-1,445,000.00	
		Dispositions	-1,445,000.00		1,493,712.25
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	355,000.00	-350,562.50	
		Dispositions	-3,465,000.00		3,633,518.10
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	805,000.00	-881,112.00	
		Dispositions	-985,000.00		1,028,312.85
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,615,000.00	-1,803,049.10	
		Dispositions	-1,116,000.00		1,198,481.22
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Acquisitions	1,430,000.00	-1,463,364.80	
		Dispositions	-1,430,000.00		1,716,837.35

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SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	1,110,000.00	-1,161,285.40	
		Dispositions	-756,000.00		898,211.63
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	955,000.00	-970,610.70	
		Dispositions	-265,000.00		264,403.75
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	1,755,000.00	-1,755,000.00	
		Dispositions	-165,000.00		168,336.30
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	270,000.00	-297,395.30	
		Dispositions	-1,050,000.00		1,044,918.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	5,210,000.00	-5,216,541.70	
		Dispositions	-640,000.00		666,662.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Acquisitions	12,640,000.00	-14,125,580.85	
		Dispositions	-2,700,000.00		3,365,819.35
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG	Acquisitions	920,000.00	-1,090,130.10	
		Dispositions	-3,245,000.00		3,838,656.68
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Acquisitions	1,275,000.00	-1,633,485.50	
		Dispositions	-3,975,000.00		5,007,704.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	835,000.00	-1,129,135.50	
		Dispositions	-888,000.00		1,207,016.27
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	210,000.00	-276,040.80	
		Dispositions	-240,000.00		346,154.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	235,000.00	-298,374.80	
		Dispositions	-435,000.00		557,180.40
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,135,000.00	-2,135,000.00	
		Dispositions	-2,135,000.00		2,125,024.00
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	210,000.00	-255,028.20	
		Dispositions	-1,900,000.00		2,241,845.20
SBMWZQF3	BANK AMER CORP FLTG RT 1.898% DUE 07-23-2031				
		Acquisitions	2,680,000.00	-2,683,217.75	
		Dispositions	-1,155,000.00		1,179,216.15
C06051GJB6	BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031				
		Acquisitions	7,410,000.00	-7,410,000.00	
		Dispositions	-7,410,000.00		7,800,874.60
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	173,847.00	-6,549,276.71	
		Dispositions	-108,473.00		4,186,884.26
C060505104	BANK OF AMERICA CORP				
		Acquisitions	10,945.00	-265,254.19	
		Dispositions	-10,945.00		265,868.74
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	13,760,000.00	-14,113,131.10	
		Dispositions	-315,000.00		328,683.60
SBMT6SN1	BARCLAYS PLC 3.564% DUE 09-23-2035				
		Acquisitions	2,950,000.00	-2,949,078.40	
		Dispositions	-2,720,000.00		2,819,160.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	1,570,000.00	-2,034,796.70	
		Dispositions	-865,000.00		1,085,794.90
SBL57W95	BARCLAYS PLC FIXED 2.645% DUE 06-24-2031				
		Acquisitions	870,000.00	-864,397.20	
		Dispositions	-870,000.00		898,762.20
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,200.00	-275,384.92	
		Dispositions	-3,200.00		275,516.46
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-990,000.00		1,235,044.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	1,855,000.00	-2,355,574.20	
		Dispositions	-1,425,000.00		1,804,860.60
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	957,000.00	-1,189,093.38	
		Dispositions	-1,620,000.00		2,099,185.05
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	2,440,000.00	-2,498,398.60	
		Dispositions	-290,000.00		340,346.90
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030	Acquisitions	470,000.00	-469,530.00	
		Dispositions	-470,000.00		450,678.30
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	780,000.00	-995,889.20	
		Dispositions	-260,000.00		338,304.20
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	780,000.00	-984,473.10	
		Dispositions	-1,775,000.00		2,146,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B	Acquisitions	23,694.00	-4,465,726.01	
		Dispositions	-24,745.00		4,571,731.09
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01	Acquisitions	10,509.00	-513,496.58	
		Dispositions	-25,809.00		935,444.44
C086516101	BEST BUY INC COM STK	Acquisitions	33,484.00	-2,616,101.48	
		Dispositions	-28,484.00		2,657,493.41
C090572207	BIO RAD LABS INC CL A	Acquisitions	279.00	-139,419.33	
		Dispositions	-279.00		147,052.79
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	12,767.00	-3,784,489.23	
		Dispositions	-22,357.00		6,299,074.85
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,806,645.60	
		Dispositions	-690,000.00		693,139.20
SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036				
		Acquisitions	640,000.00	-893,299.20	
		Dispositions	-640,000.00		952,759.30
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	245,000.00	-278,266.10	
		Dispositions	-1,135,000.00		1,327,227.55
SBL1J5Y1	BLACKROCK INC 2.4% DUE 04-30-2030				
		Acquisitions	965,000.00	-964,228.00	
		Dispositions	-965,000.00		1,011,841.10
C093671105	BLOCK H & R INC COM				
		Acquisitions	15,041.00	-259,790.50	
		Dispositions	-15,041.00		216,604.15
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	905,000.00	-902,341.90	
		Dispositions	-1,820,000.00		1,836,401.95
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	7,080,000.00	-7,917,620.80	
		Dispositions	-2,675,000.00		3,215,078.55
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	495,000.00	-468,359.10	
		Dispositions	-3,030,000.00		2,914,044.10
SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030				
		Acquisitions	2,590,000.00	-2,948,385.30	
		Dispositions	-1,300,000.00		1,562,561.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	2,665,000.00	-2,746,721.50	
		Dispositions	-480,000.00		573,537.60
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	11,690,000.00	-12,719,870.15	
		Dispositions	-6,040,000.00		7,516,647.20
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,374.00	-2,170,220.38	
		Dispositions	-2,126.00		3,757,635.28

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C099724106	BORG WARNER INC COM	Acquisitions	4,500.00	-156,623.09	
		Dispositions	-15,900.00		548,559.00
SBLB65N1	BP CAP MKTS AMER 1.749% DUE 08-10-2030	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		754,312.95
SBHNZLH4	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Acquisitions	24,000.00	-25,244.40	
		Dispositions	-1,009,000.00		1,057,563.17
SBH4K3S3	BP CAP MKTS AMER INC 3.119% 05-04-2026	Acquisitions	224,000.00	-237,646.08	
		Dispositions	-224,000.00		237,471.36
SBJ68679	BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026	Acquisitions	14,000.00	-15,039.50	
		Dispositions	-14,000.00		15,068.34
C10922N103	BRIGHTHOUSE FINL INC COM	Acquisitions	51,470.00	-1,733,653.90	
		Dispositions	-53,621.00		1,614,685.27
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-370,970.25	
		Dispositions	-560,000.00		751,189.60
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	160,797.00	-9,939,456.05	
		Dispositions	-97,597.00		5,761,259.25
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	28,840.00	-352,972.38	
		Dispositions	-28,840.00		353,570.58
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	197,000.00	-226,055.53	
		Dispositions	-500,000.00		594,075.00
C11135F101	BROADCOM INC COM	Acquisitions	9,580.00	-3,316,739.96	
		Dispositions	-11,170.00		2,981,969.22
C117043109	BRUNSWICK CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,489.00	-918,777.38	
		Dispositions	-15,489.00		953,868.97
C101121101	BSTN PPTYS INC	Acquisitions	27,631.00	-2,361,784.63	
		Dispositions	-27,631.00		2,363,714.50
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049	Acquisitions	125,000.00	-142,497.50	
		Dispositions	-330,000.00		434,692.50
C12008R107	BUILDERS FIRSTSOURCE INC COM STK	Acquisitions	5,826.00	-177,426.13	
		Dispositions	-5,826.00		187,272.63
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	Acquisitions	540,000.00	-683,089.20	
		Dispositions	-720,000.00		873,023.40
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051	Acquisitions	1,990,000.00	-1,999,428.20	
		Dispositions	-490,000.00		491,935.50
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	Acquisitions	560,000.00	-666,022.40	
		Dispositions	-998,000.00		1,257,381.50
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .08% FROM 04-24-2020 TO 04-27-2020	Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-22-2020 TO 12-23-2020	Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-10-2020 TO 12-11-2020	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-14-2020 TO 12-15-2020	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-24-2020 TO 12-28-2020	Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .1% FROM 03-18-2020 TO 03-19-2020	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-12-2020 TO 11-13-2020	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-11-2020 TO 12-14-2020	Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-15-2020 TO 12-16-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-16-2020 TO 12-17-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-17-2020 TO 12-18-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-18-2020 TO 12-21-2020	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-21-2020 TO 12-22-2020	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-03-2020 TO 11-04-2020	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-10-2020 TO 11-12-2020	Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-04-2020 TO 09-08-2020	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2020 TO 11-10-2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-16-2020 TO 11-17-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-04-2020 TO 11-05-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-05-2020 TO 11-06-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-06-2020 TO 11-09-2020				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 12-23-2020 TO 12-24-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-28-2020 TO 12-29-2020				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-30-2020 TO 12-31-2020				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 08-03-2020 TO 08-04-2020				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-29-2020 TO 12-30-2020				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	145,024.00	-2,800,951.14	
		Dispositions	-145,024.00		2,676,221.19
S9K5HHPU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00

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S9K57Q9U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6832U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1XT1U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,992.00
S9K1TN8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65W7U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,745.00
S9K5KZZU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6AQUU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,200.00
S9K67NWU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74PSU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23LUU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K64LMU	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CPYU	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020				

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		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX3U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,600.00
S9K6X09U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AVSU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYNU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D72U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GK7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6PLMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6KZZU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00
S9K7778U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K26T3U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K25DLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,910.00

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S9K2ABTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NLFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,412.50
S9K29RFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9K1LQ2U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,080.00
S9K1QXUU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9K5ES9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5479U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6WGMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K6HL5U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PBLU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,025.00
S9K1VK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020				

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		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1TBGU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,552.00
S9K1SEWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,938.00
S9K62LJU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VGLU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX1U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6QS6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DZ8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DLBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00
S9K7UUTU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28TQU	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00

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S9K6AVBU	CALL SWO_CD X BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,750.00
S9K2AV4U	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,198.00
S9K2LKJU	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,438.00
S9K2KETU	CALL SWO_CD X BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9K2LQGU	CALL SWO_CD X BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,110.00
S9K4XMZU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,730.00
S9K5368U	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,250.00
S9K51NFU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,900.00
S9K5DF4U	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,965.00
S9K5GRRU	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,160.00
S9K5JAUU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,914.00
S9K5NBMU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				

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		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,096.00
S9K5PCEU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,669.00
S9K6JA6U	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9K5VLZU	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,841.00
S9K6395U	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,305.00
S9K4VLQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,786.76
S9K4WEQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,305.65
S9K5DB8U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,411.70
S9K5EL5U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,011.94
S9K6PYLU	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9C0				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,415.68
S9K6HK9U	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175429F7				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,661.98
S9K62KEU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,459.07

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S9K64LPU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,574.92
S9K5HRLU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31752W9B2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,941.47
S9K5BLNU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31754AS43	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,133.54
S9K5WP3U	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175879A3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,346.52
S9K63LBU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175889Q6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,666.07
S9K23JZU	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,700.00
S9K2KGHU	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,184.00
S9K4VAXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		5,018.00
S9K53HXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9K4U15U	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,860.00
S9K5WW4U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9K5WX8U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K62WHU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,697.50
S9K5HGRU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9K5LA7U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227	Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,816.00
S9K63MZU	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,220.00
S9K4VWXU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529E9	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,930.00
S9K4XTFU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,045.23
S9K6MHPU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,238.99
S9K6MHSU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,738.79
S9K6MS6U	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,821.59
S9K6CXXU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,688.47
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 317558AS3	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,770.24
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175DA464	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,445.45

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S9K65G3U	CALL SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175749T0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,488.50
S9K5JAMU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,312.80
S9K5NCPU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,102.58
S9K5F16U	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175539V9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,660.18
S9K5TLUU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175879H8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,533.67
S9K6KB8U	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,885.00
S9K59SQU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 317554FA6	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,739.86
S9K53JFU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175575A0	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,317.49
S9K22XYU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,246.00
S9K22FJU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		2,560.00
S9K26EFU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,180.00
S9K25BHU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632				

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		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,468.00
S9K4VSQU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9K59UCU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,536.00
S9K5CHGU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,510.00
S9K5QAJU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,900.00
S9K5VHNU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,754.00
S9K6SBMU	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		5,250.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CKFU	CALL SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175129E3				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,762.55
S9K6D91U	CALL SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175469A9				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,949.39
S9K62LDU	CALL SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175429G5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,518.67
S9K5AULU	CALL SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175779H9				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,642.68

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S9K24QJU	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,500.00
S9K2LRUU	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,760.00
S9K66S7U	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,955.00
S9K68FJU	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		4,550.00
S9K6AA1U	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,000.00
S9K6P23U	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9D8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		7,398.09
S9K6BUUU	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 317554AD5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,428.35
S9K5347U	CALL SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175AB9A1	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,289.46
S9K5VGQU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 31754F8A0	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,364.80
S9K5JANU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175549G0	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,286.62
S9K52SWU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175589V8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		8,881.09
S9K2AABU	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560				

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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
S9K2ME0U	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,615.00
S9K2KJNU	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,806.00
S9K57N4U	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K6MHTU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,223.75
S9K5SXVU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,045.00
S9K5W86U	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,950.00
S9K69ZSU	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		950.00
S9K65X4U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		4,255.00
S9K6CWWU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,400.00
S9K6EALU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,670.00
S9K6PZBU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,320.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7149U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,380.00
S9K6Q15U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,050.00
S9K4TC2U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,242.11
S9K4UR6U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,769.75
S9K6Q11U	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		6,679.16
S9K79WBU	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,119.35
S9K63GVU	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,751.04
S9K6412U	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,401.76
S9K61WJU	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175259H8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,223.84
S9K5KF1U	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 31754FDA4	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,343.50
S9K29MEU	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		4,664.00
S9K26Q1U	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715				

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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		3,820.00
S9K2LWHU	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,580.00
S9K64T3U	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,762.50
S9K6VBAU	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,249.00
C133131102	CAMDEN PPTY TR SH BEN INT				
		Acquisitions	8,200.00	-867,754.88	
		Dispositions	-17,200.00		1,563,247.29
SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG				
		Acquisitions	1,750,000.00	-1,764,657.10	
		Dispositions	-995,000.00		1,030,877.40
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048				
		Acquisitions	265,000.00	-343,100.80	
		Dispositions	-310,000.00		417,433.60
C134429109	CAMPBELL SOUP CO COM				
		Acquisitions	6,057.00	-294,645.45	
		Dispositions	-6,057.00		292,504.96
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048				
		Acquisitions	910,000.00	-1,129,376.65	
		Dispositions	-96,000.00		112,704.84
SBK24D3	CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030				
		Acquisitions	425,000.00	-424,158.50	
		Dispositions	-425,000.00		422,938.75
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	5,919.00	-358,943.94	
		Dispositions	-12,386.00		682,115.90
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	78,413.00	-3,918,937.30	
		Dispositions	-69,883.00		3,553,515.39

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C142339100	CARLISLE COMPANIES INC COM	Acquisitions	3,615.00	-441,501.56	
		Dispositions	-11,780.00		1,649,152.19
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040	Acquisitions	5,880,000.00	-5,846,113.00	
		Dispositions	-1,205,000.00		1,018,068.65
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Acquisitions	7,952.00	-238,150.81	
		Dispositions	-7,952.00		232,988.44
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	Acquisitions	3,575,000.00	-3,617,867.75	
		Dispositions	-530,000.00		622,486.95
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	21,500.00	-1,890,326.68	
		Dispositions	-16,300.00		1,509,957.88
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	13,100.00	-823,685.71	
		Dispositions	-57,219.00		2,668,801.72
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	270,000.00	-299,498.10	
		Dispositions	-355,000.00		399,609.30
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	10,348,000.00	-10,348,000.00	
		Dispositions	-9,030,000.00		9,030,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	721,000.00	-721,000.00	
		Dispositions	-281,000.00		281,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,058,000.00	-3,058,000.00	
		Dispositions	-2,886,000.00		2,886,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	518,000.00	-518,000.00	
		Dispositions	-149,000.00		149,000.00
S9D79JUJ	CCP RECEIVABLE FROM CSFB NEW YORK				

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		Acquisitions	287,000.00	-287,000.00	
		Dispositions	-287,000.00		287,000.00
C12508E101	CDK GLOBAL INC COM				
		Acquisitions	2,311.00	-107,064.95	
		Dispositions	-2,311.00		103,674.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	220,000.00	-268,285.60	
		Dispositions	-1,675,000.00		1,493,771.74
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	4,300.00	-298,071.66	
		Dispositions	-4,300.00		506,695.04
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	210,000.00	-245,595.00	
		Dispositions	-2,773,000.00		2,079,643.00
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	240,000.00	-303,247.20	
		Dispositions	-630,000.00		352,800.00
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	95,000.00	-94,809.05	
		Dispositions	-90,000.00		99,808.70
C156700106	CENTURYLINK INC COM				
		Acquisitions	68,800.00	-909,059.25	
		Dispositions	-162,100.00		1,596,698.71
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	4,100.00	-149,650.08	
		Dispositions	-4,100.00		156,024.98
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	705,000.00	-814,044.20	
		Dispositions	-2,780,000.00		3,023,136.75
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	820,000.00	-944,886.00	
		Dispositions	-2,335,000.00		2,713,264.55
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	305,000.00	-399,937.35	
		Dispositions	-640,000.00		884,252.05

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,585,000.00	-2,110,484.10	
		Dispositions	-805,000.00		1,099,526.20
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	165,000.00	-235,461.60	
		Dispositions	-185,000.00		272,046.30
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,805,000.00	-3,260,272.20	
		Dispositions	-1,472,000.00		1,750,078.73
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG	Acquisitions	1,540,000.00	-1,565,273.65	
		Dispositions	-1,540,000.00		1,599,094.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	3,630,000.00	-3,953,357.95	
		Dispositions	-7,020,000.00		7,267,441.80
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	2,045,000.00	-2,482,769.75	
		Dispositions	-3,215,000.00		3,919,731.35
C163851108	CHEMOURS CO COM	Acquisitions	6,185.00	-99,426.59	
		Dispositions	-6,185.00		132,801.20
C166764100	CHEVRON CORP COM	Acquisitions	43,100.00	-3,834,401.23	
		Dispositions	-60,138.00		5,265,115.75
SBLB4P80	CHEVRON CORP NEW 2.978% DUE 05-11-2040	Acquisitions	520,000.00	-547,853.65	
		Dispositions	-245,000.00		279,111.35
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	2,370,000.00	-2,400,851.70	
		Dispositions	-1,345,000.00		1,481,442.90
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	970.00	-834,479.50	
		Dispositions	-970.00		649,836.23
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-697,529.40	
		Dispositions	-290,000.00		410,553.00
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO				
		Acquisitions	230,000.00	-288,295.50	
		Dispositions	-190,000.00		241,830.10
C125523100	CIGNA CORP NEW COM				
		Acquisitions	10,557.00	-2,049,741.99	
		Dispositions	-10,557.00		2,059,991.20
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028				
		Acquisitions	2,455,000.00	-2,798,787.10	
		Dispositions	-2,455,000.00		2,759,963.90
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	725,000.00	-915,107.10	
		Dispositions	-625,000.00		816,241.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,900,000.00	-2,401,522.50	
		Dispositions	-1,065,000.00		1,383,118.80
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	2,255,000.00	-2,305,969.65	
		Dispositions	-1,465,000.00		1,566,237.90
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	1,015,000.00	-1,511,643.85	
		Dispositions	-1,670,000.00		2,554,271.10
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	67,844.00	-2,806,306.47	
		Dispositions	-45,144.00		2,055,432.67
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	1,640,000.00	-1,655,565.75	
		Dispositions	-1,640,000.00		1,689,783.75
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031				
		Acquisitions	3,251,000.00	-3,251,000.00	
		Dispositions	-3,251,000.00		3,744,545.78
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,010,000.00	-1,204,277.35	
		Dispositions	-4,400,000.00		5,756,711.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	4,405,000.00	-6,062,308.05	
		Dispositions	-480,000.00		692,832.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	400,000.00	-608,956.00	
		Dispositions	-400,000.00		649,108.00
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	124,390.00	-5,986,225.62	
		Dispositions	-224,217.00		13,072,900.74
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	3,450,000.00	-3,520,136.50	
		Dispositions	-725,000.00		786,639.50
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	930,000.00	-1,068,525.85	
		Dispositions	-280,000.00		325,886.40
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	Acquisitions	735,000.00	-812,807.10	
		Dispositions	-1,520,000.00		1,499,805.00
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	13,529.00	-337,381.06	
		Dispositions	-128,323.00		3,769,558.78
C177376100	CITRIX SYS INC COM	Acquisitions	35,715.00	-5,005,795.99	
		Dispositions	-30,815.00		4,265,939.40
C125896100	CMS ENERGY CORP COM	Acquisitions	2,477.00	-144,817.61	
		Dispositions	-2,477.00		144,649.94
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	2,500,000.00	-2,498,400.00	
		Dispositions	-1,200,000.00		1,207,078.80
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060	Acquisitions	1,095,000.00	-1,094,189.70	
		Dispositions	-1,095,000.00		1,131,270.80
SBL63CG9	COCA COLA CO 3.45% DUE 03-25-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-523,241.25	
		Dispositions	-525,000.00		607,362.00
C191216100	COCA COLA CO COM				
		Acquisitions	108,093.00	-5,506,351.07	
		Dispositions	-54,693.00		2,553,532.79
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	2,320,000.00	-2,313,782.80	
		Dispositions	-1,020,000.00		1,063,646.55
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	135,000.00	-168,781.95	
		Dispositions	-135,000.00		184,563.90
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	12,776.00	-866,684.19	
		Dispositions	-15,842.00		1,137,322.17
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	2,170,000.00	-2,896,107.50	
		Dispositions	-5,135,000.00		6,960,906.30
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031				
		Acquisitions	1,900,000.00	-1,893,597.00	
		Dispositions	-1,900,000.00		1,890,739.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	6,905,000.00	-7,000,316.70	
		Dispositions	-585,000.00		581,665.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	560,000.00	-562,583.70	
		Dispositions	-560,000.00		579,045.60
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040				
		Acquisitions	5,975,000.00	-6,767,225.15	
		Dispositions	-1,150,000.00		1,402,269.75
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	1,385,000.00	-1,726,653.30	
		Dispositions	-1,520,000.00		1,846,733.20
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	755,000.00	-933,655.45	
		Dispositions	-755,000.00		965,756.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	1,010,000.00	-1,269,570.00	
		Dispositions	-1,010,000.00		1,265,033.25
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	2,275,000.00	-2,869,742.95	
		Dispositions	-1,370,000.00		1,770,684.00
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	415,000.00	-540,180.60	
		Dispositions	-415,000.00		565,740.45
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	610,000.00	-834,506.70	
		Dispositions	-3,615,000.00		5,195,406.30
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038	Acquisitions	220,000.00	-346,869.60	
		Dispositions	-795,000.00		1,225,734.90
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Acquisitions	2,622,000.00	-2,662,034.76	
		Dispositions	-2,622,000.00		2,925,005.20
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	2,370,000.00	-2,842,458.80	
		Dispositions	-1,375,000.00		1,555,384.60
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	335,000.00	-408,247.75	
		Dispositions	-2,360,000.00		2,887,846.95
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	195,000.00	-294,785.40	
		Dispositions	-485,000.00		771,668.95
C200340107	COMERICA INC COM	Acquisitions	50,856.00	-2,302,175.48	
		Dispositions	-54,991.00		2,759,809.25
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	320,000.00	-419,030.40	
		Dispositions	-270,000.00		332,567.10
SBMDH120	CONCHO RES INC 4.85% DUE 08-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	562,000.00	-606,319.32	
		Dispositions	-980,000.00		1,181,892.60
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047				
		Acquisitions	217,000.00	-243,460.60	
		Dispositions	-1,060,000.00		865,018.40
SBMGMCT6	CONCHO RES INC FIXED 2.4% DUE 02-15-2031				
		Acquisitions	570,000.00	-568,637.70	
		Dispositions	-570,000.00		569,737.80
C20826FAC0	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044				
		Acquisitions	350,000.00	-412,177.50	
		Dispositions	-965,000.00		1,156,987.90
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	56,519.00	-2,025,598.38	
		Dispositions	-125,072.00		5,058,207.33
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	550,000.00	-815,684.25	
		Dispositions	-485,000.00		685,219.35
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046				
		Acquisitions	415,000.00	-486,313.60	
		Dispositions	-285,000.00		329,383.05
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				
		Acquisitions	545,000.00	-624,744.40	
		Dispositions	-705,000.00		789,891.75
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	425,000.00	-507,199.25	
		Dispositions	-425,000.00		557,791.25
C209115104	CONS EDISON INC COM				
		Acquisitions	818.00	-72,957.83	
		Dispositions	-818.00		64,826.34
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	250,000.00	-229,545.00	
		Dispositions	-250,000.00		301,152.50
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	495,000.00	-645,821.55	
		Dispositions	-495,000.00		631,042.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	Acquisitions	565,000.00	-560,965.90	
		Dispositions	-565,000.00		570,853.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	1,190,000.00	-1,179,873.10	
		Dispositions	-446,000.00		415,234.92
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	350,000.00	-196,000.00	
		Dispositions	-350,000.00		276,500.00
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	1,200,000.00	-1,252,935.70	
		Dispositions	-3,069,000.00		1,860,910.00
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	315,000.00	-434,961.45	
		Dispositions	-315,000.00		454,961.90
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,201,000.00	-1,716,613.99	
		Dispositions	-885,000.00		1,276,073.65
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	300,000.00	-406,257.00	
		Dispositions	-1,715,000.00		2,364,871.67
C21871D103	CORELOGIC INC-W/I COM STK	Acquisitions	10,209.00	-367,985.05	
		Dispositions	-10,209.00		690,233.96
C22002T108	CORP OFFICE PPTYS TR COM	Acquisitions	7,353.00	-167,931.64	
		Dispositions	-53,314.00		1,307,668.79
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	5,075,000.00	-5,061,991.24	
		Dispositions	-805,000.00		831,122.25
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	9,870.00	-3,036,452.34	
		Dispositions	-9,870.00		3,067,373.67
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	Acquisitions	1,000,000.00	-998,290.00	
		Dispositions	-1,000,000.00		1,052,030.00
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	Acquisitions	2,065,000.00	-2,735,700.20	
		Dispositions	-2,330,000.00		3,025,302.42
C126408HR7	CSX CORP 3.35% 09-15-2049	Acquisitions	199,000.00	-201,003.08	
		Dispositions	-100,000.00		119,241.00
C126408HS5	CSX CORP 3.8% DUE 04-15-2050	Acquisitions	810,000.00	-939,652.45	
		Dispositions	-810,000.00		912,934.30
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066	Acquisitions	660,000.00	-705,909.60	
		Dispositions	-660,000.00		784,625.20
C126408HN6	CSX CORP 4.75% DUE 11-15-2048	Acquisitions	235,000.00	-294,964.95	
		Dispositions	-235,000.00		313,797.85
C231021106	CUMMINS INC	Acquisitions	259,000.00	-322,875.27	
		Dispositions	-546,000.00		705,636.60
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030	Acquisitions	27,142.00	-5,859,832.09	
		Dispositions	-3,142.00		623,363.29
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040	Acquisitions	1,960,000.00	-1,944,397.50	
		Dispositions	-1,960,000.00		1,916,502.00
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028	Acquisitions	2,050,000.00	-1,990,965.30	
		Dispositions	-240,000.00		231,187.20
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	820,000.00	-907,444.80	
		Dispositions	-1,147,000.00		1,313,075.29
		Acquisitions	3,860,000.00	-4,618,363.25	
		Dispositions	-2,876,000.00		3,523,730.66

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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	6,677,000.00	-8,145,093.58	
		Dispositions	-8,260,000.00		10,129,369.38
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,350,000.00	-1,688,723.18	
		Dispositions	-4,330,000.00		5,741,398.52
C126650100	CVS HEALTH CORP COM	Acquisitions	20,979.00	-1,299,897.77	
		Dispositions	-20,979.00		1,321,618.93
SBMBLBF7	D R HORTON INC 2.6% DUE 10-15-2025	Acquisitions	600,000.00	-599,310.00	
		Dispositions	-600,000.00		619,146.00
C23331A109	D R HORTON INC COM	Acquisitions	27,509.00	-1,614,377.57	
		Dispositions	-38,658.00		1,563,682.16
C235851102	DANAHER CORP COM	Acquisitions	1,441.00	-285,772.83	
		Dispositions	-1,441.00		300,117.63
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	25,610.00	-747,025.51	
		Dispositions	-25,610.00		779,455.49
C23918K108	DAVITA INC COM	Acquisitions	7,999.00	-671,565.36	
		Dispositions	-7,999.00		688,529.75
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	2,905.00	-494,826.73	
		Dispositions	-12,707.00		2,155,858.11
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050	Acquisitions	1,683,000.00	-1,728,751.34	
		Dispositions	-365,000.00		449,826.70
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030	Acquisitions	355,000.00	-354,811.85	
		Dispositions	-355,000.00		354,055.70
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				

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		Acquisitions	25,914.00	-840,239.61	
		Dispositions	-25,914.00		695,985.59
C24736CBM5	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO				
		Acquisitions	700,000.00	-679,000.00	
		Dispositions	-3,500.00		3,500.00
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	2,900.00	-141,042.91	
		Dispositions	-12,300.00		410,457.47
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	104,702.00	-2,367,782.57	
		Dispositions	-145,602.00		1,414,283.36
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,716,000.00	-1,697,966.62	
		Dispositions	-2,150,000.00		1,905,373.85
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	4,000.00	-139,846.27	
		Dispositions	-4,000.00		143,888.25
C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030				
		Acquisitions	2,555,000.00	-2,555,000.00	
		Dispositions	-515,000.00		567,725.70
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042				
		Acquisitions	415,000.00	-399,752.90	
		Dispositions	-415,000.00		458,836.45
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	460,000.00	-518,075.00	
		Dispositions	-460,000.00		513,199.00
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	195,000.00	-212,035.20	
		Dispositions	-195,000.00		237,209.70
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	1,530,000.00	-1,563,266.40	
		Dispositions	-275,000.00		340,560.00
SBJJJT81	DISNEY WALT CO 2% DUE 09-01-2029				
		Acquisitions	905,000.00	-800,815.40	
		Dispositions	-7,420,000.00		7,242,645.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	3,355,000.00	-3,333,856.00	
		Dispositions	-3,210,000.00		3,036,439.68
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	585,000.00	-599,022.45	
		Dispositions	-585,000.00		610,201.80
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	4,430,000.00	-4,967,454.50	
		Dispositions	-1,900,000.00		2,189,009.00
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	9,630,000.00	-10,699,316.20	
		Dispositions	-1,720,000.00		2,022,486.00
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Acquisitions	2,795,000.00	-2,868,342.40	
		Dispositions	-1,560,000.00		1,886,975.65
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	5,965,000.00	-7,266,871.70	
		Dispositions	-1,265,000.00		1,677,156.25
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	505,000.00	-752,040.95	
		Dispositions	-505,000.00		756,939.45
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	600,000.00	-926,184.00	
		Dispositions	-910,000.00		1,394,900.00
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Acquisitions	1,045,000.00	-1,044,299.85	
		Dispositions	-1,045,000.00		1,169,875.10
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	36,466.00	-6,523,169.07	
		Dispositions	-36,466.00		7,171,181.86
C256746108	DOLLAR TREE INC COM STK	Acquisitions	11,200.00	-1,049,372.17	
		Dispositions	-11,200.00		1,224,525.38
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,106,000.00	-1,106,000.00	
		Dispositions	-1,106,000.00		1,106,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	39,275,000.00	-39,275,000.00	
		Dispositions	-38,835,000.00		38,835,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-1,030,000.00		1,030,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	1,740,000.00	-1,740,000.00	
		Dispositions	-1,740,000.00		1,740,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-3,168,000.00		3,168,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD	Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	12,874,000.00	-12,874,000.00	
		Dispositions	-12,874,000.00		12,874,000.00
C25754A201	DOMINOS PIZZA INC COM	Acquisitions	3,190.00	-1,280,344.28	
		Dispositions	-3,190.00		1,280,581.75
C25960P109	DOUGLAS EMMETT INC COM REIT	Acquisitions	21,377.00	-785,709.22	
		Dispositions	-40,384.00		1,114,992.22
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050	Acquisitions	1,080,000.00	-1,072,008.00	
		Dispositions	-425,000.00		454,945.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049	Acquisitions	1,107,000.00	-1,326,569.17	
		Dispositions	-1,107,000.00		1,377,530.97

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	550,000.00	-673,238.50	
		Dispositions	-1,180,000.00		1,451,385.70
C26210C104	DROPBOX INC CL A CL A	Acquisitions	26,900.00	-491,984.40	
		Dispositions	-26,900.00		563,978.81
SBLP53Y1	DTE ELEC CO 2.25% DUE 03-01-2030	Acquisitions	1,035,000.00	-1,033,799.40	
		Dispositions	-1,035,000.00		1,053,972.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	505,000.00	-515,665.60	
		Dispositions	-505,000.00		548,303.75
SBYZ5Y05	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	185,000.00	-211,847.20	
		Dispositions	-185,000.00		218,570.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	180,000.00	-222,103.20	
		Dispositions	-830,000.00		1,009,034.50
SBKfV9W2	DUKE ENERGY 3.2% DUE 08-15-2049	Acquisitions	1,340,000.00	-1,403,707.20	
		Dispositions	-323,000.00		354,351.22
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	290,000.00	-408,908.70	
		Dispositions	-290,000.00		414,476.70
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	710,000.00	-841,038.30	
		Dispositions	-430,000.00		471,632.60
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Acquisitions	735,000.00	-937,286.70	
		Dispositions	-861,000.00		1,069,688.29
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,078.00	-79,511.84	
		Dispositions	-1,078.00		87,754.27
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	694,000.00	-879,406.82	
		Dispositions	-585,000.00		699,075.75
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,642,706.40	
		Dispositions	-1,475,000.00		1,737,977.75
C264411505	DUKE RLTY CORP COM NEW REIT	Acquisitions	36,133.00	-1,352,834.01	
		Dispositions	-18,433.00		707,163.17
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	8,700.00	-278,611.78	
		Dispositions	-8,700.00		211,139.08
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	2,826.00	-337,742.13	
		Dispositions	-2,826.00		284,813.42
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	655,000.00	-779,699.10	
		Dispositions	-740,000.00		918,391.80
C277432100	EASTMAN CHEM CO COM	Acquisitions	7,100.00	-435,905.49	
		Dispositions	-7,100.00		505,598.25
C278642103	EBAY INC COM USD0.001	Acquisitions	101,121.00	-3,294,632.64	
		Dispositions	-156,040.00		7,726,350.67
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030	Acquisitions	940,000.00	-939,116.40	
		Dispositions	-940,000.00		1,179,537.00
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,100.00	-1,079,559.56	
		Dispositions	-10,100.00		1,302,178.11
C28414BAF3	ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-15,535.09		15,535.09
C285512109	ELECTR ARTS COM	Acquisitions	32,707.00	-3,401,440.36	
		Dispositions	-35,665.00		4,313,942.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM	Acquisitions	25,840.00	-3,785,428.83	
		Dispositions	-32,519.00		4,774,817.77
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	20,135.00	-1,346,676.42	
		Dispositions	-20,135.00		907,567.64
C29250NBB0	ENBRIDGE INC FLTG 02-18-2022	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,973.20
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	Acquisitions	190,000.00	-189,701.70	
		Dispositions	-190,000.00		192,249.60
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	540,000.00	-635,947.20	
		Dispositions	-570,000.00		709,670.40
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	1,571,000.00	-1,582,679.10	
		Dispositions	-790,000.00		642,657.10
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	2,995,000.00	-3,124,250.45	
		Dispositions	-1,052,000.00		1,198,843.68
C29364G103	ENTERGY CORP NEW COM	Acquisitions	5,036.00	-511,854.61	
		Dispositions	-5,036.00		483,869.71
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	3,893,000.00	-3,926,352.08	
		Dispositions	-2,594,000.00		2,653,809.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	8,000.00	-8,703.84	
		Dispositions	-830,000.00		912,361.60
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	345,000.00	-403,453.35	
		Dispositions	-345,000.00		412,671.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-541,917.85	
		Dispositions	-545,000.00		519,728.35
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	1,055,000.00	-1,048,248.00	
		Dispositions	-250,000.00		259,627.50
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	356,000.00	-418,823.50	
		Dispositions	-860,000.00		995,938.30
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	2,695,000.00	-3,144,692.35	
		Dispositions	-1,650,000.00		2,155,223.65
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	52,892.00	-2,765,285.27	
		Dispositions	-49,992.00		1,958,390.47
C26884L109	EQT CORP COM				
		Acquisitions	27,504.00	-387,618.45	
		Dispositions	-27,504.00		381,139.23
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	34,500.00	-2,125,451.02	
		Dispositions	-12,600.00		799,740.18
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	23,800.00	-1,341,753.79	
		Dispositions	-23,800.00		1,267,967.00
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	620,000.00	-700,023.40	
		Dispositions	-500,000.00		566,708.95
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	4,110,000.00	-4,267,361.50	
		Dispositions	-1,735,000.00		2,057,119.30
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	53,500.00	-1,057,066.07	
		Dispositions	-206,855.00		4,296,865.16
		Free Receipt	153,355.00	3,390,676.94	
SBKSV3Z0	ERP OPER LTD 2.5% DUE 02-15-2030				
		Acquisitions	360,000.00	-383,864.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,980,000.00		2,014,136.35
C694ESCAJ3	ESC CB PACIFIC GAS AND ELEC ESCROW	Dispositions	-1,200,000.00		58,364.63
		Free Receipt	1,200,000.00		
C297178105	ESSEX PPTY TR REIT	Acquisitions	4,590.00	-1,042,482.69	
		Dispositions	-7,360.00		1,770,660.38
C29786A106	ETSY INC COM	Acquisitions	7,416.00	-1,001,542.72	
		Dispositions	-5,616.00		682,163.15
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	10,500.00	-1,317,103.10	
		Dispositions	-10,500.00		1,223,609.65
C30034W106	EVERGY INC COM NPV	Acquisitions	29,840.00	-1,824,564.92	
		Dispositions	-41,440.00		2,343,752.71
C30161Q104	EXELIXIS INC COM STK	Acquisitions	4,635.00	-80,235.49	
		Dispositions	-139,608.00		2,730,461.06
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	2,175,000.00	-2,274,986.90	
		Dispositions	-1,480,000.00		1,906,594.05
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	665,000.00	-841,452.30	
		Dispositions	-546,000.00		730,167.87
C30161N101	EXELON CORP COM	Acquisitions	25,628.00	-947,009.40	
		Dispositions	-159,690.00		6,522,458.75
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	33,900.00	-3,297,050.98	
		Dispositions	-33,900.00		2,762,916.45
C302130109	EXPEDITORS INTL WASH INC COM	Acquisitions	28,677.00	-2,005,171.64	
		Dispositions	-28,677.00		2,555,573.67

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SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	255,000.00	-255,826.20	
		Dispositions	-1,640,000.00		1,626,432.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	9,740,000.00	-9,933,015.35	
		Dispositions	-2,175,000.00		2,408,491.10
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	940,000.00	-1,104,142.40	
		Dispositions	-380,000.00		445,551.80
C30231G102	EXXON MOBIL CORP COM	Acquisitions	63,373.00	-2,676,060.43	
		Dispositions	-19,673.00		936,274.84
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	1,300,000.00	-1,654,718.95	
		Dispositions	-1,033,000.00		1,333,997.55
C315616102	F5 NETWORKS INC COM STK	Acquisitions	908.00	-119,296.98	
		Dispositions	-908.00		119,270.17
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	22,644.00	-5,684,848.66	
		Dispositions	-20,213.00		5,028,373.58
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	380.00	-169,860.53	
		Dispositions	-380.00		160,885.94
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	320,000.00	-327,779.20	
		Dispositions	-660,000.00		654,957.60
SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	572,000.00	-551,636.80	
		Dispositions	-855,000.00		902,470.30
SBHZFM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	520,000.00	-596,099.80	
		Dispositions	-520,000.00		661,649.80
SBM638L3	FHLB DISC NT 07-24-2020 0% DISC NTS 24/07/2020 USD				

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		Acquisitions	2,400,000.00	-2,399,362.00	
		Dispositions	-2,400,000.00		2,399,433.00
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	44,197.00	-1,157,217.85	
		Dispositions	-44,197.00		1,365,831.13
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	5,834.00	-225,015.16	
		Dispositions	-5,834.00		272,328.25
SBL6Z533	FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		719,362.00
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	4,000,000.00	-3,957,252.30	
		Dispositions	-450,000.00		478,116.00
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	3,887.00	-152,992.38	
		Dispositions	-3,887.00		169,044.81
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,088,000.00	-1,300,580.55	
		Dispositions	-16,000.00		19,278.48
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	386,000.00	-474,428.38	
		Dispositions	-355,000.00		394,806.15
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	165,000.00	-200,663.10	
		Dispositions	-165,000.00		202,961.55
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	38,461.00	-846,460.42	
		Dispositions	-38,461.00		885,019.74
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	3,820,000.00	-3,801,298.40	
		Dispositions	-882,000.00		972,255.38
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	280,000.00	-268,335.20	
		Dispositions	-1,045,000.00		606,100.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	425,000.00	-386,512.00	
		Dispositions	-965,000.00		614,647.90
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029	Acquisitions	975,000.00	-997,084.40	
		Dispositions	-1,595,000.00		1,407,706.00
C34959E109	FORTINET INC COM	Acquisitions	3,700.00	-518,998.16	
		Dispositions	-11,400.00		1,265,086.42
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	6,700.00	-481,688.03	
		Dispositions	-6,700.00		442,353.92
C34964C106	FORTUNE BRANDS HOME & SEC INC COM	Acquisitions	7,648.00	-540,804.29	
		Dispositions	-22,869.00		1,097,494.49
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	25,850,000.00	-25,850,000.00	
		Dispositions	-25,850,000.00		25,850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	46,070,000.00	-46,070,000.00	
		Dispositions	-45,430,000.00		45,430,000.00
S9G7S82L	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	455,000.00	-556,883.60	
		Dispositions	-1,980,000.00		2,655,001.80
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	1,593,000.00	-2,218,458.60	
		Dispositions	-570,000.00		791,951.10
C999599GH0	FUT DEC 20 10 YR T-NOTES				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-204.00		
		Free Receipt	427.00	-59,276,686.41	
C999599GH0	FUT DEC 20 10 YR T-NOTES				
		Free Delivery	-427.00		
		Free Receipt	204.00	-28,246,915.66	
C999599GH0	FUT DEC 20 CBT UL T-BONDS				
		Free Delivery	-312.00		
		Free Receipt	522.00	-115,182,170.35	
C999599GH0	FUT DEC 20 CBT UL T-BONDS				
		Free Delivery	-522.00		
		Free Receipt	312.00	-68,780,344.57	
C999599GH0	FUT DEC 20 CBT UL T-NOTE				
		Free Delivery	-6.00		
		Free Receipt	164.00	-26,161,622.56	
C999599GH0	FUT DEC 20 CBT UL T-NOTE				
		Free Delivery	-164.00		
		Free Receipt	6.00	-955,167.06	
C999599GH0	FUT DEC 20 U.S. T-BONDS				
		Free Delivery	-5.00		
		Free Receipt	99.00	-17,410,926.44	
C999599GH0	FUT DEC 20 U.S. T-BONDS				
		Free Delivery	-99.00		
		Free Receipt	5.00	-883,750.00	
C999599GH0	FUT DEC 20 US 2YR T-NOTE				
		Free Delivery	-34.00		
		Free Receipt	81.00	-17,883,906.24	
C999599GH0	FUT DEC 20 US 2YR T-NOTE				
		Free Delivery	-81.00		
		Free Receipt	34.00	-7,508,484.97	
C999599GH0	FUT JUN 20 10 YR T-NOTES				
		Free Delivery	-535.00		
		Free Receipt	123.00	-16,621,020.93	
C999599GH0	FUT JUN 20 10 YR T-NOTES				
		Free Delivery	-123.00		
		Free Receipt	535.00	-73,046,808.65	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-135.00		
		Free Receipt	496.00	-104,829,735.49	
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-496.00		
		Free Receipt	135.00	-28,753,326.54	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	77.00	-11,335,182.39	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-77.00		
		Free Receipt	82.00	-12,713,015.20	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-174.00		
		Free Receipt	11.00	-1,987,695.85	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	174.00	-28,938,635.81	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-137.00		
		Free Receipt	52.00	-11,458,239.43	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-52.00		
		Free Receipt	137.00	-29,824,637.56	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-28.00		
		Free Receipt	350.00	-45,311,182.46	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	28.00	-3,665,988.59	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	3.00	-357,564.63	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-3.00		
		Free Receipt	107.00	-12,758,867.20	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-47.00		
		Free Receipt	130.00	-24,271,579.55	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-130.00		
		Free Receipt	47.00	-8,691,782.21	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-78.00		
		Free Receipt	28.00	-3,976,662.11	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-28.00		
		Free Receipt	78.00	-11,253,890.14	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-422.00		
		Free Receipt	13.00	-2,810,979.27	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-13.00		
		Free Receipt	422.00	-91,003,295.43	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-128.00		
		Free Receipt	247.00	-53,172,989.66	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-247.00		
		Free Receipt	128.00	-27,632,541.04	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-96.00		
		Free Receipt	6.00	-941,406.72	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	96.00	-15,068,601.34	
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	130.00	-18,066,738.81	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-130.00		
		Free Receipt	350.00	-48,719,406.51	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-503.00		
		Free Receipt	248.00	-54,513,601.38	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-248.00		
		Free Receipt	503.00	-110,034,873.60	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-6.00		
		Free Receipt	204.00	-31,918,731.15	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-204.00		
		Free Receipt	6.00	-942,022.62	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-49.00		
		Free Receipt	27.00	-4,851,277.64	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-27.00		
		Free Receipt	49.00	-8,745,009.14	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	440,000.00	-546,220.40	
		Dispositions	-235,000.00		297,014.15
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	18,559.00	-765,839.40	
		Dispositions	-39,258.46		1,138,902.69
SBYNWX26	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	2,810,000.00	-3,022,734.40	
		Dispositions	-5,655,000.00		6,098,100.85
SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,505,000.00	-2,475,691.50	
		Dispositions	-1,465,000.00		1,800,693.80
C37045V100	GEN MTRS CO COM				
		Acquisitions	301,570.00	-9,373,719.58	
		Dispositions	-200,238.00		6,252,267.91
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-1,071,477.24	
		Dispositions	-2,000.00		386,833.67
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	465,000.00	-458,164.50	
		Dispositions	-465,000.00		581,167.30
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,040,000.00	-2,663,786.60	
		Dispositions	-2,040,000.00		2,644,258.05
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	5,053,000.00	-5,059,191.02	
		Dispositions	-805,000.00		828,946.05
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG				
		Acquisitions	6,090,000.00	-6,351,902.48	
		Dispositions	-2,105,000.00		2,203,277.65
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	570,000.00	-599,190.90	
		Dispositions	-570,000.00		598,021.20
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	305,600.00	-2,752,494.19	
		Dispositions	-205,200.00		1,498,963.94
C370334104	GENERAL MILLS INC COM				
		Acquisitions	18,247.00	-1,096,792.52	
		Dispositions	-22,364.00		1,284,844.59
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	1,785,000.00	-1,834,351.85	
		Dispositions	-370,000.00		398,443.00
C370334CJ1	GENERAL MLS INC 4.7% DUE 04-17-2048 REG				
		Acquisitions	190,000.00	-231,904.50	
		Dispositions	-190,000.00		234,346.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,097,000.00	-1,136,326.64	
		Dispositions	-2,050,000.00		2,158,158.50
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	275,000.00	-264,495.00	
		Dispositions	-1,485,000.00		1,582,534.70
SBL6JLL5	GENERAL MTRS CO 5.4% DUE 10-02-2023	Acquisitions	90,000.00	-89,906.40	
		Dispositions	-90,000.00		99,787.50
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,910,000.00	-2,208,415.45	
		Dispositions	-1,447,000.00		1,584,656.43
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	Acquisitions	345,000.00	-344,651.55	
		Dispositions	-345,000.00		404,709.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	445,000.00	-317,062.50	
		Dispositions	-1,750,000.00		1,929,107.65
SBLCWGT1	GENERAL MTRS FINL CO INC 5.2% DUE 03-20-2023 REG	Acquisitions	1,645,000.00	-1,644,259.75	
		Dispositions	-1,645,000.00		1,787,045.75
SBK80Y43	GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030	Acquisitions	910,000.00	-948,474.80	
		Dispositions	-910,000.00		967,512.00
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	16,000.00	-714,085.67	
		Dispositions	-52,506.00		2,030,113.28
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	305,000.00	-313,698.60	
		Dispositions	-305,000.00		331,132.40
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	2,350,000.00	-2,374,932.95	
		Dispositions	-820,000.00		882,610.60
C37558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	256,000.00	-331,405.36	
		Dispositions	-528,000.00		660,279.84
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,590,000.00	-3,550,866.90	
		Dispositions	-850,000.00		836,695.15
C375558103	GILEAD SCIENCES INC				
		Acquisitions	20,202.00	-1,381,965.03	
		Dispositions	-51,924.00		3,729,640.55
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,370,000.00	-2,016,705.70	
		Dispositions	-1,370,000.00		2,167,997.10
SB9MD775	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043				
		Acquisitions	220,000.00	-279,824.60	
		Dispositions	-220,000.00		290,402.20
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	300,000.00	-356,160.00	
		Dispositions	-270,000.00		305,964.00
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030				
		Acquisitions	6,040,000.00	-6,062,141.85	
		Dispositions	-6,040,000.00		6,667,747.70
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,480,000.00	-1,804,881.60	
		Dispositions	-2,830,000.00		3,404,046.60
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	235,000.00	-298,250.25	
		Dispositions	-2,235,000.00		2,844,904.75
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	345,000.00	-458,298.00	
		Dispositions	-345,000.00		468,547.95
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	3,145,000.00	-3,650,256.15	
		Dispositions	-6,180,000.00		7,204,652.80
SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030				
		Acquisitions	2,850,000.00	-2,853,417.30	
		Dispositions	-2,850,000.00		2,864,808.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	900,000.00	-1,036,782.00	
		Dispositions	-495,000.00		630,900.85
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,634.00	-7,966,245.45	
		Dispositions	-24,334.00		4,392,728.12
C384802104	GRAINGER W W INC COM	Acquisitions	1,316.00	-391,214.81	
		Dispositions	-1,316.00		469,652.97
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	211,340.00	-2,847,938.38	
		Dispositions	-211,340.00		3,050,878.49
SBKX94H8	GRAY OAK PIPELN 3.45% DUE 10-15-2027	Acquisitions	900,000.00	-899,973.00	
		Dispositions	-300,000.00		307,205.00
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	475,000.00	-533,987.20	
		Dispositions	-1,350,000.00		1,558,508.10
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	395,000.00	-414,750.00	
		Dispositions	-670,000.00		798,548.35
SBDFXP32	HACKENSACK 4.211% 07-01-2048	Acquisitions	290,000.00	-355,487.80	
		Dispositions	-235,000.00		296,816.75
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	74,049.00	-2,881,740.57	
		Dispositions	-52,696.00		2,442,154.17
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,007.00	-1,765,999.42	
		Dispositions	-36,407.00		3,603,040.45
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,240,000.00	-2,842,103.05	
		Dispositions	-2,171,000.00		2,672,776.94
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	687,000.00	-831,886.53	
		Dispositions	-1,052,000.00		1,360,991.54
C421946104	HEALTHCARE RLTY TR				
		Acquisitions	22,800.00	-680,755.20	
		Dispositions	-22,800.00		669,355.36
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	22,678.00	-428,560.06	
		Dispositions	-22,678.00		429,509.49
CG4412G101	HERBALIFE NUTRITION LTD COM STK				
		Acquisitions	8,890.00	-446,543.94	
		Dispositions	-8,890.00		438,062.82
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	10,005.00	-1,255,417.40	
		Dispositions	-10,005.00		1,331,315.22
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,211,000.00	-1,415,598.45	
		Dispositions	-512,000.00		521,190.40
C431284108	HIGHWOODS PPTYS INC COM				
		Acquisitions	2,179.00	-78,723.45	
		Dispositions	-2,179.00		76,797.15
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	2,537.00	-121,775.23	
		Dispositions	-55,335.00		1,567,872.26
C436440101	HOLOGIC INC COM				
		Acquisitions	10,929.00	-669,927.18	
		Dispositions	-78,374.00		4,418,290.87
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	4,360,000.00	-4,459,854.25	
		Dispositions	-700,000.00		726,876.15
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	3,385,000.00	-3,709,704.22	
		Dispositions	-635,000.00		751,482.40
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	240,000.00	-309,321.60	
		Dispositions	-745,000.00		971,000.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	455,000.00	-587,356.85	
		Dispositions	-980,000.00		1,290,949.70
C437076102	HOME DEPOT INC COM	Acquisitions	44,604.00	-11,486,845.90	
		Dispositions	-22,484.00		6,233,887.07
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	19,540.00	-3,116,903.08	
		Dispositions	-2,740.00		448,126.59
SBMG6931	HORMEL FOODS CORP 1.8% DUE 06-11-2030	Acquisitions	1,105,000.00	-1,103,026.15	
		Dispositions	-1,105,000.00		1,162,525.70
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	57,300.00	-696,808.99	
		Dispositions	-80,400.00		817,726.54
C40434L105	HP INC COM	Acquisitions	249,981.00	-4,482,736.92	
		Dispositions	-365,552.00		7,218,834.36
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,773.75
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	Acquisitions	700,000.00	-699,125.00	
		Dispositions	-200,000.00		242,032.00
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,415,000.00	-1,847,531.75	
		Dispositions	-1,415,000.00		1,862,657.47
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	370,000.00	-519,963.50	
		Dispositions	-155,000.00		226,169.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	2,595,000.00	-3,572,591.45	
		Dispositions	-1,435,000.00		1,975,308.40
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C443510607	HUBBELL INC COM	Acquisitions	1,205,000.00	-1,681,103.50	
		Dispositions	-1,455,000.00		2,127,645.40
C444097109	HUDSON PACIFIC PROPERTIES INC COM	Acquisitions	7,279.00	-997,530.61	
		Dispositions	-1,379.00		197,062.50
C444859102	HUMANA INC COM	Acquisitions	8,700.00	-313,931.87	
		Dispositions	-17,092.00		374,709.90
SBKDMLG5	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030	Acquisitions	10,855.00	-3,716,705.82	
		Dispositions	-11,925.00		4,603,097.19
C446413106	HUNTINGTON INGALLS INDS INC COM	Acquisitions	1,880,000.00	-1,873,953.60	
		Dispositions	-1,880,000.00		1,859,853.50
SBDVQB59	IDA PWR CO SECD 4.2% DUE 03-01-2048	Acquisitions	4,071.00	-750,880.78	
		Dispositions	-8,951.00		1,428,760.65
C451107106	IDACORP INC COM	Acquisitions	410,000.00	-466,428.30	
		Dispositions	-210,000.00		257,283.60
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047	Acquisitions	4,071.00	-370,212.50	
		Dispositions	-14,216.00		1,238,458.79
C45337C102	INCYTE CORP COM	Acquisitions	295,000.00	-344,409.55	
		Dispositions	-690,000.00		769,455.95
C45687V106	INGERSOLL RAND INC COM	Acquisitions	10,400.00	-758,162.46	
		Dispositions	-10,400.00		1,001,364.32
C457187102	INGREDION INC COM	Dispositions	-7,147.44		189,249.38
		Free Receipt	7,147.44	243,575.62	
		Acquisitions	4,570.00	-417,871.88	
		Dispositions	-28,025.00		2,271,762.18

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	2,705,000.00	-2,700,803.40	
		Dispositions	-1,597,000.00		1,683,039.95
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,185,000.00	-2,473,289.10	
		Dispositions	-3,510,000.00		3,958,536.30
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	390,000.00	-466,627.20	
		Dispositions	-405,000.00		454,620.60
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	195,000.00	-242,757.45	
		Dispositions	-585,000.00		754,515.45
C458140100	INTEL CORP COM	Acquisitions	109,312.00	-6,187,945.58	
		Dispositions	-177,131.00		9,058,713.71
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	420,000.00	-528,259.20	
		Dispositions	-140,000.00		175,035.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	2,705,000.00	-2,700,185.55	
		Dispositions	-693,000.00		733,779.75
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	1,065,000.00	-1,054,179.60	
		Dispositions	-560,000.00		573,843.20
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	17,400.00	-1,363,111.35	
		Dispositions	-40,100.00		4,006,017.68
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Acquisitions	895,000.00	-1,054,021.65	
		Dispositions	-1,050,000.00		1,231,368.75
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	930,000.00	-1,155,753.65	
		Dispositions	-5,855,000.00		7,249,686.62
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-163,410.54	
		Dispositions	-8,500.00		195,680.14
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	156,000.00	-195,468.00	
		Dispositions	-170,000.00		218,294.20
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	980,000.00	-973,777.00	
		Dispositions	-980,000.00		1,037,283.10
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	1,505,000.00	-1,505,894.40	
		Dispositions	-290,000.00		303,064.50
SBGpz5Q2	INTL FLAVORS & 5% DUE 09-26-2048				
		Acquisitions	135,000.00	-171,319.05	
		Dispositions	-135,000.00		174,310.65
C460146103	INTL PAPER CO COM				
		Acquisitions	2,360.00	-67,226.34	
		Dispositions	-2,360.00		83,182.61
C461202103	INTUIT COM				
		Acquisitions	9,921.00	-2,800,820.57	
		Dispositions	-4,251.00		1,333,457.11
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	27,789.00	-803,687.85	
		Dispositions	-31,189.00		796,776.47
C462222100	IONIS PHARMACEUTICALS INC COM				
		Acquisitions	6,319.00	-352,411.90	
		Dispositions	-6,319.00		340,043.07
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	11,000.00	-1,528,295.63	
		Dispositions	-15,200.00		2,130,550.58
C466313103	JABIL INC COM USD0.001				
		Acquisitions	1,868.00	-63,997.31	
		Dispositions	-39,890.00		958,264.98
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	2,842.00	-317,898.30	
		Dispositions	-5,649.00		692,983.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	68,610.00	-1,082,243.16	
		Dispositions	-68,610.00		1,206,480.17
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	1,085,000.00	-1,090,685.40	
		Dispositions	-1,085,000.00		1,092,596.15
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	100,000.00	-121,408.00	
		Dispositions	-836,000.00		990,816.26
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	15,981.00	-2,334,457.34	
		Dispositions	-70,998.00		10,385,193.16
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	121,539.00	-3,940,736.55	
		Dispositions	-87,839.00		3,352,892.65
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	1,000.00	-170,374.85	
		Dispositions	-3,438.00		452,505.91
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,220,000.00	-1,238,757.70	
		Dispositions	-856,000.00		1,010,616.40
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	665,000.00	-977,534.95	
		Dispositions	-345,000.00		475,596.75
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	5,605,000.00	-5,737,734.80	
		Dispositions	-590,000.00		605,216.10
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	Acquisitions	4,503,000.00	-4,629,419.80	
		Dispositions	-2,815,000.00		3,064,317.60
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	4,321,000.00	-4,990,132.10	
		Dispositions	-3,710,000.00		4,363,556.95
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,734,020.90	
		Dispositions	-2,385,000.00		2,820,763.35
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	305,000.00	-417,697.50	
		Dispositions	-305,000.00		418,585.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	435,000.00	-606,781.50	
		Dispositions	-435,000.00		591,952.35
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,380,000.00	-1,626,191.85	
		Dispositions	-2,955,000.00		3,305,011.40
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	155,000.00	-176,245.85	
		Dispositions	-755,000.00		861,177.20
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	725,000.00	-938,962.00	
		Dispositions	-745,000.00		914,309.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	37,426.00	-3,682,061.10	
		Dispositions	-37,426.00		3,639,366.46
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	8,714.00	-193,847.27	
		Dispositions	-8,714.00		201,349.94
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Acquisitions	1,265,000.00	-1,287,098.05	
		Dispositions	-365,000.00		411,442.60
SBH NH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048				
		Acquisitions	1,116,000.00	-1,517,820.90	
		Dispositions	-150,000.00		190,272.00
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	700,000.00	-748,571.90	
		Dispositions	-700,000.00		762,887.60
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,500.00	-139,204.20	
		Dispositions	-16,900.00		1,675,269.51

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	13,779.00	-955,314.95	
		Dispositions	-13,779.00		987,902.27
SBKT1TG2	KIMBERLY CLARK 2.875% DUE 02-07-2050	Acquisitions	1,240,000.00	-1,233,759.80	
		Dispositions	-805,000.00		905,521.95
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG	Acquisitions	1,334,000.00	-1,370,619.82	
		Dispositions	-1,334,000.00		1,467,151.88
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	26,633.00	-3,686,918.46	
		Dispositions	-26,633.00		3,764,096.42
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	360,000.00	-457,542.15	
		Dispositions	-1,000,000.00		1,047,680.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	765,000.00	-1,005,989.25	
		Dispositions	-285,000.00		389,540.85
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	2,172,000.00	-2,476,603.56	
		Dispositions	-1,295,000.00		1,629,282.45
SBL1LXW1	KLA CORP 3.3% 03-01-2050	Acquisitions	2,209,000.00	-2,213,144.14	
		Dispositions	-515,000.00		583,531.05
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	525,000.00	-582,993.55	
		Dispositions	-2,665,000.00		2,678,329.40
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	260,000.00	-267,111.00	
		Dispositions	-3,430,000.00		3,251,944.90
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	172,000.00	-188,429.68	
		Dispositions	-350,000.00		432,481.00
SBJ1STR5	KROGER CO 5.4% DUE 01-15-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-953,809.50	
		Dispositions	-260,000.00		357,864.00
C501044101	KROGER CO COM				
		Acquisitions	144,009.00	-4,625,666.20	
		Dispositions	-144,009.00		4,785,914.66
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	670,000.00	-666,804.00	
		Dispositions	-670,000.00		710,509.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	6,400.00	-1,157,766.29	
		Dispositions	-22,900.00		4,887,552.19
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	5,502.00	-1,050,231.20	
		Dispositions	-3,802.00		701,537.13
SBFZ92V1	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	355,000.00	-447,135.05	
		Dispositions	-730,000.00		982,799.50
C512807108	LAM RESH CORP COM				
		Acquisitions	2,220.00	-981,851.48	
		Dispositions	-11,530.00		3,430,211.71
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	12,000.00	-749,995.02	
		Dispositions	-12,000.00		727,393.53
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	2,320,000.00	-2,208,199.60	
		Dispositions	-530,000.00		512,150.00
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020				
		Acquisitions	1,435,000.00	-1,405,394.45	
		Dispositions	-820,000.00		803,971.35
SBJJDP30	LILLY ELI & CO 3.95% 03-15-2049				
		Acquisitions	1,230,000.00	-1,527,124.25	
		Dispositions	-3,065,000.00		3,698,568.15
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059				
		Acquisitions	745,000.00	-968,578.20	
		Dispositions	-3,108,000.00		3,962,029.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	599.00	-216,223.05	
		Dispositions	-599.00		232,302.15
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	2,250,000.00	-2,239,845.20	
		Dispositions	-325,000.00		366,375.75
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	11,637.00	-378,643.61	
		Dispositions	-11,637.00		375,738.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	3,465,000.00	-3,529,743.30	
		Dispositions	-340,000.00		353,715.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	655,000.00	-719,710.25	
		Dispositions	-1,320,000.00		1,602,429.60
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	Acquisitions	280,000.00	-327,048.40	
		Dispositions	-592,000.00		723,412.16
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	540,000.00	-670,032.90	
		Dispositions	-3,430,000.00		4,288,117.40
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	975,000.00	-973,186.50	
		Dispositions	-975,000.00		1,328,152.25
C548661107	LOWES COS INC COM	Acquisitions	37,122.00	-4,703,836.42	
		Dispositions	-32,522.00		4,977,387.09
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	Acquisitions	170,000.00	-218,240.90	
		Dispositions	-819,000.00		1,049,258.83
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	15,200.00	-1,437,051.02	
		Dispositions	-15,200.00		1,027,065.14
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,880,000.00	-1,874,491.60	
		Dispositions	-1,245,000.00		1,341,893.70
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	200,000.00	-232,182.00	
		Dispositions	-845,000.00		850,494.75
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	145,000.00	-155,300.80	
		Dispositions	-145,000.00		167,972.35
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	14,453.00	-968,234.22	
		Dispositions	-14,453.00		1,105,875.78
C55608B105	MACQUARIE INFRASTRUCTURE CORP				
		Acquisitions	19,623.00	-579,015.64	
		Dispositions	-19,623.00		530,960.99
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047				
		Acquisitions	325,000.00	-363,821.25	
		Dispositions	-1,000,000.00		1,115,210.00
C56418H100	MANPOWERGROUP INC				
		Acquisitions	13,173.00	-914,903.40	
		Dispositions	-40,392.00		2,791,625.62
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	1,380,000.00	-1,627,833.98	
		Dispositions	-504,000.00		496,446.52
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	315,000.00	-347,287.50	
		Dispositions	-315,000.00		348,018.30
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	165,000.00	-209,569.80	
		Dispositions	-555,000.00		753,640.35
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	150,000.00	-165,025.50	
		Dispositions	-475,000.00		519,779.30
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040				
		Acquisitions	2,995,000.00	-2,987,306.20	
		Dispositions	-995,000.00		998,058.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ2NYK7	MARSH & MCLENNAN 4.375% DUE 03-15-2029	Acquisitions	990,000.00	-1,133,847.00	
		Dispositions	-990,000.00		1,173,522.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	300,000.00	-414,357.00	
		Dispositions	-1,059,000.00		1,518,866.30
C574599106	MASCO CORP COM	Acquisitions	70,519.00	-2,956,174.32	
		Dispositions	-91,076.00		5,009,286.87
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	Acquisitions	152,000.00	-151,705.12	
		Dispositions	-152,000.00		173,231.36
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	1,990,000.00	-2,389,559.35	
		Dispositions	-765,000.00		980,367.30
C577933104	MAXIMUS INC COM	Acquisitions	1,700.00	-114,595.70	
		Dispositions	-5,300.00		385,833.22
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	305,000.00	-382,741.45	
		Dispositions	-85,000.00		104,310.30
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	691,000.00	-688,858.18	
		Dispositions	-530,000.00		603,897.60
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	545,000.00	-623,108.15	
		Dispositions	-3,955,000.00		4,224,789.15
C58155Q103	MCKESSON CORP	Acquisitions	12,103.00	-1,861,028.03	
		Dispositions	-48,251.00		7,465,342.44
C552690109	MDU RES GROUP INC COM	Acquisitions	100,247.00	-3,016,487.17	
		Dispositions	-70,547.00		1,521,645.94
C58463J304	MEDICAL PPTYS TR INC COM REIT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,917.00	-71,806.71	
		Dispositions	-3,917.00		71,718.68
SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		314,259.40
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	44,203.00	-4,194,655.39	
		Dispositions	-67,092.00		7,237,210.04
SBJ0KX03	MERCK & CO INC NEW 3.4% DUE 03-07-2029				
		Acquisitions	340,000.00	-378,083.40	
		Dispositions	-2,290,000.00		2,487,446.35
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	670,000.00	-878,360.40	
		Dispositions	-370,000.00		472,945.10
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	48,113.00	-3,830,005.79	
		Dispositions	-40,521.00		3,361,717.97
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	250,000.00	-365,745.00	
		Dispositions	-200,000.00		293,012.00
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Acquisitions	1,285,000.00	-1,285,000.00	
		Dispositions	-1,000,000.00		1,004,450.00
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	220,000.00	-264,050.60	
		Dispositions	-2,630,000.00		3,074,386.40
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	245,000.00	-348,632.55	
		Dispositions	-610,000.00		939,101.10
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	21,822.00	-767,889.95	
		Dispositions	-89,025.00		3,298,301.13
C595112103	MICRON TECH INC COM				
		Acquisitions	108,618.00	-5,991,975.91	
		Dispositions	-107,900.00		5,494,777.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,800,000.00	-2,904,795.55	
		Dispositions	-5,680,000.00		6,073,721.70
		Free Receipt	18,448,000.00	14,283,935.40	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	490,000.00	-511,564.20	
		Dispositions	-351,728.60		381,205.60
		Free Receipt	18,538,728.60	13,161,196.22	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	382,000.00	-427,240.26	
		Dispositions	-8,840,000.00		10,986,425.50
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	758,000.00	-861,413.94	
		Dispositions	-758,000.00		884,208.92
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	1,350,000.00	-1,768,728.75	
		Dispositions	-1,225,000.00		1,004,173.05
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	460,000.00	-587,930.60	
		Dispositions	-7,095,000.00		2,888,996.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	255,000.00	-361,016.25	
		Dispositions	-255,000.00		117,024.60
C594918104	MICROSOFT CORP COM	Acquisitions	36,971.00	-6,657,198.02	
		Dispositions	-24,671.00		4,878,770.84
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	286,000.00	-365,241.22	
		Dispositions	-280,000.00		383,096.00
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,266,730.10
SBL69JN3	MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,490,000.00		1,528,793.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	720,000.00	-738,180.00	
		Dispositions	-790,000.00		989,116.70
C60687YBH1	MIZUHO FINL GROUP FLTGT 2.201% DUE 07-10-2031	Acquisitions	2,375,000.00	-2,375,000.00	
		Dispositions	-1,275,000.00		1,309,057.95
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,305,000.00	-1,275,205.30	
		Dispositions	-650,000.00		656,625.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	120,000.00	-123,638.40	
		Dispositions	-375,000.00		434,310.00
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	6,000.00	-201,479.54	
		Dispositions	-6,000.00		202,663.06
C609207105	MONDELEZ INTL INC COM	Acquisitions	80,767.00	-4,134,817.74	
		Dispositions	-110,061.00		6,098,328.14
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	23,605.00	-1,661,571.27	
		Dispositions	-23,605.00		1,563,987.49
SBLH96P3	MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	Acquisitions	1,850,000.00	-1,850,000.00	
		Dispositions	-925,000.00		943,093.00
C615369105	MOODYS CORP COM	Acquisitions	3,990.00	-1,037,881.94	
		Dispositions	-3,990.00		805,002.90
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	5,835,000.00	-6,676,952.85	
		Dispositions	-3,210,000.00		4,669,279.40
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	790,000.00	-1,202,059.70	
		Dispositions	-505,000.00		790,441.30
C617446448	MORGAN STANLEY COM STK USD0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,802.00	-3,314,743.59	
		Dispositions	-182,785.00		8,162,459.48
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	335,000.00	-337,817.35	
		Dispositions	-1,065,000.00		1,095,171.90
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	275,000.00	-293,771.50	
		Dispositions	0.00		0.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047				
		Acquisitions	240,000.00	-247,048.80	
		Dispositions	-325,000.00		347,213.75
C626755102	MURPHY USA INC COM				
		Acquisitions	6,339.00	-699,563.94	
		Dispositions	-6,339.00		819,558.34
SBL6BZG4	NARRAGANSETT ELEC 3.395% DUE 04-09-2030				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		555,212.15
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	4,600.00	-169,967.36	
		Dispositions	-4,600.00		165,764.73
SBKMGC09	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030				
		Acquisitions	740,000.00	-737,617.20	
		Dispositions	-345,000.00		344,120.25
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	19,604.00	-824,771.60	
		Dispositions	-19,604.00		835,581.83
C63938C108	NAVIENT CORP COM				
		Acquisitions	10,114.00	-110,128.31	
		Dispositions	-114,280.00		969,290.09
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	270,000.00	-356,972.40	
		Dispositions	-260,000.00		329,498.00
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,220.00	-1,585,357.87	
		Dispositions	-1,700.00		842,202.09

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C651639106	NEWMONT CORPORATION	Acquisitions	35,200.00	-2,172,399.56	
		Dispositions	-56,284.00		2,814,290.80
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	225.00	-46,400.61	
		Dispositions	-225.00		46,351.20
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	Acquisitions	6,249,000.00	-6,974,979.86	
		Dispositions	-3,115,000.00		3,631,407.95
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	1,140,000.00	-1,334,782.80	
		Dispositions	-370,000.00		436,255.90
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	1,765,000.00	-1,941,889.15	
		Dispositions	-415,000.00		474,345.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	200,000.00	-213,008.00	
		Dispositions	-540,000.00		676,987.20
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	490,000.00	-602,077.70	
		Dispositions	-315,000.00		404,510.40
SBK20BW6	NISOURCE INC 2.95% DUE 09-01-2029	Acquisitions	1,254,000.00	-1,326,794.70	
		Dispositions	-1,254,000.00		1,380,854.64
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030	Acquisitions	240,000.00	-273,242.40	
		Dispositions	-240,000.00		277,056.00
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049	Acquisitions	1,155,000.00	-1,416,424.40	
		Dispositions	-1,701,000.00		1,170,335.03
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	535,000.00	-601,593.15	
		Dispositions	-535,000.00		524,672.10
SBSJV4K7	NOBLE ENERGY INC 5.05% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-233,689.75	
		Dispositions	-355,000.00		297,178.25
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	495,000.00	-556,260.45	
		Dispositions	-986,000.00		1,145,892.92
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049				
		Acquisitions	325,000.00	-317,629.00	
		Dispositions	-1,245,000.00		1,262,825.40
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	535,000.00	-562,297.55	
		Dispositions	-735,000.00		882,090.85
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049				
		Acquisitions	230,000.00	-265,385.50	
		Dispositions	-305,000.00		335,323.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	1,925,000.00	-1,888,771.50	
		Dispositions	-200,000.00		201,502.00
C665859104	NORTHERN TR CORP COM				
		Acquisitions	2,530.00	-205,076.27	
		Dispositions	-2,530.00		211,747.38
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	762,000.00	-904,704.32	
		Dispositions	-195,000.00		189,352.80
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,213,000.00	-2,612,220.79	
		Dispositions	-465,000.00		577,815.85
SB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,588,000.00	-2,004,023.92	
		Dispositions	-740,000.00		977,139.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	3,575,000.00	-4,839,722.05	
		Dispositions	-1,289,000.00		1,814,096.66
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	122,245.00	-2,635,866.39	
		Dispositions	-57,845.00		1,223,105.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	Acquisitions	2,210,000.00	-2,210,687.90	
		Dispositions	-2,015,000.00		2,102,791.15
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	Acquisitions	5,710,000.00	-5,664,383.75	
		Dispositions	-645,000.00		637,714.60
C629377508	NRG ENERGY INC COM NEW	Acquisitions	53,424.00	-1,642,910.31	
		Dispositions	-49,828.00		1,588,014.07
C67018T105	NU SKIN ENTERPRISES INC CL A CLA	Acquisitions	17,619.00	-824,584.74	
		Dispositions	-17,619.00		873,618.80
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Acquisitions	595,000.00	-604,013.90	
		Dispositions	-595,000.00		687,620.95
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	5,672.00	-105,542.13	
		Dispositions	-5,672.00		105,978.97
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	2,960,000.00	-2,954,080.00	
		Dispositions	-250,000.00		291,382.50
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	5,666,000.00	-6,194,489.87	
		Dispositions	-265,000.00		302,243.10
C67066G104	NVIDIA CORP COM	Acquisitions	8,830.00	-3,787,561.27	
		Dispositions	-8,050.00		3,237,717.08
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	180,000.00	-194,491.80	
		Dispositions	-180,000.00		214,182.00
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,423.00	-1,096,653.46	
		Dispositions	-6,353.00		2,591,656.48
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-215,764.55	
		Dispositions	-205,000.00		96,350.00
C670837103	OGE ENERGY CORP COM				
		Acquisitions	2,575.00	-65,836.83	
		Dispositions	-2,575.00		86,304.22
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	875,000.00	-874,072.50	
		Dispositions	-875,000.00		954,616.25
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,196.00	-434,008.20	
		Dispositions	-2,196.00		431,405.64
C680223104	OLD REP INTL CORP COM				
		Acquisitions	19,200.00	-295,213.59	
		Dispositions	-106,620.00		1,660,927.42
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	1,520,000.00	-1,515,516.00	
		Dispositions	-150,000.00		182,061.00
C68268W103	ONEMAIN HLDGS INC COM				
		Acquisitions	2,421.00	-72,074.00	
		Dispositions	-2,421.00		77,396.49
SBKRV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	435,000.00	-453,517.95	
		Dispositions	-2,030,000.00		1,846,608.30
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,365,000.00	-1,362,979.80	
		Dispositions	-555,000.00		476,829.60
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	2,355,000.00	-2,567,075.20	
		Dispositions	-1,250,000.00		1,425,912.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	10,765,000.00	-11,030,077.00	
		Dispositions	-5,321,000.00		5,856,933.47
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	60,000.00	-72,241.80	
		Dispositions	-580,000.00		658,253.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	2,885,000.00	-3,341,546.20	
		Dispositions	-660,000.00		832,558.40
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	690,000.00	-842,910.90	
		Dispositions	-2,020,000.00		2,273,088.80
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Acquisitions	430,000.00	-542,238.60	
		Dispositions	-420,000.00		528,662.40
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	515,000.00	-698,752.00	
		Dispositions	-1,280,000.00		1,809,534.70
C68389X105	ORACLE CORP COM	Acquisitions	34,354.00	-1,950,154.62	
		Dispositions	-61,041.00		3,440,354.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	8,805,000.00	-8,771,100.75	
		Dispositions	-3,345,000.00		3,979,214.75
SBMD3YQ3	ORLANDO HEALTH INC 3.327% DUE 10-01-2050	Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		452,176.70
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		910,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	2,360,000.00	-2,360,000.00	
		Dispositions	-1,920,000.00		1,920,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	139,000.00	-139,000.00	
		Dispositions	-139,000.00		139,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32GQU	OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
SBL1LY62	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050				
		Acquisitions	1,180,000.00	-1,179,787.60	
		Dispositions	-280,000.00		274,486.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C690742101	OWENS CORNING NEW COM STK	Acquisitions	39,372.00	-2,236,395.83	
		Dispositions	-36,175.00		2,411,007.25
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,410,000.00	-1,389,141.30	
		Dispositions	-1,410,000.00		1,386,779.15
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,895,000.00	-3,826,997.55	
		Dispositions	-1,675,000.00		1,643,138.15
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,855,000.00	-2,089,099.45	
		Dispositions	-190,000.00		218,348.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	Acquisitions	4,194,000.00	-4,757,626.69	
		Dispositions	-1,015,000.00		1,141,758.05
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	6,639,000.00	-7,825,500.31	
		Dispositions	-250,000.00		295,765.00
C693718108	PACCAR INC COM	Acquisitions	9,265.00	-714,367.00	
		Dispositions	-39,699.00		2,778,559.55
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Acquisitions	1,435,000.00	-1,433,507.60	
		Dispositions	-1,435,000.00		1,415,001.65
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	Acquisitions	680,000.00	-851,532.00	
		Dispositions	-3,840,000.00		4,823,211.90
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	1,500,000.00	-1,487,640.00	
		Dispositions	-1,500,000.00		1,724,430.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	66,922.00	-964,355.40	
		Dispositions	-66,922.00		496,518.90
C70450Y103	PAYPAL HLDGS INC COM				

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		Acquisitions	21,700.00	-2,950,868.94	
		Dispositions	-21,700.00		3,887,690.12
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		418,774.20
C70932M107	PENNYMAC FINL SVCS INC NEW COM				
		Acquisitions	4,079.00	-210,598.40	
		Dispositions	-4,079.00		230,825.50
CG7S00T104	PENTAIR PLC COM USD0.01				
		Acquisitions	18,941.00	-848,510.74	
		Dispositions	-18,941.00		961,351.02
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030				
		Acquisitions	973,000.00	-968,806.37	
		Dispositions	-973,000.00		972,956.87
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	260,000.00	-257,220.60	
		Dispositions	-630,000.00		663,574.80
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049				
		Acquisitions	865,000.00	-958,903.00	
		Dispositions	-385,000.00		437,795.05
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	2,455,000.00	-2,505,122.70	
		Dispositions	-835,000.00		975,612.25
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060				
		Acquisitions	2,065,000.00	-2,218,300.35	
		Dispositions	-545,000.00		723,991.65
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG				
		Acquisitions	315,000.00	-427,366.80	
		Dispositions	-300,000.00		409,806.00
C713448108	PEPSICO INC COM				
		Acquisitions	7,600.00	-1,012,364.72	
		Dispositions	-22,850.00		2,965,468.98
C71377A103	PERFORMANCE FOOD GROUP CO COM				
		Acquisitions	36,700.00	-1,575,880.10	
		Dispositions	-36,700.00		873,042.14

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK94MR3	PFIZER INC 1.7% DUE 05-28-2030	Acquisitions	880,000.00	-877,263.20	
		Dispositions	-880,000.00		883,037.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,520,000.00	-2,522,882.60	
		Dispositions	-810,000.00		868,409.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	4,543,000.00	-4,563,543.48	
		Dispositions	-1,600,000.00		1,655,077.30
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	790,000.00	-973,324.20	
		Dispositions	-960,000.00		1,250,812.20
C717081103	PFIZER INC COM	Acquisitions	141,102.00	-5,006,435.28	
		Dispositions	-241,088.00		9,053,121.91
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	Acquisitions	530,000.00	-524,657.60	
		Dispositions	-270,000.00		272,956.50
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	Acquisitions	905,000.00	-900,112.95	
		Dispositions	-905,000.00		909,190.15
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	460,000.00	-543,908.60	
		Dispositions	-1,160,000.00		1,426,113.80
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	87,927.00	-7,216,678.52	
		Dispositions	-74,918.00		5,945,317.98
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030	Acquisitions	860,000.00	-836,874.60	
		Dispositions	-860,000.00		823,939.25
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	530,000.00	-603,339.30	
		Dispositions	-500,000.00		588,980.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,665,000.00	-1,961,436.10	
		Dispositions	-620,000.00		773,739.50
C718546104	PHILLIPS 66 COM				
		Acquisitions	13,164.00	-1,009,324.08	
		Dispositions	-45,575.00		2,980,037.52
SBM9ZDY0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050				
		Acquisitions	849,000.00	-885,210.95	
		Dispositions	-425,000.00		426,436.45
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	27,282.00	-2,105,697.94	
		Dispositions	-27,282.00		2,029,937.67
SBMFBJD7	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG				
		Acquisitions	570,000.00	-562,042.80	
		Dispositions	-570,000.00		541,311.90
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	31,625.00	-3,309,924.45	
		Dispositions	-31,625.00		2,986,812.15
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	200,000.00	-200,648.00	
		Dispositions	-695,000.00		692,395.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030				
		Acquisitions	2,880,000.00	-2,871,936.00	
		Dispositions	-2,880,000.00		2,863,273.80
C731068102	POLARIS INC				
		Acquisitions	5,082.00	-522,971.77	
		Dispositions	-3,382.00		314,840.33
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	6,655.00	-247,045.72	
		Dispositions	-54,411.00		2,022,268.95
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW				
		Acquisitions	1,315.00	-73,398.10	
		Dispositions	-34,476.00		1,483,148.04
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	315,000.00	-379,480.50	
		Dispositions	-700,000.00		799,547.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Acquisitions	15,669.00	-1,367,947.42	
		Dispositions	-15,669.00		1,655,236.99
SBD6JXP7	PPL CAP FDG INC 4% DUE 09-15-2047	Acquisitions	530,000.00	-531,375.50	
		Dispositions	-530,000.00		627,277.10
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	Acquisitions	1,965,000.00	-1,963,437.60	
		Dispositions	-1,965,000.00		2,244,123.35
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	7,840.00	-216,277.17	
		Dispositions	-7,840.00		207,328.24
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,200,769.25
C74251V102	PRINCIPAL FINL GROUP INC COM STK	Acquisitions	10,976.00	-428,061.28	
		Dispositions	-31,455.00		1,280,628.37
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG	Acquisitions	1,021,000.00	-1,018,549.60	
		Dispositions	-1,021,000.00		1,120,936.03
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Acquisitions	1,775,000.00	-1,841,618.55	
		Dispositions	-1,775,000.00		2,154,456.50
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	2,135,000.00	-2,338,569.15	
		Dispositions	-2,135,000.00		2,735,327.70
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	6,020.00	-776,665.35	
		Dispositions	-101,723.00		12,634,951.99
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	190,000.00	-235,282.70	
		Dispositions	-1,110,000.00		1,377,585.15
C743315103	PROGRESSIVE CORP OH COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-238,191.44	
		Dispositions	-3,200.00		259,186.97
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	470,000.00	-468,214.00	
		Dispositions	-470,000.00		463,960.50
SBHNBTT4	PROLOGIS L P 2.25% DUE 04-15-2030				
		Acquisitions	575,000.00	-571,153.25	
		Dispositions	-575,000.00		574,925.25
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	1,145,000.00	-1,142,746.70	
		Dispositions	-1,145,000.00		1,143,358.75
C743424103	PROOFPOINT INC COM				
		Acquisitions	1,500.00	-166,620.63	
		Dispositions	-1,500.00		151,066.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	413,000.00	-492,640.95	
		Dispositions	-570,000.00		738,765.60
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	1,105,000.00	-1,188,729.35	
		Dispositions	-735,000.00		853,003.70
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	355,000.00	-385,100.45	
		Dispositions	-2,820,000.00		3,063,253.00
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	610,000.00	-712,364.10	
		Dispositions	-840,000.00		1,031,086.20
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	14,447.00	-937,995.84	
		Dispositions	-14,447.00		880,727.35
C69360J107	PS BUSINESS PKS INC CALIF COM				
		Acquisitions	8,300.00	-1,326,808.09	
		Dispositions	-8,300.00		1,230,177.65
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	11,363.00	-634,459.00	
		Dispositions	-42,854.00		2,240,217.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	Acquisitions	2,995,000.00	-3,038,277.75	
		Dispositions	-230,000.00		263,952.60
C745867101	PULTE GROUP INC	Acquisitions	19,794.00	-702,779.69	
		Dispositions	-131,411.00		4,507,618.12
S9K5HKBU	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00
S9K57Q1U	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6824U	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1X04U	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,200.00
S9K1TT7U	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65G2U	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		7,755.00
S9K5KR8U	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6ARMU	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,000.00
S9K67NZU	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74QVU	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020				

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		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23NKU	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K6390U	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CRWU	PUT SWO USD CSFPGB2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX5U	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,090.00
S9K6XV3U	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AZUU	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYRU	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6PHHU	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6D92U	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GG2U	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6KC1U	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00

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S9K7779U	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K2603U	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,850.00
S9K25FBU	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,500.00
S9K2AEDU	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NHHU	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,445.00
S9K29TDU	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,300.00
S9K1LU7U	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,805.00
S9K1QUPU	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,420.00
S9K5E51U	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5489U	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DDUJ	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6HL0U	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020				

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		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K6WGLU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K1PDMU	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,250.00
S9K1TDKU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,486.00
S9K1VR5U	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,600.00
S9K62MRU	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VPDU	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX0U	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6Q10U	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7D08U	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DKKU	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00

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S9K7UUGU	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N3U	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28RYU	PUT SWO USD PNBPU33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00
S9K2AY5U	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,535.00
S9K2LUSU	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,081.00
S9K51NYU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,400.00
S9K4XRBU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,680.00
S9K5GRUU	PUT SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,440.00
S9K4VZKU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,348.50
S9K4WKMU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,353.20
S9K5EZ7U	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175869T4	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,280.33
S9K6HM3U	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175129G8				

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		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,656.34
S9K6BTQU	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175889C7				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		898.69
S9K62SKU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		972.71
S9K64LQU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,160.47
S9K5XAFU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175249G3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		638.63
S9K5BNNU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175419A0				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,839.26
S9K5HNDU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175979R5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,381.43
S9K4UD9U	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,560.00
S9K4U71U	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,680.00
S9K5LE5U	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,610.00
S9K4VNNU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529D1				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,494.59
S9K4XQKU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529F6				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,518.55

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S9K6MHUU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,092.95
S9K6MHVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,175.75
S9K73ZAU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		982.38
S9K6CWVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175889D5	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,769.71
S9K65W8U	PUT SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175429J9	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,075.03
S9K5F46U	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,015.41
S9K5JHAU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,565.06
S9K5NBJU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,100.92
S9K5TJLU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 317564581	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		994.81
S9K59WHU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 31754ASD3	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,429.05
S9K53HWU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175ZY161	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		2,772.50
S9K5PCPU	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690				

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		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,520.00
S9K22ERU	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		1,344.00
S9K59PLU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,690.00
S9K5CKRU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,674.00
S9K4WB8U	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,808.00
S9K5QAUU	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,190.00
S9K6Q14U	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CAPU	PUT SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175259N5				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,532.33
S9K6EBPU	PUT SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175239F7				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		1,833.11
S9K62KPU	PUT SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175569P5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,115.76
S9K5AVDU	PUT SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175959A6				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,614.97
S9K24NKU	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		2,500.00

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S9K6BUVU	PUT SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175889A1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,079.71
S9K54CBU	PUT SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175649W4	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,728.05
S9K5VCKU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175129B9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,882.48
S9K52QVU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175599Q7	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,229.49
S9K2ACMU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		1,960.00
S9K2MXTU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		912.00
S9K57Q8U	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,540.00
S9K5SUVU	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K76LZU	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,710.00
S9K72ATU	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,572.50
S9K7AA1U	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,465.00
S9K4TE9U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				

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		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,154.72
S9K4UN2U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,649.27
S9K63RUU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,082.95
S9K65ABU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,187.37
S9K61WLU	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175149K5				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		890.06
S9K5KU9U	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 317554F57				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,139.20
S9K29KTU	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897				
		Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		2,120.00
S9K6VCMU	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038				
		Acquisitions	605,000.00	-751,022.80	
		Dispositions	-1,200,000.00		1,373,208.00
SBHxD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	680,000.00	-871,392.80	
		Dispositions	-1,030,000.00		1,265,340.40
SBJLPYN7	PVTPL ABBVIE INC 3.2% DUE 11-21-2029				
		Acquisitions	665,000.00	-688,986.55	
		Dispositions	-1,590,000.00		1,663,701.50
SBJLPYQ0	PVTPL ABBVIE INC 4.05% DUE 11-21-2039				
		Acquisitions	5,067,000.00	-5,724,628.18	
		Dispositions	-890,000.00		964,239.40

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SBMQC6R2	PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO	Acquisitions	100,000.00	-127,640.00	
		Dispositions	-170,000.00		209,344.80
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019	Acquisitions	475,000.00	-533,954.75	
		Dispositions	-1,510,000.00		1,683,262.40
C00654GAA1	PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		520,102.00
C00131LAK1	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	Acquisitions	640,000.00	-638,969.60	
		Dispositions	-640,000.00		662,247.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050	Acquisitions	140,000.00	-139,452.60	
		Dispositions	-140,000.00		139,844.60
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	Dispositions	-377,766.50		363,730.42
		Free Receipt	1,737,766.50	1,306,991.41	
SBMHLJD5	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	Acquisitions	1,455,000.00	-1,479,574.60	
		Dispositions	-285,850.00		293,054.52
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	910,000.00	-943,205.90	
		Dispositions	-3,087.34		3,081.87
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053	Acquisitions	615,000.00	-593,044.95	
		Dispositions	-3,427,149.31		3,439,306.89
		Free Receipt	8,219,149.31	6,673,367.50	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	4,410,000.00	-4,404,113.80	
		Dispositions	-3,333,595.49		3,263,352.99
		Free Receipt	28,857,595.49	23,212,316.17	
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059	Acquisitions	1,495,000.00	-1,442,625.45	
		Dispositions	-348,798.38		342,292.31

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		Free Receipt	22,768,798.38	16,889,643.46	
C05523RAE7	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	Acquisitions	1,165,000.00	-1,147,956.05	
		Dispositions	-295,000.00		299,100.50
SBMH1VY0	PVTPL BAXTER INTL INC SR NT 144A 3.95% DUE 04-01-2030/03-26-2020 BEO	Acquisitions	400,000.00	-398,524.00	
		Dispositions	-400,000.00		478,060.00
SBLCGBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO	Acquisitions	1,340,000.00	-1,362,200.45	
		Dispositions	-1,340,000.00		1,718,395.70
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	Acquisitions	775,000.00	-972,779.35	
		Dispositions	-2,803,000.00		3,625,023.22
SBKBP2K7	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	Acquisitions	2,400,000.00	-2,399,808.00	
		Dispositions	-2,400,000.00		2,519,568.00
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050	Acquisitions	3,452,000.00	-3,457,257.52	
		Dispositions	-1,665,000.00		1,471,718.05
C225313AM7	PVTPL CREDIT AGRICOLE S A 3.25% 01-14-2030	Acquisitions	1,250,000.00	-1,242,400.00	
		Dispositions	-1,250,000.00		1,368,087.50
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	9,000,000.00	-9,676,395.80	
		Dispositions	-4,670,000.00		5,411,560.85
SBJNYS74	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	Acquisitions	1,665,000.00	-1,838,473.70	
		Dispositions	-1,665,000.00		1,920,710.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Acquisitions	3,610,000.00	-3,571,517.40	
		Dispositions	-254,000.00		260,045.20
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	660,000.00	-932,078.65	
		Dispositions	-1,595,000.00		2,109,396.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD49Q4	PVTPL GAP INC SR SECD NT 144A 8.625% DUE05-15-2025/05-07-2020 BEO	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		733,000.00
SBMZ7407	PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	Acquisitions	6,655,000.00	-6,719,625.25	
		Dispositions	-2,455,000.00		2,782,871.35
C494386AD7	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO	Acquisitions	705,000.00	-719,100.00	
		Dispositions	-705,000.00		721,325.00
SBK90KN3	PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO	Acquisitions	340,000.00	-353,688.40	
		Dispositions	-695,000.00		763,885.75
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Acquisitions	2,470,000.00	-2,464,911.80	
		Dispositions	-2,470,000.00		2,644,801.90
SBJCRVP3	PVTPL MPLX LP 5.20% DUE 12-01-2047	Acquisitions	265,000.00	-292,496.40	
		Dispositions	-205,000.00		195,414.20
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	1,070,000.00	-1,096,780.20	
		Dispositions	-165,000.00		196,437.45
C654579AG6	PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-300,000.00		297,000.00
SBMFV959	PVTPL NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 BEO	Acquisitions	255,000.00	-276,833.10	
		Dispositions	-330.75		330.75
SBN7S9K0	PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	Acquisitions	7,603,000.00	-7,699,353.53	
		Dispositions	-245,000.00		253,977.55
SBN7RYL3	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	Acquisitions	1,235,000.00	-1,234,925.90	
		Dispositions	-455,000.00		472,986.15
SBL1LYB7	PVTPL OTIS WORLDWIDE CORP NT 3.112% 02-15-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-954,866.30	
		Dispositions	-155,000.00		148,211.00
SBL6K497	PVTPL RAYTHEON TECHNOLOGIES CORP 4.8% DUE 12-15-2043 BEO				
		Acquisitions	585,000.00	-746,992.35	
		Dispositions	-285,000.00		365,364.30
		Free Receipt	145,000.00	151,155.32	
SBJVHV54	PVTPL SANTANDER HLDGS USA INC CORP 3.244% 10-05-2026				
		Acquisitions	835,000.00	-843,667.30	
		Dispositions	-115,000.00		117,617.40
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	752,000.00	-958,172.92	
		Dispositions	-175,000.00		234,956.75
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	3,740,000.00	-4,072,221.60	
		Dispositions	-1,180,000.00		1,450,714.65
SBMBLZM2	PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO				
		Acquisitions	2,200,000.00	-2,184,116.00	
		Dispositions	-400,000.00		435,836.00
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				
		Acquisitions	851,000.00	-1,096,190.47	
		Dispositions	-495,000.00		706,305.60
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	310,000.00	-330,473.90	
		Dispositions	-838,000.00		869,924.92
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO				
		Dispositions	-275,000.00		270,006.00
		Free Receipt	6,483,000.00	4,958,438.47	
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Acquisitions	2,115,000.00	-2,172,823.70	
		Dispositions	-2,270.58		2,270.58
		Free Receipt	1,762,270.58	1,363,824.04	
C74736K101	QORVO INC COM				
		Acquisitions	2,000.00	-171,886.78	
		Dispositions	-27,100.00		2,955,927.98
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-426,568.60	
		Dispositions	-430,000.00		466,773.60
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	60,000.00	-78,448.00	
		Dispositions	-1,210,000.00		1,451,384.40
C747525103	QUALCOMM INC COM				
		Acquisitions	24,400.00	-2,170,211.34	
		Dispositions	-48,000.00		4,841,043.26
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	2,428.00	-126,410.63	
		Dispositions	-2,428.00		126,046.83
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	1,649.00	-192,467.96	
		Dispositions	-1,649.00		186,583.94
C74915M308	QURATE RETAIL INC CUM RED PFD SER A 8%				
		Dispositions	-459.15		41,053.46
		Free Receipt	459.15	48,382.50	
C74915M100	QURATE RETAIL INC				
		Acquisitions	42,550.00	-406,192.98	
		Dispositions	-42,550.00		390,089.41
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	1,135,000.00	-1,131,220.45	
		Dispositions	-1,135,000.00		1,244,872.90
C75513E101	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-18,678.40		1,178,262.76
		Free Receipt	18,678.40	932,612.51	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	5,799.00	-465,714.86	
		Dispositions	-12,150.00		1,192,701.70
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	38,500.00	-510,585.96	
		Dispositions	-38,500.00		611,129.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	7,841.00	-922,251.39	
		Dispositions	-21,259.00		1,939,944.98

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	7,203.00	-739,034.25	
		Dispositions	-20,249.00		2,002,984.72
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Acquisitions	3,779.00	-667,826.01	
		Dispositions	-3,779.00		605,974.22
C76131V202	RETAIL PPTYS AMER INC CL A	Acquisitions	54,052.00	-681,509.62	
		Dispositions	-54,052.00		368,146.45
C76169C100	REXFORD INDL RLTY INC COM	Acquisitions	8,606.00	-358,413.87	
		Dispositions	-8,606.00		382,960.29
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	845,000.00	-1,019,212.95	
		Dispositions	-630,000.00		835,277.60
C74967X103	RH COM	Acquisitions	800.00	-140,370.00	
		Dispositions	-800.00		87,278.47
C770323103	ROBERT HALF INTL INC COM	Acquisitions	15,093.00	-795,688.76	
		Dispositions	-15,093.00		809,897.52
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	226,000.00	-279,703.16	
		Dispositions	-5,361,000.00		5,361.00
C778296103	ROSS STORES INC COM	Acquisitions	2,800.00	-253,033.44	
		Dispositions	-9,400.00		826,920.56
C783549108	RYDER SYS INC COM	Acquisitions	8,389.00	-343,475.81	
		Dispositions	-8,389.00		354,619.45
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	2,000.00	-100,343.35	
		Dispositions	-2,000.00		70,374.28
C78409V104	S&P GLOBAL INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,340.00	-3,078,529.07	
		Dispositions	-13,800.00		4,549,895.66
C844741108	S.W. AIRL CO COM				
		Acquisitions	2,254.00	-102,493.72	
		Dispositions	-12,911.00		649,873.57
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	10,860.00	-2,359,100.73	
		Dispositions	-3,080.00		556,124.66
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	200,000.00	-199,734.00	
		Dispositions	-200,000.00		222,124.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	2,830.00	-756,815.35	
		Dispositions	-2,830.00		863,993.97
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	79,000.00	-1,663,037.18	
		Dispositions	-37,000.00		717,822.56
C80689H102	SCHNEIDER NATL INC WIS CL B CL B				
		Acquisitions	29,623.00	-689,712.36	
		Dispositions	-29,623.00		787,062.90
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	19,348.00	-919,222.29	
		Dispositions	-19,348.00		900,211.35
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	17,794.00	-716,295.82	
		Dispositions	-17,794.00		765,695.46
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,310,000.00	-1,518,738.70	
		Dispositions	-390,000.00		511,872.70
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	420,000.00	-498,094.80	
		Dispositions	-685,000.00		847,453.10
SBG0WNJ7	SHELL INTL FIN B V 2.375% DUE 11-07-2029				
		Acquisitions	335,000.00	-334,383.60	
		Dispositions	-5,795,000.00		5,813,040.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	2,550,000.00	-2,656,229.55	
		Dispositions	-1,030,000.00		992,074.30
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	5,755,000.00	-5,960,413.00	
		Dispositions	-4,045,000.00		4,448,083.75
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	1,310,000.00	-1,549,240.80	
		Dispositions	-615,000.00		767,351.65
C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	3,280.00	-2,213,789.81	
		Dispositions	-2,220.00		1,230,103.31
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	2,827,000.00	-2,855,856.35	
		Dispositions	-920,000.00		1,004,526.28
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	325,000.00	-355,676.75	
		Dispositions	-325,000.00		374,221.25
C827048109	SILGAN HLDGS INC COM	Acquisitions	14,862.00	-488,538.14	
		Dispositions	-24,436.00		902,293.99
C826919102	SILICON LABORATORIES INC COM	Acquisitions	2,000.00	-204,969.56	
		Dispositions	-2,000.00		196,814.27
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	1,775,000.00	-1,827,431.85	
		Dispositions	-2,345,000.00		2,353,846.60
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	27,300.00	-1,746,624.65	
		Dispositions	-43,300.00		4,131,619.82
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	3,100.00	-173,224.84	
		Dispositions	-3,100.00		180,529.03
C83088V102	SLACK TECHNOLOGIES INC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-55,832.18	
		Dispositions	-1,700.00		56,515.65
C831865209	SMITH A O CORP COM				
		Acquisitions	22,554.00	-989,709.12	
		Dispositions	-22,554.00		1,130,947.41
SBLGBMH4	SMUCKER J M CO FIXED 3.55% DUE 03-15-2050				
		Acquisitions	620,000.00	-621,867.10	
		Dispositions	-620,000.00		692,019.80
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Acquisitions	640,000.00	-632,716.80	
		Dispositions	-640,000.00		714,547.20
C835495102	SONOCO PROD CO COM				
		Acquisitions	1,497.00	-64,123.16	
		Dispositions	-1,497.00		74,974.45
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,445,000.00	-1,523,911.45	
		Dispositions	-605,000.00		678,582.74
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	390,000.00	-475,628.40	
		Dispositions	-790,000.00		935,777.00
C842587107	SOUTHERN CO COM STK				
		Acquisitions	1,918.00	-117,774.79	
		Dispositions	-1,918.00		104,641.07
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	370,000.00	-488,240.90	
		Dispositions	-1,235,000.00		1,638,072.50
SBMF11P3	SPIRIT RLTY L P 3.2% DUE 02-15-2031				
		Acquisitions	505,000.00	-499,960.10	
		Dispositions	-215,000.00		215,010.75
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	24,168.00	-517,336.32	
		Dispositions	-24,168.00		522,179.80
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM				
		Acquisitions	15,900.00	-1,006,707.77	
		Dispositions	-15,900.00		889,096.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C852857200	STAMPS COM INC COM NEW	Acquisitions	3,446.00	-670,345.08	
		Dispositions	-3,446.00		780,365.95
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	1,100.00	-158,486.32	
		Dispositions	-1,100.00		153,191.67
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-178,794.00	
		Dispositions	-180,000.00		203,819.40
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	245,000.00	-244,661.90	
		Dispositions	-670,000.00		754,548.30
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	485,000.00	-574,048.45	
		Dispositions	-330,000.00		407,457.60
C855244109	STARBUCKS CORP COM	Acquisitions	7,900.00	-722,370.12	
		Dispositions	-62,675.00		4,724,647.73
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	365,000.00	-339,304.00	
		Dispositions	-365,000.00		402,638.80
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	395,000.00	-462,110.50	
		Dispositions	-395,000.00		491,356.30
C857477103	STATE STR CORP COM	Acquisitions	46,423.00	-2,836,211.84	
		Dispositions	-46,423.00		2,938,411.22
C858119100	STEEL DYNAMICS INC COM	Acquisitions	18,748.00	-525,397.83	
		Dispositions	-91,019.00		2,778,481.57
C860630102	STIFEL FINL CORP COM	Acquisitions	3,270.00	-168,448.63	
		Dispositions	-3,270.00		174,244.62
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,388,807.60	
		Dispositions	-960,000.00		983,228.95
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030				
		Acquisitions	3,435,000.00	-3,461,655.20	
		Dispositions	-2,877,000.00		2,883,614.36
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	10,000.00	-10,665.90	
		Dispositions	-570,000.00		536,054.00
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	250,000.00	-273,372.50	
		Dispositions	-250,000.00		243,892.50
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	141,852.00	-3,442,337.26	
		Dispositions	-115,452.00		3,083,778.64
C871607107	SYNOPSYS INC COM				
		Acquisitions	6,300.00	-1,413,985.80	
		Dispositions	-23,810.00		3,496,495.31
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	370,000.00	-369,300.70	
		Dispositions	-370,000.00		353,556.50
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	450,000.00	-383,679.00	
		Dispositions	-200,000.00		242,168.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,630,000.00	-1,774,210.65	
		Dispositions	-930,000.00		1,267,895.55
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	5,810,000.00	-5,892,557.00	
		Dispositions	-365,000.00		377,220.20
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	29,393.00	-3,644,257.94	
		Dispositions	-60,146.00		8,311,474.94

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	216,000.00	-264,128.50	
		Dispositions	-600,000.00		720,606.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	432,000.00	-526,271.24	
		Dispositions	-155,000.00		193,723.65
SBM6CFV9	TARGET CORP 2.65% DUE 09-15-2030	Acquisitions	739,000.00	-787,716.18	
		Dispositions	-739,000.00		817,056.50
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	480,000.00	-559,881.60	
		Dispositions	-850,000.00		1,053,676.95
C87612E106	TARGET CORP COM STK	Acquisitions	20,646.00	-2,441,763.69	
		Dispositions	-39,346.00		5,230,257.62
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030	Acquisitions	1,430,000.00	-1,428,457.45	
		Dispositions	-700,000.00		740,454.10
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	855,000.00	-1,082,811.90	
		Dispositions	-285,000.00		358,307.70
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	281,000.00	-281,000.00	
		Dispositions	-281,000.00		281,000.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	1,336,000.00	-1,586,875.23	
		Dispositions	-230,000.00		284,912.50
CG87110105	TECHNI CN COM USD1	Acquisitions	54,300.00	-415,009.19	
		Dispositions	-97,700.00		862,770.68
SB899393	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	255,000.00	-264,585.45	
		Dispositions	-255,000.00		262,252.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,890.00	-1,444,089.75	
		Dispositions	-3,890.00		1,195,844.32
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	1,170,000.00	-1,417,889.00	
		Dispositions	-1,140,000.00		1,393,473.10
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	624,000.00	-781,903.81	
		Dispositions	-1,515,000.00		1,765,224.15
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,635,000.00	-2,136,178.30	
		Dispositions	-1,530,000.00		1,992,668.70
C88023U101	TEMPUR SEALY INTL INC COM				
		Acquisitions	1,800.00	-150,074.08	
		Dispositions	-1,800.00		80,688.14
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	20,700.00	-2,667,913.75	
		Dispositions	-16,200.00		2,134,845.51
C883556102	THERMO FISHER CORP				
		Acquisitions	9,316.00	-4,253,328.90	
		Dispositions	-296.00		128,826.71
C872540109	TJX COS INC COM NEW				
		Acquisitions	44,200.00	-2,158,671.64	
		Dispositions	-44,200.00		2,429,052.62
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	215,000.00	-273,409.05	
		Dispositions	-215,000.00		278,207.85
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	6,065,000.00	-6,015,607.85	
		Dispositions	-455,000.00		465,010.00
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	1,790,000.00	-1,790,000.00	
		Dispositions	-730,000.00		790,065.85
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG				
		Acquisitions	1,070,000.00	-1,065,602.30	
		Dispositions	-1,070,000.00		1,133,686.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL66P03	TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	Acquisitions	600,000.00	-608,180.87	
		Dispositions	-600,000.00		654,222.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	1,100.00	-160,084.75	
		Dispositions	-1,100.00		167,935.06
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-8,100.00		806,547.93
		Free Receipt	8,100.00	823,527.00	
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	Acquisitions	600,000.00	-703,476.00	
		Dispositions	-600,000.00		684,478.20
C89400J107	TRANSUNION COM	Acquisitions	36,400.00	-2,874,307.73	
		Dispositions	-43,600.00		4,006,287.87
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	1,325,000.00	-1,689,145.90	
		Dispositions	-710,000.00		893,527.90
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	Acquisitions	415,000.00	-522,697.20	
		Dispositions	-1,405,000.00		1,778,917.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	2,430,000.00	-2,412,888.80	
		Dispositions	-2,424,000.00		2,484,951.44
SBLGBPG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	Acquisitions	1,040,000.00	-1,038,336.00	
		Dispositions	-1,040,000.00		996,756.80
SBMG7677	TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030	Acquisitions	950,000.00	-947,254.50	
		Dispositions	-950,000.00		979,811.00
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-340,000.00		365,683.60
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-379,411.30	
		Dispositions	-295,000.00		413,860.75
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	340,000.00	-455,331.70	
		Dispositions	-670,000.00		876,768.30
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	21,845.00	-1,239,503.11	
		Dispositions	-47,467.00		3,255,983.32
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	4,972.00	-302,206.24	
		Dispositions	-4,972.00		280,548.83
C904708104	UNIFIRST CORP MASS COM				
		Acquisitions	390.00	-67,310.98	
		Dispositions	-1,890.00		296,040.14
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	385,000.00	-414,791.30	
		Dispositions	-385,000.00		436,004.80
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	1,137,000.00	-1,296,044.84	
		Dispositions	-442,000.00		512,672.94
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	260,000.00	-300,021.80	
		Dispositions	-78,000.00		90,680.44
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	305,000.00	-381,524.50	
		Dispositions	-2,090,000.00		595,900.80
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	1,100,000.00	-1,201,987.25	
		Dispositions	-270,000.00		313,418.70
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037				
		Acquisitions	430,000.00	-453,675.80	
		Dispositions	-330,000.00		382,248.90
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033				
		Acquisitions	0.00	0.00	
		Dispositions	-8,639.65		8,639.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	3,075,000.00	-3,711,132.95	
		Dispositions	-230,000.00		348,857.10
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	8,400,000.00	-9,774,767.31	
		Dispositions	-8,400,000.00		9,777,048.45
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	3,770,000.00	-5,200,063.97	
		Dispositions	-4,040,000.00		5,599,532.95
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	262,000.00	-304,947.04	
		Dispositions	-1,092,000.00		1,302,428.40
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	46,000.00	-56,178.42	
		Dispositions	-1,495,000.00		1,824,975.85
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	3,275.00	-341,214.89	
		Dispositions	-3,275.00		360,180.44
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	645,000.00	-708,242.25	
		Dispositions	-645,000.00		787,738.50
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	860,000.00	-1,027,881.40	
		Dispositions	-1,195,000.00		1,422,165.10
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	285,000.00	-388,477.80	
		Dispositions	-1,370,000.00		1,879,519.30
SBMFKVV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	Acquisitions	400,000.00	-396,628.00	
		Dispositions	-400,000.00		410,120.00
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	760,000.00	-750,242.30	
		Dispositions	-230,000.00		242,495.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,085,000.00	-1,143,623.25	
		Dispositions	-295,000.00		333,633.20
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,000.00	-3,714,029.17	
		Dispositions	-9,550.00		3,023,481.87
SBMDWV58	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		218,706.60
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Acquisitions	185,000.00	-190,148.55	
		Dispositions	-185,000.00		200,081.20
SBL57WY0	UPJOHN INC 4% DUE 06-22-2050				
		Acquisitions	400,000.00	-429,748.00	
		Dispositions	-400,000.00		450,268.00
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046				
		Acquisitions	1,248,000.00	-1,411,076.96	
		Dispositions	-155,000.00		180,843.15
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	170,000.00	-209,436.60	
		Dispositions	-970,000.00		1,244,801.10
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	558,000.00	-730,257.86	
		Dispositions	-580,000.00		809,830.80
SBWB7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045				
		Acquisitions	219,000.00	-253,227.51	
		Dispositions	-845,000.00		990,914.30
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	925,000.00	-1,158,442.25	
		Dispositions	-1,259,000.00		1,666,656.13
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,096.00	-284,359.81	
		Dispositions	-24,592.00		1,306,296.13
SBJVKHJ9	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029				
		Acquisitions	640,000.00	-690,080.00	
		Dispositions	-640,000.00		651,289.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM	Acquisitions	4,219.00	-45,181.65	
		Dispositions	-4,219.00		70,688.34
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	206,000.00	-229,247.10	
		Dispositions	-206,000.00		207,886.96
C92343E102	VERISIGN INC COM	Acquisitions	20,731.00	-4,324,494.26	
		Dispositions	-20,731.00		4,223,984.97
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,625,000.00	-2,614,368.75	
		Dispositions	-1,175,000.00		1,182,125.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	750,000.00	-825,670.10	
		Dispositions	-1,815,000.00		2,077,061.05
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	7,000,000.00	-7,916,789.55	
		Dispositions	-3,220,000.00		3,999,834.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	3,385,000.00	-4,196,566.70	
		Dispositions	-4,705,000.00		5,860,286.60
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	385,000.00	-500,099.60	
		Dispositions	-395,000.00		518,777.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,550,000.00	-2,070,013.30	
		Dispositions	-1,744,000.00		2,301,529.59
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	1,661,000.00	-2,301,444.92	
		Dispositions	-1,951,000.00		968,896.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047	Acquisitions	920,000.00	-1,319,470.55	
		Dispositions	-1,245,000.00		1,822,501.20
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	560,000.00	-695,336.00	
		Dispositions	-2,071,000.00		2,524,533.23
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	5,395,000.00	-7,065,615.45	
		Dispositions	-6,380,000.00		8,415,144.80
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,152,000.00	-2,944,394.82	
		Dispositions	-4,622,000.00		6,294,063.15
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	37,547.00	-2,161,247.00	
		Dispositions	-178,015.00		10,488,180.58
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	4,330,000.00	-4,411,089.50	
		Dispositions	-205,000.00		208,273.85
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Acquisitions	9,470,000.00	-9,410,379.30	
		Dispositions	-1,000,000.00		1,025,020.00
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	Acquisitions	705,000.00	-813,083.55	
		Dispositions	-3,205,000.00		3,843,784.85
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,175,000.00	-1,175,613.45	
		Dispositions	-685,000.00		678,170.55
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	21,360.00	-4,942,465.10	
		Dispositions	-3,000.00		845,500.27
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	1,025,000.00	-1,102,036.15	
		Dispositions	-1,025,000.00		1,142,722.33
C92556V106	VIATRIS INC	Acquisitions	385,000.00	-497,855.05	
		Dispositions	-895,000.00		1,164,793.30
		Dispositions	-6,960.83		119,949.55
		Free Receipt	6,960.83	104,851.25	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C925652109	VICI PTYS INC COM	Acquisitions	24,600.00	-622,162.69	
		Dispositions	-12,400.00		322,525.39
C928254101	VIRTU FINL INC CLA CLA	Acquisitions	33,519.00	-815,792.51	
		Dispositions	-33,519.00		905,193.53
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	Acquisitions	1,900,000.00	-1,897,245.00	
		Dispositions	-1,900,000.00		1,951,813.00
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	2,565,000.00	-2,577,151.60	
		Dispositions	-420,000.00		455,695.80
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	750,000.00	-913,814.15	
		Dispositions	-413,000.00		500,987.66
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Acquisitions	996,000.00	-1,207,333.02	
		Dispositions	-1,126,000.00		1,412,193.50
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	1,645,000.00	-2,122,941.45	
		Dispositions	-4,580,000.00		5,980,903.07
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	1,380,000.00	-1,303,559.55	
		Dispositions	-145,000.00		136,746.60
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	14,267.00	-318,292.42	
		Dispositions	-14,267.00		266,677.56
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	Acquisitions	200,000.00	-278,124.00	
		Dispositions	-200,000.00		262,580.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	335,000.00	-459,961.70	
		Dispositions	-1,115,000.00		1,493,656.70
C928881101	VONTIER CORP COM USD0.0001 WI				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C929089100	VOYA FINL INC COM	Acquisitions	5,800.00	-166,442.96	
		Dispositions	-8,480.00		267,903.95
		Free Receipt	2,680.00	71,103.42	
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	Acquisitions	9,794.00	-469,735.49	
		Dispositions	-56,777.00		2,754,134.76
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	945,000.00	-973,381.20	
		Dispositions	-220,000.00		226,740.80
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	6,300.00	-264,854.10	
		Dispositions	-11,700.00		504,483.78
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	265,000.00	-313,171.70	
		Dispositions	-405,000.00		497,254.95
C931142103	WALMART INC COM	Acquisitions	875,000.00	-1,090,509.40	
		Dispositions	-2,885,000.00		3,691,756.35
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050	Acquisitions	24,900.00	-3,206,878.22	
		Dispositions	-25,800.00		3,256,905.28
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	730,000.00	-719,232.50	
		Dispositions	-485,000.00		505,819.25
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	2,260,000.00	-2,237,898.55	
		Dispositions	-220,000.00		223,786.20
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	5,900.00	-691,560.69	
		Dispositions	-9,900.00		1,165,078.82
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	450,000.00	-542,145.30	
		Dispositions	-1,470,000.00		1,785,956.55
		Acquisitions	700,000.00	-833,185.75	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,255,000.00		1,543,100.00
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,210,000.00	-3,917,297.95	
		Dispositions	-2,435,000.00		3,107,840.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	445,000.00	-579,959.50	
		Dispositions	-1,645,000.00		2,099,738.20
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	655,000.00	-896,161.55	
		Dispositions	-790,000.00		1,096,207.70
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	11,550,000.00	-11,599,515.05	
		Dispositions	-945,000.00		1,002,145.20
C95000U2M4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	Acquisitions	9,363,000.00	-11,270,140.99	
		Dispositions	-2,695,000.00		3,711,317.25
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	Dispositions	-235,000.00		306,625.65
		Free Receipt	235,000.00	249,163.45	
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	56,000.00	-1,473,862.55	
		Dispositions	-56,000.00		1,608,554.19
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-514,560.00	
		Dispositions	-6,000.00		7,355.46
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	615,000.00	-749,751.24	
		Dispositions	-1,445,000.00		1,764,312.90
C950755108	WERNER ENTERPRISES INC COM	Acquisitions	8,974.00	-376,616.66	
		Dispositions	-8,974.00		397,543.44
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	3,946.00	-626,281.29	
		Dispositions	-6,246.00		1,230,717.12

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C959802109	WESTERN UNION CO	Acquisitions	72,963.00	-1,640,392.37	
		Dispositions	-72,963.00		1,626,380.54
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	985,000.00	-926,289.70	
		Dispositions	-2,050,000.00		738,000.00
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	300,000.00	-290,457.00	
		Dispositions	-300,000.00		128,250.00
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	Acquisitions	175,000.00	-157,683.75	
		Dispositions	-400,000.00		382,240.00
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030	Acquisitions	190,000.00	-189,810.00	
		Dispositions	-190,000.00		190,936.70
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050	Acquisitions	870,000.00	-865,145.40	
		Dispositions	-870,000.00		525,467.55
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-335,000.00		360,145.10
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	Acquisitions	985,000.00	-985,000.00	
		Dispositions	-985,000.00		1,012,889.45
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	170,000.00	-189,485.40	
		Dispositions	-1,625,000.00		1,703,006.05
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049	Acquisitions	320,000.00	-345,907.20	
		Dispositions	-1,000,000.00		1,098,884.65
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	1,500.00	-268,673.66	
		Dispositions	-1,500.00		271,792.54
C98389B100	XCEL ENERGY INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,307.00	-74,767.02	
		Dispositions	-1,307.00		79,064.16
C988498101	YUM BRANDS INC COM				
		Acquisitions	1,500.00	-138,561.99	
		Dispositions	-1,500.00		139,705.45
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	37,700.00	-1,001,445.79	
		Dispositions	-37,700.00		1,239,165.40
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	3,260.00	-815,362.13	
		Dispositions	-3,260.00		787,265.95
C98986T108	ZYNGA INC				
		Acquisitions	241,087.00	-1,896,969.95	
		Dispositions	-241,087.00		2,208,140.10

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

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0408V102	#REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	Acquisitions	1,800.00	-277,250.09	
		Free Delivery	-1,800.00		
C054561105	#REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020	Acquisitions	22,600.00	-561,924.09	
		Dispositions	-2,348.00		60,718.72
		Free Delivery	-153,355.00		
C40416M105	#REORG/ HD SUPPLY HLDGS INC CASH MERGER 12-24-2020	Acquisitions	7,010.00	-266,341.16	
		Dispositions	-34,210.00		1,141,935.98
C03748R754	#REORG/APARTMENT INVESTMENT REVERSE SPLIT APARTMENT INVST 2M19AK3 12-01-2020	Acquisitions	6,200.00	-161,395.20	
		Free Delivery	-6,200.00		
C269246401	#REORG/E TRADE STOCK MERGER MORGAN 2589402 02 OCT 2020	Acquisitions	43,300.00	-1,965,895.20	
		Dispositions	-62,900.00		3,040,984.64
CG47791101	#REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020	Acquisitions	2,500.00	-328,891.25	
		Free Delivery	-8,100.00		
CN59465109	#REORG/MYLAN NV STOCK MERGER VIATRIS INC 2M1JA33 11-17-2020	Acquisitions	9,700.00	-153,727.02	
		Dispositions	-29,700.00		451,612.61
C701877102	#REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021	Acquisitions	26,200.00	-467,364.17	
		Dispositions	-26,200.00		146,730.91
C755111507	#REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	Acquisitions	2,100.00	-286,443.61	
		Dispositions	-1,100.00		168,785.72
		Free Delivery	-8,000.00		
C98212B103	#REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021	Acquisitions	22,500.00	-280,734.79	
		Dispositions	-22,500.00		204,515.99
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	2,365,000.00	-2,471,445.30	
		Dispositions	-2,065,000.00		2,579,044.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	57,197.00	-2,430,305.86	
		Dispositions	-39,997.00		1,617,383.49
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	1,210,000.00	-1,205,837.60	
		Dispositions	-1,210,000.00		1,290,670.70
C88579Y101	3M CO COM	Acquisitions	26,554.00	-3,795,881.98	
		Dispositions	-6,854.00		1,113,860.47
C316773100	5TH 3RD BANCORP COM	Acquisitions	42,934.00	-1,182,690.04	
		Dispositions	-42,934.00		782,661.20
C002824100	ABBOTT LAB COM	Acquisitions	28,330.00	-2,969,445.37	
		Dispositions	-5,230.00		544,526.74
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,043,000.00	-2,923,524.33	
		Dispositions	-3,572,000.00		4,854,398.19
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	47,631.00	-4,511,352.84	
		Dispositions	-79,331.00		7,461,255.97
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	859,000.00	-1,013,680.77	
		Dispositions	-1,359,000.00		1,650,504.36
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	104,137.00	-6,644,065.62	
		Dispositions	-69,837.00		5,216,599.07
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	4,908.00	-439,139.97	
		Dispositions	-4,908.00		516,516.56
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	5,800.00	-513,636.48	
		Dispositions	-1,600.00		146,993.48
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	929,000.00	-929,000.00	
		Dispositions	-929,000.00		986,867.41
C00130H105	AES CORP COM				
		Acquisitions	35,972.00	-620,222.95	
		Dispositions	-155,888.00		2,688,162.34
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,607.00	-168,674.79	
		Dispositions	-2,607.00		183,263.15
C001055102	AFLAC INC COM				
		Acquisitions	25,300.00	-938,744.09	
		Dispositions	-5,100.00		221,138.03
C001084102	AGCO CORP COM				
		Acquisitions	5,008.00	-284,938.04	
		Dispositions	-9,508.00		713,496.51
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	980,000.00	-977,803.45	
		Dispositions	-370,000.00		405,331.30
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	1,860,000.00	-1,878,698.40	
		Dispositions	-450,000.00		487,368.80
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	360,000.00	-400,705.20	
		Dispositions	-360,000.00		433,857.60
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	430,000.00	-506,123.20	
		Dispositions	-600,000.00		673,506.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	37,637.00	-3,846,611.91	
		Dispositions	-36,337.00		4,430,308.04
C017175100	ALLEGHANY CORP DEL COM				
		Acquisitions	440.00	-250,470.06	
		Dispositions	-2,378.00		1,158,305.57
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	1,800.00	-87,924.46	
		Dispositions	-13,400.00		477,917.88

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	2,116.00	-88,798.93	
		Dispositions	-2,116.00		98,632.64
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	20,981.00	-749,934.32	
		Dispositions	-53,260.00		1,857,364.16
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	270,000.00	-299,594.70	
		Dispositions	-720,000.00		884,022.10
C020002101	ALLSTATE CORP COM	Acquisitions	46,441.00	-4,501,389.54	
		Dispositions	-52,341.00		5,213,472.20
C02005N100	ALLY FINL INC COM	Acquisitions	14,459.00	-329,811.05	
		Dispositions	-121,838.00		2,958,711.28
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030	Acquisitions	505,000.00	-503,616.30	
		Dispositions	-505,000.00		500,227.75
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,324.00	-1,965,126.56	
		Dispositions	-1,245.00		1,445,645.79
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	8,449.00	-12,556,049.13	
		Dispositions	-6,325.00		9,006,475.23
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,700.00	-455,024.00	
		Dispositions	-76,300.00		2,266,589.29
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	605,000.00	-600,147.90	
		Dispositions	-605,000.00		700,068.65
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	270,000.00	-333,852.30	
		Dispositions	-680,000.00		835,845.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,075,000.00	-1,405,602.50	
		Dispositions	-1,624,000.00		2,037,504.91
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	148,994.00	-5,749,559.18	
		Dispositions	-114,394.00		4,907,815.16
C02209SBJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030				
		Acquisitions	235,000.00	-234,269.15	
		Dispositions	-235,000.00		248,286.90
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,170,000.00	-1,182,158.90	
		Dispositions	-170,000.00		182,743.20
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	6,090,000.00	-6,061,894.75	
		Dispositions	-770,000.00		809,135.50
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	710,000.00	-905,066.50	
		Dispositions	-1,118,000.00		1,459,484.47
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	390,000.00	-516,929.40	
		Dispositions	-410,000.00		590,438.90
C023135106	AMAZON COM INC COM				
		Acquisitions	6,175.00	-14,505,788.66	
		Dispositions	-3,460.00		9,933,286.50
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	250,000.00	-305,655.00	
		Dispositions	-270,000.00		337,284.00
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	5,280,000.00	-7,050,528.20	
		Dispositions	-6,838,000.00		9,269,606.78
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	20,753.00	-1,267,578.23	
		Dispositions	-34,946.00		2,272,827.83
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	2,146.00	-182,225.23	
		Dispositions	-2,146.00		180,345.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	350,000.00	-369,250.00	
		Dispositions	-1,020,000.00		1,280,849.10
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	430,000.00	-532,499.10	
		Dispositions	-480,000.00		585,960.00
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	415,000.00	-464,106.95	
		Dispositions	-415,000.00		480,092.75
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	355,000.00	-430,110.90	
		Dispositions	-415,000.00		481,416.60
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	950,000.00	-957,210.50	
		Dispositions	-950,000.00		939,234.80
C03027X100	AMERICAN TOWER CORP	Acquisitions	8,000.00	-1,735,442.64	
		Dispositions	-8,000.00		1,967,606.50
C03076C106	AMERIPRISE FINL INC COM	Acquisitions	2,516.00	-392,686.73	
		Dispositions	-17,016.00		2,526,230.06
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	7,803.00	-686,229.73	
		Dispositions	-7,803.00		764,925.55
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	130,000.00	-147,162.60	
		Dispositions	-370,000.00		477,836.50
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	815,000.00	-810,876.10	
		Dispositions	-815,000.00		1,008,079.80
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,795,000.00	-4,414,569.45	
		Dispositions	-145,000.00		185,415.85
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030	Acquisitions	410,000.00	-519,703.70	
		Dispositions	-410,000.00		521,327.30
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	Acquisitions	670,000.00	-667,052.00	
		Dispositions	-670,000.00		720,330.40
SBM9D0T2	AMGEN INC 2.3% DUE 02-25-2031	Acquisitions	1,340,000.00	-1,481,114.25	
		Dispositions	-1,060,000.00		1,136,383.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	665,000.00	-662,619.30	
		Dispositions	-665,000.00		700,371.35
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	3,983,000.00	-4,017,570.28	
		Dispositions	-2,983,000.00		3,114,694.85
SBD5CM4	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	88,000.00	-107,792.96	
		Dispositions	-875,000.00		1,018,896.15
SBD5VZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,152,000.00	-1,497,382.40	
		Dispositions	-630,000.00		750,084.30
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	980,000.00	-1,247,538.60	
		Dispositions	-1,860,000.00		2,354,898.80
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039	Acquisitions	435,000.00	-597,859.65	
		Dispositions	-435,000.00		620,205.60
C031162100	AMGEN INC COM	Acquisitions	230,000.00	-320,268.10	
		Dispositions	-230,000.00		49,645.50
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	10,312.00	-2,309,757.74	
		Dispositions	-16,392.00		3,859,412.28
		Acquisitions	4,430,000.00	-4,545,437.55	
		Dispositions	-790,000.00		817,695.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654105	ANALOG DEVICES INC COM	Acquisitions	10,400.00	-1,236,457.41	
		Dispositions	-10,400.00		1,294,949.89
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	930,000.00	-1,111,331.40	
		Dispositions	-910,000.00		1,118,653.20
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	2,005,000.00	-2,775,153.25	
		Dispositions	-970,000.00		1,292,299.65
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,350,000.00	-1,743,674.25	
		Dispositions	-515,000.00		676,641.80
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	930,000.00	-1,048,072.80	
		Dispositions	-1,820,000.00		2,134,324.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,249,000.00	-1,425,542.54	
		Dispositions	-1,450,000.00		1,721,342.55
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	300,000.00	-352,404.00	
		Dispositions	-8,725,000.00		10,767,945.75
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,775,000.00	-4,516,748.70	
		Dispositions	-1,605,000.00		1,734,466.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,328,000.00	-4,085,325.44	
		Dispositions	-7,565,000.00		9,260,272.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	375,000.00	-446,377.50	
		Dispositions	-375,000.00		444,888.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	5,749,000.00	-6,414,235.73	
		Dispositions	-945,000.00		1,129,986.15
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,365,000.00	-2,631,220.45	
		Dispositions	-660,000.00		788,272.95
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	1,160,000.00	-1,170,358.80	
		Dispositions	-595,000.00		637,060.55
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	284,000.00	-319,928.28	
		Dispositions	-190,000.00		215,566.40
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	250,000.00	-290,167.50	
		Dispositions	-210,000.00		244,843.20
C036752103	ANTHEM INC COM				
		Acquisitions	5,930.00	-1,606,709.26	
		Dispositions	-6,310.00		1,909,129.73
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	435,000.00	-506,702.70	
		Dispositions	-870,000.00		1,054,558.95
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Acquisitions	3,185,000.00	-3,185,591.40	
		Dispositions	-485,000.00		509,395.50
CG0403H108	AON PLC				
		Dispositions	-1,800.00		319,674.40
		Free Receipt	1,800.00	277,250.09	
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	540,000.00	-538,765.70	
		Dispositions	-1,350,000.00		1,114,086.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	315,000.00	-321,158.25	
		Dispositions	-1,850,000.00		1,590,314.65
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	260,000.00	-280,584.20	
		Dispositions	-260,000.00		182,117.00
C03748R747	APARTMENT COM USD0.01 CLA(POST RE)				
		Acquisitions	98,000.00	-496,866.54	
		Dispositions	-103,007.23		516,935.95

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Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,007.23	161,395.20	
C03750L109	APARTMENT INCOME REIT CORP COM	Dispositions	-5,007.00		191,847.16
		Free Receipt	5,007.00	78,168.46	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	575,000.00	-573,357.75	
		Dispositions	-575,000.00		687,225.70
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	Acquisitions	200,000.00	-237,906.00	
		Dispositions	-134,000.00		156,785.36
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG	Acquisitions	1,565,000.00	-1,549,687.45	
		Dispositions	-270,000.00		272,216.70
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	7,635,000.00	-7,937,588.65	
		Dispositions	-735,000.00		723,306.15
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	964,000.00	-1,142,844.76	
		Dispositions	-2,045,000.00		2,459,894.55
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	500,000.00	-635,570.00	
		Dispositions	-2,315,000.00		2,654,918.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	2,720,000.00	-3,784,633.80	
		Dispositions	-1,120,000.00		1,507,439.95
C037833100	APPLE INC COM STK	Acquisitions	19,380.00	-4,733,244.04	
		Dispositions	-6,490.00		1,696,260.45
		Free Receipt	120,780.00		
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	900,000.00	-1,007,089.80	
		Dispositions	-467,000.00		518,558.17
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Acquisitions	2,310,000.00	-2,303,624.40	
		Dispositions	-325,000.00		321,028.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	1,000,000.00	-995,330.00	
		Dispositions	-150,000.00		158,656.50
C038222105	APPLIED MATERIALS INC COM	Acquisitions	33,689.00	-2,031,653.64	
		Dispositions	-68,889.00		3,991,373.78
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	Acquisitions	1,255,000.00	-1,255,000.00	
		Dispositions	-1,255,000.00		1,444,199.00
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	22,548.00	-722,015.99	
		Dispositions	-49,362.00		1,468,707.08
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	Acquisitions	400,000.00	-487,749.00	
		Dispositions	-400,000.00		527,012.00
C03966BAB7	ARCONIC ROLLED PRODUCTS CORPORATION TERM LOAN B 03-25-2027	Acquisitions	500,000.00	-497,500.00	
		Dispositions	-500,000.00		500,000.00
C042735100	ARROW ELECTR INC COM	Acquisitions	10,095.00	-669,105.93	
		Dispositions	-10,095.00		810,629.95
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	5,630.00	-131,433.15	
		Dispositions	-23,068.00		536,827.50
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	Acquisitions	230,000.00	-282,642.40	
		Dispositions	-335,000.00		406,311.45
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	1,755,000.00	-2,486,241.95	
		Dispositions	-130,000.00		206,347.70
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	6,500,000.00	-6,528,013.85	
		Dispositions	-3,695,000.00		3,762,186.80
SBMHWTS3	AT&T INC 2.75% DUE 06-01-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061	Acquisitions	1,205,000.00	-1,302,926.35	
		Dispositions	-1,205,000.00		1,280,523.60
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041	Acquisitions	5,005,000.00	-4,992,134.70	
		Dispositions	-470,000.00		462,820.80
SBMHVv76	AT&T INC 3.65% DUE 06-01-2051	Acquisitions	7,270,000.00	-7,299,273.35	
		Dispositions	-2,985,000.00		3,097,750.55
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042	Acquisitions	3,910,000.00	-3,908,690.50	
		Dispositions	-1,180,000.00		1,242,717.80
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	180,000.00	-198,705.60	
		Dispositions	-420,000.00		451,848.60
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	1,530,000.00	-1,728,580.30	
		Dispositions	-2,816,000.00		1,274,195.38
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	2,620,000.00	-3,063,278.70	
		Dispositions	-1,892,000.00		2,100,825.22
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Acquisitions	590,000.00	-669,868.30	
		Dispositions	-1,790,000.00		2,030,392.10
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049	Acquisitions	1,410,000.00	-1,623,961.05	
		Dispositions	-3,894,000.00		1,768,536.85
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	665,000.00	-787,869.40	
		Dispositions	-9,286,000.00		2,863,911.00
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039	Acquisitions	1,510,000.00	-1,784,034.95	
		Dispositions	-3,335,000.00		2,163,834.90
SBJ11ML9	AT&T INC 5.375% 10-15-2041	Acquisitions	490,000.00	-596,127.40	
		Dispositions	-490,000.00		37,720.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	295,000.00	-375,077.75	
		Dispositions	-4,845,000.00		4,243,749.97
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	225,000.00	-289,867.50	
		Dispositions	-225,000.00		18,699.75
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	735,000.00	-963,298.35	
		Dispositions	-985,000.00		1,381,155.20
C00206R102	AT&T INC COM	Acquisitions	84,911.00	-3,068,696.30	
		Dispositions	-166,407.00		5,338,695.47
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	300,000.00	-343,587.00	
		Dispositions	-40,000.00		45,316.40
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043	Acquisitions	4,305,000.00	-4,245,851.85	
		Dispositions	-330,000.00		328,567.80
SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	Acquisitions	290,000.00	-341,408.30	
		Dispositions	-290,000.00		364,469.10
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	630,000.00	-830,264.40	
		Dispositions	-1,175,000.00		1,486,767.62
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046	Acquisitions	430,000.00	-533,221.50	
		Dispositions	-11,584,000.00		874,707.84
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	31,935.00	-1,341,632.75	
		Dispositions	-86,335.00		2,532,853.37
C052769106	AUTODESK INC COM	Acquisitions	4,900.00	-919,326.33	
		Dispositions	-4,900.00		1,300,109.39
C053015103	AUTOMATIC DATA PROCESSING INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,100.00	-5,740,381.17	
		Dispositions	-11,800.00		1,720,634.82
C05329W102	AUTONATION INC COM				
		Acquisitions	2,905.00	-128,564.37	
		Dispositions	-12,172.00		684,095.08
C053332102	AUTOZONE INC COM				
		Acquisitions	341.00	-397,592.11	
		Dispositions	-935.00		998,905.01
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047				
		Acquisitions	185,000.00	-202,898.75	
		Dispositions	-475,000.00		569,881.25
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030				
		Acquisitions	1,560,000.00	-1,610,173.50	
		Dispositions	-625,000.00		660,718.75
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	1,300.00	-156,062.62	
		Dispositions	-1,300.00		155,056.80
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,521.00	-432,317.17	
		Dispositions	-16,121.00		778,562.40
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Acquisitions	1,445,000.00	-1,445,000.00	
		Dispositions	-1,445,000.00		1,493,712.25
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	355,000.00	-350,562.50	
		Dispositions	-3,465,000.00		3,633,518.10
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	805,000.00	-881,112.00	
		Dispositions	-985,000.00		1,028,312.85
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,615,000.00	-1,803,049.10	
		Dispositions	-1,116,000.00		1,198,481.22
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Acquisitions	1,430,000.00	-1,463,364.80	
		Dispositions	-1,430,000.00		1,716,837.35

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SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	1,110,000.00	-1,161,285.40	
		Dispositions	-756,000.00		898,211.63
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	955,000.00	-970,610.70	
		Dispositions	-265,000.00		264,403.75
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	1,755,000.00	-1,755,000.00	
		Dispositions	-165,000.00		168,336.30
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	270,000.00	-297,395.30	
		Dispositions	-1,050,000.00		1,044,918.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	5,210,000.00	-5,216,541.70	
		Dispositions	-640,000.00		666,662.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Acquisitions	12,640,000.00	-14,125,580.85	
		Dispositions	-2,700,000.00		3,365,819.35
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG	Acquisitions	920,000.00	-1,090,130.10	
		Dispositions	-3,245,000.00		3,838,656.68
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Acquisitions	1,275,000.00	-1,633,485.50	
		Dispositions	-3,975,000.00		5,007,704.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	835,000.00	-1,129,135.50	
		Dispositions	-888,000.00		1,207,016.27
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	210,000.00	-276,040.80	
		Dispositions	-240,000.00		346,154.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	235,000.00	-298,374.80	
		Dispositions	-435,000.00		557,180.40
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				

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Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,135,000.00	-2,135,000.00	
		Dispositions	-2,135,000.00		2,125,024.00
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	210,000.00	-255,028.20	
		Dispositions	-1,900,000.00		2,241,845.20
SBMWZQF3	BANK AMER CORP FLTG RT 1.898% DUE 07-23-2031				
		Acquisitions	2,680,000.00	-2,683,217.75	
		Dispositions	-1,155,000.00		1,179,216.15
C06051GJB6	BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031				
		Acquisitions	7,410,000.00	-7,410,000.00	
		Dispositions	-7,410,000.00		7,800,874.60
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	173,847.00	-6,549,276.71	
		Dispositions	-108,473.00		4,186,884.26
C060505104	BANK OF AMERICA CORP				
		Acquisitions	10,945.00	-265,254.19	
		Dispositions	-10,945.00		265,868.74
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	13,760,000.00	-14,113,131.10	
		Dispositions	-315,000.00		328,683.60
SBMT6SN1	BARCLAYS PLC 3.564% DUE 09-23-2035				
		Acquisitions	2,950,000.00	-2,949,078.40	
		Dispositions	-2,720,000.00		2,819,160.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	1,570,000.00	-2,034,796.70	
		Dispositions	-865,000.00		1,085,794.90
SBL57W95	BARCLAYS PLC FIXED 2.645% DUE 06-24-2031				
		Acquisitions	870,000.00	-864,397.20	
		Dispositions	-870,000.00		898,762.20
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,200.00	-275,384.92	
		Dispositions	-3,200.00		275,516.46
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-990,000.00		1,235,044.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	1,855,000.00	-2,355,574.20	
		Dispositions	-1,425,000.00		1,804,860.60
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	957,000.00	-1,189,093.38	
		Dispositions	-1,620,000.00		2,099,185.05
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	2,440,000.00	-2,498,398.60	
		Dispositions	-290,000.00		340,346.90
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030	Acquisitions	470,000.00	-469,530.00	
		Dispositions	-470,000.00		450,678.30
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	780,000.00	-995,889.20	
		Dispositions	-260,000.00		338,304.20
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	780,000.00	-984,473.10	
		Dispositions	-1,775,000.00		2,146,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B	Acquisitions	23,694.00	-4,465,726.01	
		Dispositions	-24,745.00		4,571,731.09
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01	Acquisitions	10,509.00	-513,496.58	
		Dispositions	-25,809.00		935,444.44
C086516101	BEST BUY INC COM STK	Acquisitions	33,484.00	-2,616,101.48	
		Dispositions	-28,484.00		2,657,493.41
C090572207	BIO RAD LABS INC CL A	Acquisitions	279.00	-139,419.33	
		Dispositions	-279.00		147,052.79
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	12,767.00	-3,784,489.23	
		Dispositions	-22,357.00		6,299,074.85
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,806,645.60	
		Dispositions	-690,000.00		693,139.20
SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036				
		Acquisitions	640,000.00	-893,299.20	
		Dispositions	-640,000.00		952,759.30
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	245,000.00	-278,266.10	
		Dispositions	-1,135,000.00		1,327,227.55
SBL1J5Y1	BLACKROCK INC 2.4% DUE 04-30-2030				
		Acquisitions	965,000.00	-964,228.00	
		Dispositions	-965,000.00		1,011,841.10
C093671105	BLOCK H & R INC COM				
		Acquisitions	15,041.00	-259,790.50	
		Dispositions	-15,041.00		216,604.15
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	905,000.00	-902,341.90	
		Dispositions	-1,820,000.00		1,836,401.95
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	7,080,000.00	-7,917,620.80	
		Dispositions	-2,675,000.00		3,215,078.55
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	495,000.00	-468,359.10	
		Dispositions	-3,030,000.00		2,914,044.10
SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030				
		Acquisitions	2,590,000.00	-2,948,385.30	
		Dispositions	-1,300,000.00		1,562,561.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	2,665,000.00	-2,746,721.50	
		Dispositions	-480,000.00		573,537.60
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	11,690,000.00	-12,719,870.15	
		Dispositions	-6,040,000.00		7,516,647.20
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,374.00	-2,170,220.38	
		Dispositions	-2,126.00		3,757,635.28

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C099724106	BORG WARNER INC COM	Acquisitions	4,500.00	-156,623.09	
		Dispositions	-15,900.00		548,559.00
SBLB65N1	BP CAP MKTS AMER 1.749% DUE 08-10-2030	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		754,312.95
SBHNZLH4	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Acquisitions	24,000.00	-25,244.40	
		Dispositions	-1,009,000.00		1,057,563.17
SBH4K3S3	BP CAP MKTS AMER INC 3.119% 05-04-2026	Acquisitions	224,000.00	-237,646.08	
		Dispositions	-224,000.00		237,471.36
SBJ68679	BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026	Acquisitions	14,000.00	-15,039.50	
		Dispositions	-14,000.00		15,068.34
C10922N103	BRIGHTHOUSE FINL INC COM	Acquisitions	51,470.00	-1,733,653.90	
		Dispositions	-53,621.00		1,614,685.27
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-370,970.25	
		Dispositions	-560,000.00		751,189.60
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	160,797.00	-9,939,456.05	
		Dispositions	-97,597.00		5,761,259.25
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	28,840.00	-352,972.38	
		Dispositions	-28,840.00		353,570.58
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	197,000.00	-226,055.53	
		Dispositions	-500,000.00		594,075.00
C11135F101	BROADCOM INC COM	Acquisitions	9,580.00	-3,316,739.96	
		Dispositions	-11,170.00		2,981,969.22
C117043109	BRUNSWICK CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,489.00	-918,777.38	
		Dispositions	-15,489.00		953,868.97
C101121101	BSTN PPTYS INC				
		Acquisitions	27,631.00	-2,361,784.63	
		Dispositions	-27,631.00		2,363,714.50
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049				
		Acquisitions	125,000.00	-142,497.50	
		Dispositions	-330,000.00		434,692.50
C12008R107	BUILDERS FIRSTSOURCE INC COM STK				
		Acquisitions	5,826.00	-177,426.13	
		Dispositions	-5,826.00		187,272.63
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045				
		Acquisitions	540,000.00	-683,089.20	
		Dispositions	-720,000.00		873,023.40
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051				
		Acquisitions	1,990,000.00	-1,999,428.20	
		Dispositions	-490,000.00		491,935.50
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048				
		Acquisitions	560,000.00	-666,022.40	
		Dispositions	-998,000.00		1,257,381.50
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .08% FROM 04-24-2020 TO 04-27-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-22-2020 TO 12-23-2020				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-10-2020 TO 12-11-2020				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-14-2020 TO 12-15-2020				
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-24-2020 TO 12-28-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .1% FROM 03-18-2020 TO 03-19-2020	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-12-2020 TO 11-13-2020	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-11-2020 TO 12-14-2020	Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-15-2020 TO 12-16-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-16-2020 TO 12-17-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-17-2020 TO 12-18-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-18-2020 TO 12-21-2020	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-21-2020 TO 12-22-2020	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-03-2020 TO 11-04-2020	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-10-2020 TO 11-12-2020	Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-04-2020 TO 09-08-2020	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2020 TO 11-10-2020				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-16-2020 TO 11-17-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-04-2020 TO 11-05-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-05-2020 TO 11-06-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-06-2020 TO 11-09-2020				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 12-23-2020 TO 12-24-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-28-2020 TO 12-29-2020				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-30-2020 TO 12-31-2020				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 08-03-2020 TO 08-04-2020				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-29-2020 TO 12-30-2020				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	145,024.00	-2,800,951.14	
		Dispositions	-145,024.00		2,676,221.19
S9K5HHPU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K57Q9U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6832U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1XT1U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,992.00
S9K1TN8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65W7U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,745.00
S9K5KZZU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6AQMU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,200.00
S9K67NWU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74PSU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23LUU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K64LMU	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CPYU	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020				

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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		2,283.75
S9K5TX3U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,600.00
S9K6X09U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AVSU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYNU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D72U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GK7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6PLMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6KZZU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00
S9K7778U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K26T3U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K25DLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,910.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K2ABTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NLFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,412.50
S9K29RFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9K1LQ2U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,080.00
S9K1QXUU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9K5ES9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5479U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6WGMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K6HL5U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PBLU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,025.00
S9K1VK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1TBGU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,552.00
S9K1SEWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,938.00
S9K62LJU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VGLU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX1U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6QS6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DZ8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DLBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00
S9K7UUTU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28TQU	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6AVBU	CALL SWO_CD X BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,750.00
S9K2AV4U	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,198.00
S9K2LKJU	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,438.00
S9K2KETU	CALL SWO_CD X BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9K2LQGU	CALL SWO_CD X BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,110.00
S9K4XMZU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,730.00
S9K5368U	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,250.00
S9K51NFU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,900.00
S9K5DF4U	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,965.00
S9K5GRRU	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,160.00
S9K5JAUU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,914.00
S9K5NBMU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				

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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		5,096.00
S9K5PCEU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,669.00
S9K6JA6U	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9K5VLZU	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,841.00
S9K6395U	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,305.00
S9K4VLQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,786.76
S9K4WEQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,305.65
S9K5DB8U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,411.70
S9K5EL5U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,011.94
S9K6PYLU	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9C0				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,415.68
S9K6HK9U	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175429F7				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,661.98
S9K62KEU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,459.07

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K64LPU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,574.92
S9K5HRLU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31752W9B2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,941.47
S9K5BLNU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31754AS43	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,133.54
S9K5WP3U	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175879A3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,346.52
S9K63LBU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175889Q6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,666.07
S9K23JZU	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,700.00
S9K2KGHU	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,184.00
S9K4VAXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		5,018.00
S9K53HXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9K4U15U	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,860.00
S9K5WW4U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9K5WX8U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				

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		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,697.50
S9K62WHU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9K5HGRU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,816.00
S9K5LA7U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,220.00
S9K63MZU	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,930.00
S9K4VWXU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529E9				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,045.23
S9K4XTFU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,238.99
S9K6MHPU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,738.79
S9K6MHSU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,821.59
S9K6MS6U	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,688.47
S9K6CXXU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 317558AS3				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,770.24
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175DA464				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,445.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K65G3U	CALL SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175749T0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,488.50
S9K5JAMU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,312.80
S9K5NCPU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,102.58
S9K5F16U	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175539V9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,660.18
S9K5TLUU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175879H8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,533.67
S9K6KB8U	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,885.00
S9K59SQU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 317554FA6	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,739.86
S9K53JFU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175575A0	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,317.49
S9K22XYU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,246.00
S9K22FJU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		2,560.00
S9K26EFU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,180.00
S9K25BHU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,468.00
S9K4VSQU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9K59UCU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,536.00
S9K5CHGU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,510.00
S9K5QAJU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,900.00
S9K5VHNU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,754.00
S9K6SBMU	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		5,250.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CKFU	CALL SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175129E3				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,762.55
S9K6D91U	CALL SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175469A9				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,949.39
S9K62LDU	CALL SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175429G5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,518.67
S9K5AULU	CALL SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175779H9				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,642.68

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K24QJU	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,500.00
S9K2LRUU	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,760.00
S9K66S7U	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,955.00
S9K68FJU	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		4,550.00
S9K6AA1U	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,000.00
S9K6P23U	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9D8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		7,398.09
S9K6BUUU	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 317554AD5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,428.35
S9K5347U	CALL SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175AB9A1	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,289.46
S9K5VGQU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 31754F8A0	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,364.80
S9K5JANU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175549G0	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,286.62
S9K52SWU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175589V8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		8,881.09
S9K2AABU	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560				

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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
S9K2ME0U	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,615.00
S9K2KJNU	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,806.00
S9K57N4U	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K6MHTU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,223.75
S9K5SXVU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,045.00
S9K5W86U	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,950.00
S9K69ZSU	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		950.00
S9K65X4U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		4,255.00
S9K6CWWU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,400.00
S9K6EALU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,670.00
S9K6PZBU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,320.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7149U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,380.00
S9K6Q15U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,050.00
S9K4TC2U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,242.11
S9K4UR6U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,769.75
S9K6Q11U	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		6,679.16
S9K79WBU	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,119.35
S9K63GVU	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,751.04
S9K6412U	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,401.76
S9K61WJU	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175259H8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,223.84
S9K5KF1U	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 31754FDA4	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,343.50
S9K29MEU	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		4,664.00
S9K26Q1U	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715				

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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		3,820.00
S9K2LWHU	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,580.00
S9K64T3U	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,762.50
S9K6VBAU	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,249.00
C133131102	CAMDEN PPTY TR SH BEN INT	Acquisitions	8,200.00	-867,754.88	
		Dispositions	-17,200.00		1,563,247.29
SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG	Acquisitions	1,750,000.00	-1,764,657.10	
		Dispositions	-995,000.00		1,030,877.40
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048	Acquisitions	265,000.00	-343,100.80	
		Dispositions	-310,000.00		417,433.60
C134429109	CAMPBELL SOUP CO COM	Acquisitions	6,057.00	-294,645.45	
		Dispositions	-6,057.00		292,504.96
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Acquisitions	910,000.00	-1,129,376.65	
		Dispositions	-96,000.00		112,704.84
SBLK24D3	CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030	Acquisitions	425,000.00	-424,158.50	
		Dispositions	-425,000.00		422,938.75
C14040H105	CAPITAL ONE FINL CORP COM	Acquisitions	5,919.00	-358,943.94	
		Dispositions	-12,386.00		682,115.90
C14149Y108	CARDINAL HLTH INC	Acquisitions	78,413.00	-3,918,937.30	
		Dispositions	-69,883.00		3,553,515.39

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C142339100	CARLISLE COMPANIES INC COM	Acquisitions	3,615.00	-441,501.56	
		Dispositions	-11,780.00		1,649,152.19
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040	Acquisitions	5,880,000.00	-5,846,113.00	
		Dispositions	-1,205,000.00		1,018,068.65
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Acquisitions	7,952.00	-238,150.81	
		Dispositions	-7,952.00		232,988.44
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	Acquisitions	3,575,000.00	-3,617,867.75	
		Dispositions	-530,000.00		622,486.95
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	21,500.00	-1,890,326.68	
		Dispositions	-16,300.00		1,509,957.88
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	13,100.00	-823,685.71	
		Dispositions	-57,219.00		2,668,801.72
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	270,000.00	-299,498.10	
		Dispositions	-355,000.00		399,609.30
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	10,348,000.00	-10,348,000.00	
		Dispositions	-9,030,000.00		9,030,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	721,000.00	-721,000.00	
		Dispositions	-281,000.00		281,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,058,000.00	-3,058,000.00	
		Dispositions	-2,886,000.00		2,886,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	518,000.00	-518,000.00	
		Dispositions	-149,000.00		149,000.00
S9D79JUJ	CCP RECEIVABLE FROM CSFB NEW YORK				

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		Acquisitions	287,000.00	-287,000.00	
		Dispositions	-287,000.00		287,000.00
C12508E101	CDK GLOBAL INC COM				
		Acquisitions	2,311.00	-107,064.95	
		Dispositions	-2,311.00		103,674.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	220,000.00	-268,285.60	
		Dispositions	-1,675,000.00		1,493,771.74
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	4,300.00	-298,071.66	
		Dispositions	-4,300.00		506,695.04
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	210,000.00	-245,595.00	
		Dispositions	-2,773,000.00		2,079,643.00
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	240,000.00	-303,247.20	
		Dispositions	-630,000.00		352,800.00
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	95,000.00	-94,809.05	
		Dispositions	-90,000.00		99,808.70
C156700106	CENTURYLINK INC COM				
		Acquisitions	68,800.00	-909,059.25	
		Dispositions	-162,100.00		1,596,698.71
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	4,100.00	-149,650.08	
		Dispositions	-4,100.00		156,024.98
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	705,000.00	-814,044.20	
		Dispositions	-2,780,000.00		3,023,136.75
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	820,000.00	-944,886.00	
		Dispositions	-2,335,000.00		2,713,264.55
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	305,000.00	-399,937.35	
		Dispositions	-640,000.00		884,252.05

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,585,000.00	-2,110,484.10	
		Dispositions	-805,000.00		1,099,526.20
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	165,000.00	-235,461.60	
		Dispositions	-185,000.00		272,046.30
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,805,000.00	-3,260,272.20	
		Dispositions	-1,472,000.00		1,750,078.73
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG	Acquisitions	1,540,000.00	-1,565,273.65	
		Dispositions	-1,540,000.00		1,599,094.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	3,630,000.00	-3,953,357.95	
		Dispositions	-7,020,000.00		7,267,441.80
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	2,045,000.00	-2,482,769.75	
		Dispositions	-3,215,000.00		3,919,731.35
C163851108	CHEMOURS CO COM	Acquisitions	6,185.00	-99,426.59	
		Dispositions	-6,185.00		132,801.20
C166764100	CHEVRON CORP COM	Acquisitions	43,100.00	-3,834,401.23	
		Dispositions	-60,138.00		5,265,115.75
SBLB4P80	CHEVRON CORP NEW 2.978% DUE 05-11-2040	Acquisitions	520,000.00	-547,853.65	
		Dispositions	-245,000.00		279,111.35
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	2,370,000.00	-2,400,851.70	
		Dispositions	-1,345,000.00		1,481,442.90
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	970.00	-834,479.50	
		Dispositions	-970.00		649,836.23
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-697,529.40	
		Dispositions	-290,000.00		410,553.00
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO				
		Acquisitions	230,000.00	-288,295.50	
		Dispositions	-190,000.00		241,830.10
C125523100	CIGNA CORP NEW COM				
		Acquisitions	10,557.00	-2,049,741.99	
		Dispositions	-10,557.00		2,059,991.20
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028				
		Acquisitions	2,455,000.00	-2,798,787.10	
		Dispositions	-2,455,000.00		2,759,963.90
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	725,000.00	-915,107.10	
		Dispositions	-625,000.00		816,241.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,900,000.00	-2,401,522.50	
		Dispositions	-1,065,000.00		1,383,118.80
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	2,255,000.00	-2,305,969.65	
		Dispositions	-1,465,000.00		1,566,237.90
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	1,015,000.00	-1,511,643.85	
		Dispositions	-1,670,000.00		2,554,271.10
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	67,844.00	-2,806,306.47	
		Dispositions	-45,144.00		2,055,432.67
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	1,640,000.00	-1,655,565.75	
		Dispositions	-1,640,000.00		1,689,783.75
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031				
		Acquisitions	3,251,000.00	-3,251,000.00	
		Dispositions	-3,251,000.00		3,744,545.78
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,010,000.00	-1,204,277.35	
		Dispositions	-4,400,000.00		5,756,711.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	4,405,000.00	-6,062,308.05	
		Dispositions	-480,000.00		692,832.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	400,000.00	-608,956.00	
		Dispositions	-400,000.00		649,108.00
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	124,390.00	-5,986,225.62	
		Dispositions	-224,217.00		13,072,900.74
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	3,450,000.00	-3,520,136.50	
		Dispositions	-725,000.00		786,639.50
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	930,000.00	-1,068,525.85	
		Dispositions	-280,000.00		325,886.40
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	Acquisitions	735,000.00	-812,807.10	
		Dispositions	-1,520,000.00		1,499,805.00
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	13,529.00	-337,381.06	
		Dispositions	-128,323.00		3,769,558.78
C177376100	CITRIX SYS INC COM	Acquisitions	35,715.00	-5,005,795.99	
		Dispositions	-30,815.00		4,265,939.40
C125896100	CMS ENERGY CORP COM	Acquisitions	2,477.00	-144,817.61	
		Dispositions	-2,477.00		144,649.94
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	2,500,000.00	-2,498,400.00	
		Dispositions	-1,200,000.00		1,207,078.80
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060	Acquisitions	1,095,000.00	-1,094,189.70	
		Dispositions	-1,095,000.00		1,131,270.80
SBL63CG9	COCA COLA CO 3.45% DUE 03-25-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-523,241.25	
		Dispositions	-525,000.00		607,362.00
C191216100	COCA COLA CO COM				
		Acquisitions	108,093.00	-5,506,351.07	
		Dispositions	-54,693.00		2,553,532.79
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	2,320,000.00	-2,313,782.80	
		Dispositions	-1,020,000.00		1,063,646.55
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	135,000.00	-168,781.95	
		Dispositions	-135,000.00		184,563.90
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	12,776.00	-866,684.19	
		Dispositions	-15,842.00		1,137,322.17
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	2,170,000.00	-2,896,107.50	
		Dispositions	-5,135,000.00		6,960,906.30
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031				
		Acquisitions	1,900,000.00	-1,893,597.00	
		Dispositions	-1,900,000.00		1,890,739.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	6,905,000.00	-7,000,316.70	
		Dispositions	-585,000.00		581,665.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	560,000.00	-562,583.70	
		Dispositions	-560,000.00		579,045.60
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040				
		Acquisitions	5,975,000.00	-6,767,225.15	
		Dispositions	-1,150,000.00		1,402,269.75
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	1,385,000.00	-1,726,653.30	
		Dispositions	-1,520,000.00		1,846,733.20
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	755,000.00	-933,655.45	
		Dispositions	-755,000.00		965,756.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	1,010,000.00	-1,269,570.00	
		Dispositions	-1,010,000.00		1,265,033.25
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	2,275,000.00	-2,869,742.95	
		Dispositions	-1,370,000.00		1,770,684.00
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	415,000.00	-540,180.60	
		Dispositions	-415,000.00		565,740.45
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	610,000.00	-834,506.70	
		Dispositions	-3,615,000.00		5,195,406.30
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038	Acquisitions	220,000.00	-346,869.60	
		Dispositions	-795,000.00		1,225,734.90
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Acquisitions	2,622,000.00	-2,662,034.76	
		Dispositions	-2,622,000.00		2,925,005.20
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	2,370,000.00	-2,842,458.80	
		Dispositions	-1,375,000.00		1,555,384.60
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	335,000.00	-408,247.75	
		Dispositions	-2,360,000.00		2,887,846.95
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	195,000.00	-294,785.40	
		Dispositions	-485,000.00		771,668.95
C200340107	COMERICA INC COM	Acquisitions	50,856.00	-2,302,175.48	
		Dispositions	-54,991.00		2,759,809.25
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	320,000.00	-419,030.40	
		Dispositions	-270,000.00		332,567.10
SBMDH120	CONCHO RES INC 4.85% DUE 08-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	562,000.00	-606,319.32	
		Dispositions	-980,000.00		1,181,892.60
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047	Acquisitions	217,000.00	-243,460.60	
		Dispositions	-1,060,000.00		865,018.40
SBMGMCT6	CONCHO RES INC FIXED 2.4% DUE 02-15-2031	Acquisitions	570,000.00	-568,637.70	
		Dispositions	-570,000.00		569,737.80
C20826FAC0	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	Acquisitions	350,000.00	-412,177.50	
		Dispositions	-965,000.00		1,156,987.90
C20825C104	CONOCOPHILLIPS COM	Acquisitions	56,519.00	-2,025,598.38	
		Dispositions	-125,072.00		5,058,207.33
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	Acquisitions	550,000.00	-815,684.25	
		Dispositions	-485,000.00		685,219.35
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046	Acquisitions	415,000.00	-486,313.60	
		Dispositions	-285,000.00		329,383.05
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047	Acquisitions	545,000.00	-624,744.40	
		Dispositions	-705,000.00		789,891.75
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058	Acquisitions	425,000.00	-507,199.25	
		Dispositions	-425,000.00		557,791.25
C209115104	CONS EDISON INC COM	Acquisitions	818.00	-72,957.83	
		Dispositions	-818.00		64,826.34
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048	Acquisitions	250,000.00	-229,545.00	
		Dispositions	-250,000.00		301,152.50
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048	Acquisitions	495,000.00	-645,821.55	
		Dispositions	-495,000.00		631,042.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	Acquisitions	565,000.00	-560,965.90	
		Dispositions	-565,000.00		570,853.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	1,190,000.00	-1,179,873.10	
		Dispositions	-446,000.00		415,234.92
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	350,000.00	-196,000.00	
		Dispositions	-350,000.00		276,500.00
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	1,200,000.00	-1,252,935.70	
		Dispositions	-3,069,000.00		1,860,910.00
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	315,000.00	-434,961.45	
		Dispositions	-315,000.00		454,961.90
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,201,000.00	-1,716,613.99	
		Dispositions	-885,000.00		1,276,073.65
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	300,000.00	-406,257.00	
		Dispositions	-1,715,000.00		2,364,871.67
C21871D103	CORELOGIC INC-W/I COM STK	Acquisitions	10,209.00	-367,985.05	
		Dispositions	-10,209.00		690,233.96
C22002T108	CORP OFFICE PPTYS TR COM	Acquisitions	7,353.00	-167,931.64	
		Dispositions	-53,314.00		1,307,668.79
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	5,075,000.00	-5,061,991.24	
		Dispositions	-805,000.00		831,122.25
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	9,870.00	-3,036,452.34	
		Dispositions	-9,870.00		3,067,373.67
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-998,290.00	
		Dispositions	-1,000,000.00		1,052,030.00
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045				
		Acquisitions	2,065,000.00	-2,735,700.20	
		Dispositions	-2,330,000.00		3,025,302.42
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG				
		Acquisitions	199,000.00	-201,003.08	
		Dispositions	-100,000.00		119,241.00
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	810,000.00	-939,652.45	
		Dispositions	-810,000.00		912,934.30
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	660,000.00	-705,909.60	
		Dispositions	-660,000.00		784,625.20
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	235,000.00	-294,964.95	
		Dispositions	-235,000.00		313,797.85
C126408HN6	CSX CORP 4.75% DUE 11-15-2048				
		Acquisitions	259,000.00	-322,875.27	
		Dispositions	-546,000.00		705,636.60
C231021106	CUMMINS INC				
		Acquisitions	27,142.00	-5,859,832.09	
		Dispositions	-3,142.00		623,363.29
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030				
		Acquisitions	1,960,000.00	-1,944,397.50	
		Dispositions	-1,960,000.00		1,916,502.00
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	2,050,000.00	-1,990,965.30	
		Dispositions	-240,000.00		231,187.20
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028				
		Acquisitions	820,000.00	-907,444.80	
		Dispositions	-1,147,000.00		1,313,075.29
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	3,860,000.00	-4,618,363.25	
		Dispositions	-2,876,000.00		3,523,730.66

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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	6,677,000.00	-8,145,093.58	
		Dispositions	-8,260,000.00		10,129,369.38
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,350,000.00	-1,688,723.18	
		Dispositions	-4,330,000.00		5,741,398.52
C126650100	CVS HEALTH CORP COM	Acquisitions	20,979.00	-1,299,897.77	
		Dispositions	-20,979.00		1,321,618.93
SBMBLBF7	D R HORTON INC 2.6% DUE 10-15-2025	Acquisitions	600,000.00	-599,310.00	
		Dispositions	-600,000.00		619,146.00
C23331A109	D R HORTON INC COM	Acquisitions	27,509.00	-1,614,377.57	
		Dispositions	-38,658.00		1,563,682.16
C235851102	DANAHER CORP COM	Acquisitions	1,441.00	-285,772.83	
		Dispositions	-1,441.00		300,117.63
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	25,610.00	-747,025.51	
		Dispositions	-25,610.00		779,455.49
C23918K108	DAVITA INC COM	Acquisitions	7,999.00	-671,565.36	
		Dispositions	-7,999.00		688,529.75
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	2,905.00	-494,826.73	
		Dispositions	-12,707.00		2,155,858.11
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050	Acquisitions	1,683,000.00	-1,728,751.34	
		Dispositions	-365,000.00		449,826.70
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030	Acquisitions	355,000.00	-354,811.85	
		Dispositions	-355,000.00		354,055.70
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,914.00	-840,239.61	
		Dispositions	-25,914.00		695,985.59
C24736CBM5	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO				
		Acquisitions	700,000.00	-679,000.00	
		Dispositions	-3,500.00		3,500.00
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	2,900.00	-141,042.91	
		Dispositions	-12,300.00		410,457.47
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	104,702.00	-2,367,782.57	
		Dispositions	-145,602.00		1,414,283.36
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,716,000.00	-1,697,966.62	
		Dispositions	-2,150,000.00		1,905,373.85
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	4,000.00	-139,846.27	
		Dispositions	-4,000.00		143,888.25
C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030				
		Acquisitions	2,555,000.00	-2,555,000.00	
		Dispositions	-515,000.00		567,725.70
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042				
		Acquisitions	415,000.00	-399,752.90	
		Dispositions	-415,000.00		458,836.45
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	460,000.00	-518,075.00	
		Dispositions	-460,000.00		513,199.00
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	195,000.00	-212,035.20	
		Dispositions	-195,000.00		237,209.70
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	1,530,000.00	-1,563,266.40	
		Dispositions	-275,000.00		340,560.00
SBJJJT81	DISNEY WALT CO 2% DUE 09-01-2029				
		Acquisitions	905,000.00	-800,815.40	
		Dispositions	-7,420,000.00		7,242,645.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	3,355,000.00	-3,333,856.00	
		Dispositions	-3,210,000.00		3,036,439.68
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	585,000.00	-599,022.45	
		Dispositions	-585,000.00		610,201.80
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	4,430,000.00	-4,967,454.50	
		Dispositions	-1,900,000.00		2,189,009.00
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	9,630,000.00	-10,699,316.20	
		Dispositions	-1,720,000.00		2,022,486.00
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Acquisitions	2,795,000.00	-2,868,342.40	
		Dispositions	-1,560,000.00		1,886,975.65
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	5,965,000.00	-7,266,871.70	
		Dispositions	-1,265,000.00		1,677,156.25
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	505,000.00	-752,040.95	
		Dispositions	-505,000.00		756,939.45
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	600,000.00	-926,184.00	
		Dispositions	-910,000.00		1,394,900.00
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Acquisitions	1,045,000.00	-1,044,299.85	
		Dispositions	-1,045,000.00		1,169,875.10
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	36,466.00	-6,523,169.07	
		Dispositions	-36,466.00		7,171,181.86
C256746108	DOLLAR TREE INC COM STK	Acquisitions	11,200.00	-1,049,372.17	
		Dispositions	-11,200.00		1,224,525.38
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,106,000.00	-1,106,000.00	
		Dispositions	-1,106,000.00		1,106,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	39,275,000.00	-39,275,000.00	
		Dispositions	-38,835,000.00		38,835,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-1,030,000.00		1,030,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	1,740,000.00	-1,740,000.00	
		Dispositions	-1,740,000.00		1,740,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-3,168,000.00		3,168,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD	Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	12,874,000.00	-12,874,000.00	
		Dispositions	-12,874,000.00		12,874,000.00
C25754A201	DOMINOS PIZZA INC COM	Acquisitions	3,190.00	-1,280,344.28	
		Dispositions	-3,190.00		1,280,581.75
C25960P109	DOUGLAS EMMETT INC COM REIT	Acquisitions	21,377.00	-785,709.22	
		Dispositions	-40,384.00		1,114,992.22
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050	Acquisitions	1,080,000.00	-1,072,008.00	
		Dispositions	-425,000.00		454,945.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049	Acquisitions	1,107,000.00	-1,326,569.17	
		Dispositions	-1,107,000.00		1,377,530.97

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	550,000.00	-673,238.50	
		Dispositions	-1,180,000.00		1,451,385.70
C26210C104	DROPBOX INC CL A CL A	Acquisitions	26,900.00	-491,984.40	
		Dispositions	-26,900.00		563,978.81
SBLP53Y1	DTE ELEC CO 2.25% DUE 03-01-2030	Acquisitions	1,035,000.00	-1,033,799.40	
		Dispositions	-1,035,000.00		1,053,972.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	505,000.00	-515,665.60	
		Dispositions	-505,000.00		548,303.75
SBYZ5Y05	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	185,000.00	-211,847.20	
		Dispositions	-185,000.00		218,570.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	180,000.00	-222,103.20	
		Dispositions	-830,000.00		1,009,034.50
SBKfV9W2	DUKE ENERGY 3.2% DUE 08-15-2049	Acquisitions	1,340,000.00	-1,403,707.20	
		Dispositions	-323,000.00		354,351.22
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	290,000.00	-408,908.70	
		Dispositions	-290,000.00		414,476.70
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	710,000.00	-841,038.30	
		Dispositions	-430,000.00		471,632.60
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Acquisitions	735,000.00	-937,286.70	
		Dispositions	-861,000.00		1,069,688.29
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,078.00	-79,511.84	
		Dispositions	-1,078.00		87,754.27
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	694,000.00	-879,406.82	
		Dispositions	-585,000.00		699,075.75
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,642,706.40	
		Dispositions	-1,475,000.00		1,737,977.75
C264411505	DUKE RLTY CORP COM NEW REIT	Acquisitions	36,133.00	-1,352,834.01	
		Dispositions	-18,433.00		707,163.17
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	8,700.00	-278,611.78	
		Dispositions	-8,700.00		211,139.08
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	2,826.00	-337,742.13	
		Dispositions	-2,826.00		284,813.42
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	655,000.00	-779,699.10	
		Dispositions	-740,000.00		918,391.80
C277432100	EASTMAN CHEM CO COM	Acquisitions	7,100.00	-435,905.49	
		Dispositions	-7,100.00		505,598.25
C278642103	EBAY INC COM USD0.001	Acquisitions	101,121.00	-3,294,632.64	
		Dispositions	-156,040.00		7,726,350.67
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030	Acquisitions	940,000.00	-939,116.40	
		Dispositions	-940,000.00		1,179,537.00
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,100.00	-1,079,559.56	
		Dispositions	-10,100.00		1,302,178.11
C28414BAF3	ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-15,535.09		15,535.09
C285512109	ELECTR ARTS COM	Acquisitions	32,707.00	-3,401,440.36	
		Dispositions	-35,665.00		4,313,942.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM	Acquisitions	25,840.00	-3,785,428.83	
		Dispositions	-32,519.00		4,774,817.77
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	20,135.00	-1,346,676.42	
		Dispositions	-20,135.00		907,567.64
C29250NBB0	ENBRIDGE INC FLTG 02-18-2022	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,973.20
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	Acquisitions	190,000.00	-189,701.70	
		Dispositions	-190,000.00		192,249.60
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	540,000.00	-635,947.20	
		Dispositions	-570,000.00		709,670.40
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	1,571,000.00	-1,582,679.10	
		Dispositions	-790,000.00		642,657.10
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	2,995,000.00	-3,124,250.45	
		Dispositions	-1,052,000.00		1,198,843.68
C29364G103	ENTERGY CORP NEW COM	Acquisitions	5,036.00	-511,854.61	
		Dispositions	-5,036.00		483,869.71
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	3,893,000.00	-3,926,352.08	
		Dispositions	-2,594,000.00		2,653,809.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	8,000.00	-8,703.84	
		Dispositions	-830,000.00		912,361.60
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	345,000.00	-403,453.35	
		Dispositions	-345,000.00		412,671.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-541,917.85	
		Dispositions	-545,000.00		519,728.35
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	1,055,000.00	-1,048,248.00	
		Dispositions	-250,000.00		259,627.50
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	356,000.00	-418,823.50	
		Dispositions	-860,000.00		995,938.30
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	2,695,000.00	-3,144,692.35	
		Dispositions	-1,650,000.00		2,155,223.65
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	52,892.00	-2,765,285.27	
		Dispositions	-49,992.00		1,958,390.47
C26884L109	EQT CORP COM				
		Acquisitions	27,504.00	-387,618.45	
		Dispositions	-27,504.00		381,139.23
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	34,500.00	-2,125,451.02	
		Dispositions	-12,600.00		799,740.18
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	23,800.00	-1,341,753.79	
		Dispositions	-23,800.00		1,267,967.00
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	620,000.00	-700,023.40	
		Dispositions	-500,000.00		566,708.95
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	4,110,000.00	-4,267,361.50	
		Dispositions	-1,735,000.00		2,057,119.30
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	53,500.00	-1,057,066.07	
		Dispositions	-206,855.00		4,296,865.16
		Free Receipt	153,355.00	3,390,676.94	
SBKSV3Z0	ERP OPER LTD 2.5% DUE 02-15-2030				
		Acquisitions	360,000.00	-383,864.40	

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		Dispositions	-1,980,000.00		2,014,136.35
C694ESCAJ3	ESC CB PACIFIC GAS AND ELEC ESCROW	Dispositions	-1,200,000.00		58,364.63
		Free Receipt	1,200,000.00		
C297178105	ESSEX PPTY TR REIT	Acquisitions	4,590.00	-1,042,482.69	
		Dispositions	-7,360.00		1,770,660.38
C29786A106	ETSY INC COM	Acquisitions	7,416.00	-1,001,542.72	
		Dispositions	-5,616.00		682,163.15
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	10,500.00	-1,317,103.10	
		Dispositions	-10,500.00		1,223,609.65
C30034W106	EVERGY INC COM NPV	Acquisitions	29,840.00	-1,824,564.92	
		Dispositions	-41,440.00		2,343,752.71
C30161Q104	EXELIXIS INC COM STK	Acquisitions	4,635.00	-80,235.49	
		Dispositions	-139,608.00		2,730,461.06
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	2,175,000.00	-2,274,986.90	
		Dispositions	-1,480,000.00		1,906,594.05
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	665,000.00	-841,452.30	
		Dispositions	-546,000.00		730,167.87
C30161N101	EXELON CORP COM	Acquisitions	25,628.00	-947,009.40	
		Dispositions	-159,690.00		6,522,458.75
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	33,900.00	-3,297,050.98	
		Dispositions	-33,900.00		2,762,916.45
C302130109	EXPEDITORS INTL WASH INC COM	Acquisitions	28,677.00	-2,005,171.64	
		Dispositions	-28,677.00		2,555,573.67

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	255,000.00	-255,826.20	
		Dispositions	-1,640,000.00		1,626,432.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	9,740,000.00	-9,933,015.35	
		Dispositions	-2,175,000.00		2,408,491.10
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	940,000.00	-1,104,142.40	
		Dispositions	-380,000.00		445,551.80
C30231G102	EXXON MOBIL CORP COM	Acquisitions	63,373.00	-2,676,060.43	
		Dispositions	-19,673.00		936,274.84
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	1,300,000.00	-1,654,718.95	
		Dispositions	-1,033,000.00		1,333,997.55
C315616102	F5 NETWORKS INC COM STK	Acquisitions	908.00	-119,296.98	
		Dispositions	-908.00		119,270.17
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	22,644.00	-5,684,848.66	
		Dispositions	-20,213.00		5,028,373.58
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	380.00	-169,860.53	
		Dispositions	-380.00		160,885.94
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	320,000.00	-327,779.20	
		Dispositions	-660,000.00		654,957.60
SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	572,000.00	-551,636.80	
		Dispositions	-855,000.00		902,470.30
SBHZFM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	520,000.00	-596,099.80	
		Dispositions	-520,000.00		661,649.80
SBM638L3	FHLB DISC NT 07-24-2020 0% DISC NTS 24/07/2020 USD				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,400,000.00	-2,399,362.00	
		Dispositions	-2,400,000.00		2,399,433.00
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	44,197.00	-1,157,217.85	
		Dispositions	-44,197.00		1,365,831.13
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	5,834.00	-225,015.16	
		Dispositions	-5,834.00		272,328.25
SBL6Z533	FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		719,362.00
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	4,000,000.00	-3,957,252.30	
		Dispositions	-450,000.00		478,116.00
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	3,887.00	-152,992.38	
		Dispositions	-3,887.00		169,044.81
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,088,000.00	-1,300,580.55	
		Dispositions	-16,000.00		19,278.48
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	386,000.00	-474,428.38	
		Dispositions	-355,000.00		394,806.15
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	165,000.00	-200,663.10	
		Dispositions	-165,000.00		202,961.55
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	38,461.00	-846,460.42	
		Dispositions	-38,461.00		885,019.74
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	3,820,000.00	-3,801,298.40	
		Dispositions	-882,000.00		972,255.38
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	280,000.00	-268,335.20	
		Dispositions	-1,045,000.00		606,100.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	425,000.00	-386,512.00	
		Dispositions	-965,000.00		614,647.90
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029	Acquisitions	975,000.00	-997,084.40	
		Dispositions	-1,595,000.00		1,407,706.00
C34959E109	FORTINET INC COM	Acquisitions	3,700.00	-518,998.16	
		Dispositions	-11,400.00		1,265,086.42
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	6,700.00	-481,688.03	
		Dispositions	-6,700.00		442,353.92
C34964C106	FORTUNE BRANDS HOME & SEC INC COM	Acquisitions	7,648.00	-540,804.29	
		Dispositions	-22,869.00		1,097,494.49
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	25,850,000.00	-25,850,000.00	
		Dispositions	-25,850,000.00		25,850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	46,070,000.00	-46,070,000.00	
		Dispositions	-45,430,000.00		45,430,000.00
S9G7S82L	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	455,000.00	-556,883.60	
		Dispositions	-1,980,000.00		2,655,001.80
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	1,593,000.00	-2,218,458.60	
		Dispositions	-570,000.00		791,951.10
C999599GH0	FUT DEC 20 10 YR T-NOTES				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-204.00		
		Free Receipt	427.00	-59,276,686.41	
C999599GH0	FUT DEC 20 10 YR T-NOTES	Free Delivery	-427.00		
		Free Receipt	204.00	-28,246,915.66	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-312.00		
		Free Receipt	522.00	-115,182,170.35	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-522.00		
		Free Receipt	312.00	-68,780,344.57	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	164.00	-26,161,622.56	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-164.00		
		Free Receipt	6.00	-955,167.06	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-5.00		
		Free Receipt	99.00	-17,410,926.44	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-99.00		
		Free Receipt	5.00	-883,750.00	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-34.00		
		Free Receipt	81.00	-17,883,906.24	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-81.00		
		Free Receipt	34.00	-7,508,484.97	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-535.00		
		Free Receipt	123.00	-16,621,020.93	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-123.00		
		Free Receipt	535.00	-73,046,808.65	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-135.00		
		Free Receipt	496.00	-104,829,735.49	
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-496.00		
		Free Receipt	135.00	-28,753,326.54	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	77.00	-11,335,182.39	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-77.00		
		Free Receipt	82.00	-12,713,015.20	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-174.00		
		Free Receipt	11.00	-1,987,695.85	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	174.00	-28,938,635.81	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-137.00		
		Free Receipt	52.00	-11,458,239.43	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-52.00		
		Free Receipt	137.00	-29,824,637.56	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-28.00		
		Free Receipt	350.00	-45,311,182.46	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	28.00	-3,665,988.59	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	3.00	-357,564.63	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-3.00		
		Free Receipt	107.00	-12,758,867.20	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-47.00		
		Free Receipt	130.00	-24,271,579.55	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-130.00		
		Free Receipt	47.00	-8,691,782.21	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-78.00		
		Free Receipt	28.00	-3,976,662.11	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-28.00		
		Free Receipt	78.00	-11,253,890.14	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-422.00		
		Free Receipt	13.00	-2,810,979.27	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-13.00		
		Free Receipt	422.00	-91,003,295.43	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-128.00		
		Free Receipt	247.00	-53,172,989.66	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-247.00		
		Free Receipt	128.00	-27,632,541.04	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-96.00		
		Free Receipt	6.00	-941,406.72	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	96.00	-15,068,601.34	
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	130.00	-18,066,738.81	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-130.00		
		Free Receipt	350.00	-48,719,406.51	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-503.00		
		Free Receipt	248.00	-54,513,601.38	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-248.00		
		Free Receipt	503.00	-110,034,873.60	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-6.00		
		Free Receipt	204.00	-31,918,731.15	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-204.00		
		Free Receipt	6.00	-942,022.62	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-49.00		
		Free Receipt	27.00	-4,851,277.64	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-27.00		
		Free Receipt	49.00	-8,745,009.14	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	440,000.00	-546,220.40	
		Dispositions	-235,000.00		297,014.15
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	18,559.00	-765,839.40	
		Dispositions	-39,258.46		1,138,902.69
SBYNWX26	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	2,810,000.00	-3,022,734.40	
		Dispositions	-5,655,000.00		6,098,100.85
SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,505,000.00	-2,475,691.50	
		Dispositions	-1,465,000.00		1,800,693.80
C37045V100	GEN MTRS CO COM				
		Acquisitions	301,570.00	-9,373,719.58	
		Dispositions	-200,238.00		6,252,267.91
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-1,071,477.24	
		Dispositions	-2,000.00		386,833.67
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	465,000.00	-458,164.50	
		Dispositions	-465,000.00		581,167.30
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,040,000.00	-2,663,786.60	
		Dispositions	-2,040,000.00		2,644,258.05
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	5,053,000.00	-5,059,191.02	
		Dispositions	-805,000.00		828,946.05
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG				
		Acquisitions	6,090,000.00	-6,351,902.48	
		Dispositions	-2,105,000.00		2,203,277.65
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	570,000.00	-599,190.90	
		Dispositions	-570,000.00		598,021.20
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	305,600.00	-2,752,494.19	
		Dispositions	-205,200.00		1,498,963.94
C370334104	GENERAL MILLS INC COM				
		Acquisitions	18,247.00	-1,096,792.52	
		Dispositions	-22,364.00		1,284,844.59
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	1,785,000.00	-1,834,351.85	
		Dispositions	-370,000.00		398,443.00
C370334CJ1	GENERAL MLS INC 4.7% DUE 04-17-2048 REG				
		Acquisitions	190,000.00	-231,904.50	
		Dispositions	-190,000.00		234,346.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,097,000.00	-1,136,326.64	
		Dispositions	-2,050,000.00		2,158,158.50
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	275,000.00	-264,495.00	
		Dispositions	-1,485,000.00		1,582,534.70
SBL6JLL5	GENERAL MTRS CO 5.4% DUE 10-02-2023	Acquisitions	90,000.00	-89,906.40	
		Dispositions	-90,000.00		99,787.50
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,910,000.00	-2,208,415.45	
		Dispositions	-1,447,000.00		1,584,656.43
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	Acquisitions	345,000.00	-344,651.55	
		Dispositions	-345,000.00		404,709.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	445,000.00	-317,062.50	
		Dispositions	-1,750,000.00		1,929,107.65
SBLCWGT1	GENERAL MTRS FINL CO INC 5.2% DUE 03-20-2023 REG	Acquisitions	1,645,000.00	-1,644,259.75	
		Dispositions	-1,645,000.00		1,787,045.75
SBK80Y43	GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030	Acquisitions	910,000.00	-948,474.80	
		Dispositions	-910,000.00		967,512.00
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	16,000.00	-714,085.67	
		Dispositions	-52,506.00		2,030,113.28
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	305,000.00	-313,698.60	
		Dispositions	-305,000.00		331,132.40
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	2,350,000.00	-2,374,932.95	
		Dispositions	-820,000.00		882,610.60
C37558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	256,000.00	-331,405.36	
		Dispositions	-528,000.00		660,279.84
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,590,000.00	-3,550,866.90	
		Dispositions	-850,000.00		836,695.15
C375558103	GILEAD SCIENCES INC				
		Acquisitions	20,202.00	-1,381,965.03	
		Dispositions	-51,924.00		3,729,640.55
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,370,000.00	-2,016,705.70	
		Dispositions	-1,370,000.00		2,167,997.10
SB9MD775	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043				
		Acquisitions	220,000.00	-279,824.60	
		Dispositions	-220,000.00		290,402.20
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	300,000.00	-356,160.00	
		Dispositions	-270,000.00		305,964.00
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030				
		Acquisitions	6,040,000.00	-6,062,141.85	
		Dispositions	-6,040,000.00		6,667,747.70
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,480,000.00	-1,804,881.60	
		Dispositions	-2,830,000.00		3,404,046.60
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	235,000.00	-298,250.25	
		Dispositions	-2,235,000.00		2,844,904.75
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	345,000.00	-458,298.00	
		Dispositions	-345,000.00		468,547.95
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	3,145,000.00	-3,650,256.15	
		Dispositions	-6,180,000.00		7,204,652.80
SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030				
		Acquisitions	2,850,000.00	-2,853,417.30	
		Dispositions	-2,850,000.00		2,864,808.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	900,000.00	-1,036,782.00	
		Dispositions	-495,000.00		630,900.85
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,634.00	-7,966,245.45	
		Dispositions	-24,334.00		4,392,728.12
C384802104	GRAINGER W W INC COM	Acquisitions	1,316.00	-391,214.81	
		Dispositions	-1,316.00		469,652.97
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	211,340.00	-2,847,938.38	
		Dispositions	-211,340.00		3,050,878.49
SBKX94H8	GRAY OAK PIPELN 3.45% DUE 10-15-2027	Acquisitions	900,000.00	-899,973.00	
		Dispositions	-300,000.00		307,205.00
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	475,000.00	-533,987.20	
		Dispositions	-1,350,000.00		1,558,508.10
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	395,000.00	-414,750.00	
		Dispositions	-670,000.00		798,548.35
SBDFXP32	HACKENSACK 4.211% 07-01-2048	Acquisitions	290,000.00	-355,487.80	
		Dispositions	-235,000.00		296,816.75
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	74,049.00	-2,881,740.57	
		Dispositions	-52,696.00		2,442,154.17
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,007.00	-1,765,999.42	
		Dispositions	-36,407.00		3,603,040.45
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,240,000.00	-2,842,103.05	
		Dispositions	-2,171,000.00		2,672,776.94
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	687,000.00	-831,886.53	
		Dispositions	-1,052,000.00		1,360,991.54
C421946104	HEALTHCARE RLTY TR				
		Acquisitions	22,800.00	-680,755.20	
		Dispositions	-22,800.00		669,355.36
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	22,678.00	-428,560.06	
		Dispositions	-22,678.00		429,509.49
CG4412G101	HERBALIFE NUTRITION LTD COM STK				
		Acquisitions	8,890.00	-446,543.94	
		Dispositions	-8,890.00		438,062.82
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	10,005.00	-1,255,417.40	
		Dispositions	-10,005.00		1,331,315.22
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,211,000.00	-1,415,598.45	
		Dispositions	-512,000.00		521,190.40
C431284108	HIGHWOODS PPTYS INC COM				
		Acquisitions	2,179.00	-78,723.45	
		Dispositions	-2,179.00		76,797.15
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	2,537.00	-121,775.23	
		Dispositions	-55,335.00		1,567,872.26
C436440101	HOLOGIC INC COM				
		Acquisitions	10,929.00	-669,927.18	
		Dispositions	-78,374.00		4,418,290.87
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	4,360,000.00	-4,459,854.25	
		Dispositions	-700,000.00		726,876.15
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	3,385,000.00	-3,709,704.22	
		Dispositions	-635,000.00		751,482.40
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	240,000.00	-309,321.60	
		Dispositions	-745,000.00		971,000.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	455,000.00	-587,356.85	
		Dispositions	-980,000.00		1,290,949.70
C437076102	HOME DEPOT INC COM	Acquisitions	44,604.00	-11,486,845.90	
		Dispositions	-22,484.00		6,233,887.07
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	19,540.00	-3,116,903.08	
		Dispositions	-2,740.00		448,126.59
SBMG6931	HORMEL FOODS CORP 1.8% DUE 06-11-2030	Acquisitions	1,105,000.00	-1,103,026.15	
		Dispositions	-1,105,000.00		1,162,525.70
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	57,300.00	-696,808.99	
		Dispositions	-80,400.00		817,726.54
C40434L105	HP INC COM	Acquisitions	249,981.00	-4,482,736.92	
		Dispositions	-365,552.00		7,218,834.36
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,773.75
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	Acquisitions	700,000.00	-699,125.00	
		Dispositions	-200,000.00		242,032.00
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,415,000.00	-1,847,531.75	
		Dispositions	-1,415,000.00		1,862,657.47
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	370,000.00	-519,963.50	
		Dispositions	-155,000.00		226,169.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	2,595,000.00	-3,572,591.45	
		Dispositions	-1,435,000.00		1,975,308.40
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C443510607	HUBBELL INC COM	Acquisitions	1,205,000.00	-1,681,103.50	
		Dispositions	-1,455,000.00		2,127,645.40
C444097109	HUDSON PACIFIC PROPERTIES INC COM	Acquisitions	7,279.00	-997,530.61	
		Dispositions	-1,379.00		197,062.50
C444859102	HUMANA INC COM	Acquisitions	8,700.00	-313,931.87	
		Dispositions	-17,092.00		374,709.90
SBKDMLG5	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030	Acquisitions	10,855.00	-3,716,705.82	
		Dispositions	-11,925.00		4,603,097.19
C446413106	HUNTINGTON INGALLS INDS INC COM	Acquisitions	1,880,000.00	-1,873,953.60	
		Dispositions	-1,880,000.00		1,859,853.50
SBDVQB59	IDA PWR CO SECD 4.2% DUE 03-01-2048	Acquisitions	4,071.00	-750,880.78	
		Dispositions	-8,951.00		1,428,760.65
C451107106	IDACORP INC COM	Acquisitions	410,000.00	-466,428.30	
		Dispositions	-210,000.00		257,283.60
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047	Acquisitions	4,071.00	-370,212.50	
		Dispositions	-14,216.00		1,238,458.79
C45337C102	INCYTE CORP COM	Acquisitions	295,000.00	-344,409.55	
		Dispositions	-690,000.00		769,455.95
C45687V106	INGERSOLL RAND INC COM	Acquisitions	10,400.00	-758,162.46	
		Dispositions	-10,400.00		1,001,364.32
C457187102	INGREDION INC COM	Dispositions	-7,147.44		189,249.38
		Free Receipt	7,147.44	243,575.62	
		Acquisitions	4,570.00	-417,871.88	
		Dispositions	-28,025.00		2,271,762.18

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	2,705,000.00	-2,700,803.40	
		Dispositions	-1,597,000.00		1,683,039.95
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,185,000.00	-2,473,289.10	
		Dispositions	-3,510,000.00		3,958,536.30
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	390,000.00	-466,627.20	
		Dispositions	-405,000.00		454,620.60
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	195,000.00	-242,757.45	
		Dispositions	-585,000.00		754,515.45
C458140100	INTEL CORP COM	Acquisitions	109,312.00	-6,187,945.58	
		Dispositions	-177,131.00		9,058,713.71
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	420,000.00	-528,259.20	
		Dispositions	-140,000.00		175,035.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	2,705,000.00	-2,700,185.55	
		Dispositions	-693,000.00		733,779.75
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	1,065,000.00	-1,054,179.60	
		Dispositions	-560,000.00		573,843.20
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	17,400.00	-1,363,111.35	
		Dispositions	-40,100.00		4,006,017.68
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Acquisitions	895,000.00	-1,054,021.65	
		Dispositions	-1,050,000.00		1,231,368.75
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	930,000.00	-1,155,753.65	
		Dispositions	-5,855,000.00		7,249,686.62
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-163,410.54	
		Dispositions	-8,500.00		195,680.14
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	156,000.00	-195,468.00	
		Dispositions	-170,000.00		218,294.20
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	980,000.00	-973,777.00	
		Dispositions	-980,000.00		1,037,283.10
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	1,505,000.00	-1,505,894.40	
		Dispositions	-290,000.00		303,064.50
SBGpz5Q2	INTL FLAVORS & 5% DUE 09-26-2048				
		Acquisitions	135,000.00	-171,319.05	
		Dispositions	-135,000.00		174,310.65
C460146103	INTL PAPER CO COM				
		Acquisitions	2,360.00	-67,226.34	
		Dispositions	-2,360.00		83,182.61
C461202103	INTUIT COM				
		Acquisitions	9,921.00	-2,800,820.57	
		Dispositions	-4,251.00		1,333,457.11
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	27,789.00	-803,687.85	
		Dispositions	-31,189.00		796,776.47
C462222100	IONIS PHARMACEUTICALS INC COM				
		Acquisitions	6,319.00	-352,411.90	
		Dispositions	-6,319.00		340,043.07
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	11,000.00	-1,528,295.63	
		Dispositions	-15,200.00		2,130,550.58
C466313103	JABIL INC COM USD0.001				
		Acquisitions	1,868.00	-63,997.31	
		Dispositions	-39,890.00		958,264.98
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	2,842.00	-317,898.30	
		Dispositions	-5,649.00		692,983.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	68,610.00	-1,082,243.16	
		Dispositions	-68,610.00		1,206,480.17
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	1,085,000.00	-1,090,685.40	
		Dispositions	-1,085,000.00		1,092,596.15
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	100,000.00	-121,408.00	
		Dispositions	-836,000.00		990,816.26
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	15,981.00	-2,334,457.34	
		Dispositions	-70,998.00		10,385,193.16
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	121,539.00	-3,940,736.55	
		Dispositions	-87,839.00		3,352,892.65
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	1,000.00	-170,374.85	
		Dispositions	-3,438.00		452,505.91
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,220,000.00	-1,238,757.70	
		Dispositions	-856,000.00		1,010,616.40
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	665,000.00	-977,534.95	
		Dispositions	-345,000.00		475,596.75
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	5,605,000.00	-5,737,734.80	
		Dispositions	-590,000.00		605,216.10
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	Acquisitions	4,503,000.00	-4,629,419.80	
		Dispositions	-2,815,000.00		3,064,317.60
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	4,321,000.00	-4,990,132.10	
		Dispositions	-3,710,000.00		4,363,556.95
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,734,020.90	
		Dispositions	-2,385,000.00		2,820,763.35
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	305,000.00	-417,697.50	
		Dispositions	-305,000.00		418,585.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	435,000.00	-606,781.50	
		Dispositions	-435,000.00		591,952.35
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,380,000.00	-1,626,191.85	
		Dispositions	-2,955,000.00		3,305,011.40
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	155,000.00	-176,245.85	
		Dispositions	-755,000.00		861,177.20
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	725,000.00	-938,962.00	
		Dispositions	-745,000.00		914,309.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	37,426.00	-3,682,061.10	
		Dispositions	-37,426.00		3,639,366.46
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	8,714.00	-193,847.27	
		Dispositions	-8,714.00		201,349.94
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Acquisitions	1,265,000.00	-1,287,098.05	
		Dispositions	-365,000.00		411,442.60
SBH NH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048				
		Acquisitions	1,116,000.00	-1,517,820.90	
		Dispositions	-150,000.00		190,272.00
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	700,000.00	-748,571.90	
		Dispositions	-700,000.00		762,887.60
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,500.00	-139,204.20	
		Dispositions	-16,900.00		1,675,269.51

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	13,779.00	-955,314.95	
		Dispositions	-13,779.00		987,902.27
SBKT1TG2	KIMBERLY CLARK 2.875% DUE 02-07-2050	Acquisitions	1,240,000.00	-1,233,759.80	
		Dispositions	-805,000.00		905,521.95
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG	Acquisitions	1,334,000.00	-1,370,619.82	
		Dispositions	-1,334,000.00		1,467,151.88
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	26,633.00	-3,686,918.46	
		Dispositions	-26,633.00		3,764,096.42
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	360,000.00	-457,542.15	
		Dispositions	-1,000,000.00		1,047,680.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	765,000.00	-1,005,989.25	
		Dispositions	-285,000.00		389,540.85
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	2,172,000.00	-2,476,603.56	
		Dispositions	-1,295,000.00		1,629,282.45
SBL1LXW1	KLA CORP 3.3% 03-01-2050	Acquisitions	2,209,000.00	-2,213,144.14	
		Dispositions	-515,000.00		583,531.05
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	525,000.00	-582,993.55	
		Dispositions	-2,665,000.00		2,678,329.40
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	260,000.00	-267,111.00	
		Dispositions	-3,430,000.00		3,251,944.90
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	172,000.00	-188,429.68	
		Dispositions	-350,000.00		432,481.00
SBJ1STR5	KROGER CO 5.4% DUE 01-15-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-953,809.50	
		Dispositions	-260,000.00		357,864.00
C501044101	KROGER CO COM				
		Acquisitions	144,009.00	-4,625,666.20	
		Dispositions	-144,009.00		4,785,914.66
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	670,000.00	-666,804.00	
		Dispositions	-670,000.00		710,509.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	6,400.00	-1,157,766.29	
		Dispositions	-22,900.00		4,887,552.19
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	5,502.00	-1,050,231.20	
		Dispositions	-3,802.00		701,537.13
SBFZ92V1	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	355,000.00	-447,135.05	
		Dispositions	-730,000.00		982,799.50
C512807108	LAM RESH CORP COM				
		Acquisitions	2,220.00	-981,851.48	
		Dispositions	-11,530.00		3,430,211.71
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	12,000.00	-749,995.02	
		Dispositions	-12,000.00		727,393.53
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	2,320,000.00	-2,208,199.60	
		Dispositions	-530,000.00		512,150.00
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020				
		Acquisitions	1,435,000.00	-1,405,394.45	
		Dispositions	-820,000.00		803,971.35
SBJJDP30	LILLY ELI & CO 3.95% 03-15-2049				
		Acquisitions	1,230,000.00	-1,527,124.25	
		Dispositions	-3,065,000.00		3,698,568.15
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059				
		Acquisitions	745,000.00	-968,578.20	
		Dispositions	-3,108,000.00		3,962,029.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	599.00	-216,223.05	
		Dispositions	-599.00		232,302.15
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	2,250,000.00	-2,239,845.20	
		Dispositions	-325,000.00		366,375.75
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	11,637.00	-378,643.61	
		Dispositions	-11,637.00		375,738.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	3,465,000.00	-3,529,743.30	
		Dispositions	-340,000.00		353,715.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	655,000.00	-719,710.25	
		Dispositions	-1,320,000.00		1,602,429.60
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	Acquisitions	280,000.00	-327,048.40	
		Dispositions	-592,000.00		723,412.16
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	540,000.00	-670,032.90	
		Dispositions	-3,430,000.00		4,288,117.40
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	975,000.00	-973,186.50	
		Dispositions	-975,000.00		1,328,152.25
C548661107	LOWES COS INC COM	Acquisitions	37,122.00	-4,703,836.42	
		Dispositions	-32,522.00		4,977,387.09
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	Acquisitions	170,000.00	-218,240.90	
		Dispositions	-819,000.00		1,049,258.83
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	15,200.00	-1,437,051.02	
		Dispositions	-15,200.00		1,027,065.14
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,880,000.00	-1,874,491.60	
		Dispositions	-1,245,000.00		1,341,893.70
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	200,000.00	-232,182.00	
		Dispositions	-845,000.00		850,494.75
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	145,000.00	-155,300.80	
		Dispositions	-145,000.00		167,972.35
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	14,453.00	-968,234.22	
		Dispositions	-14,453.00		1,105,875.78
C55608B105	MACQUARIE INFRASTRUCTURE CORP				
		Acquisitions	19,623.00	-579,015.64	
		Dispositions	-19,623.00		530,960.99
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047				
		Acquisitions	325,000.00	-363,821.25	
		Dispositions	-1,000,000.00		1,115,210.00
C56418H100	MANPOWERGROUP INC				
		Acquisitions	13,173.00	-914,903.40	
		Dispositions	-40,392.00		2,791,625.62
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	1,380,000.00	-1,627,833.98	
		Dispositions	-504,000.00		496,446.52
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	315,000.00	-347,287.50	
		Dispositions	-315,000.00		348,018.30
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	165,000.00	-209,569.80	
		Dispositions	-555,000.00		753,640.35
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	150,000.00	-165,025.50	
		Dispositions	-475,000.00		519,779.30
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040				
		Acquisitions	2,995,000.00	-2,987,306.20	
		Dispositions	-995,000.00		998,058.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ2NYK7	MARSH & MCLENNAN 4.375% DUE 03-15-2029	Acquisitions	990,000.00	-1,133,847.00	
		Dispositions	-990,000.00		1,173,522.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	300,000.00	-414,357.00	
		Dispositions	-1,059,000.00		1,518,866.30
C574599106	MASCO CORP COM	Acquisitions	70,519.00	-2,956,174.32	
		Dispositions	-91,076.00		5,009,286.87
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	Acquisitions	152,000.00	-151,705.12	
		Dispositions	-152,000.00		173,231.36
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	1,990,000.00	-2,389,559.35	
		Dispositions	-765,000.00		980,367.30
C577933104	MAXIMUS INC COM	Acquisitions	1,700.00	-114,595.70	
		Dispositions	-5,300.00		385,833.22
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	305,000.00	-382,741.45	
		Dispositions	-85,000.00		104,310.30
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	691,000.00	-688,858.18	
		Dispositions	-530,000.00		603,897.60
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	545,000.00	-623,108.15	
		Dispositions	-3,955,000.00		4,224,789.15
C58155Q103	MCKESSON CORP	Acquisitions	12,103.00	-1,861,028.03	
		Dispositions	-48,251.00		7,465,342.44
C552690109	MDU RES GROUP INC COM	Acquisitions	100,247.00	-3,016,487.17	
		Dispositions	-70,547.00		1,521,645.94
C58463J304	MEDICAL PPTYS TR INC COM REIT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,917.00	-71,806.71	
		Dispositions	-3,917.00		71,718.68
SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		314,259.40
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	44,203.00	-4,194,655.39	
		Dispositions	-67,092.00		7,237,210.04
SBJ0KX03	MERCK & CO INC NEW 3.4% DUE 03-07-2029				
		Acquisitions	340,000.00	-378,083.40	
		Dispositions	-2,290,000.00		2,487,446.35
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	670,000.00	-878,360.40	
		Dispositions	-370,000.00		472,945.10
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	48,113.00	-3,830,005.79	
		Dispositions	-40,521.00		3,361,717.97
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	250,000.00	-365,745.00	
		Dispositions	-200,000.00		293,012.00
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Acquisitions	1,285,000.00	-1,285,000.00	
		Dispositions	-1,000,000.00		1,004,450.00
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	220,000.00	-264,050.60	
		Dispositions	-2,630,000.00		3,074,386.40
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	245,000.00	-348,632.55	
		Dispositions	-610,000.00		939,101.10
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	21,822.00	-767,889.95	
		Dispositions	-89,025.00		3,298,301.13
C595112103	MICRON TECH INC COM				
		Acquisitions	108,618.00	-5,991,975.91	
		Dispositions	-107,900.00		5,494,777.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,800,000.00	-2,904,795.55	
		Dispositions	-5,680,000.00		6,073,721.70
		Free Receipt	18,448,000.00	14,283,935.40	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	490,000.00	-511,564.20	
		Dispositions	-351,728.60		381,205.60
		Free Receipt	18,538,728.60	13,161,196.22	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	382,000.00	-427,240.26	
		Dispositions	-8,840,000.00		10,986,425.50
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	758,000.00	-861,413.94	
		Dispositions	-758,000.00		884,208.92
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	1,350,000.00	-1,768,728.75	
		Dispositions	-1,225,000.00		1,004,173.05
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	460,000.00	-587,930.60	
		Dispositions	-7,095,000.00		2,888,996.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	255,000.00	-361,016.25	
		Dispositions	-255,000.00		117,024.60
C594918104	MICROSOFT CORP COM	Acquisitions	36,971.00	-6,657,198.02	
		Dispositions	-24,671.00		4,878,770.84
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	286,000.00	-365,241.22	
		Dispositions	-280,000.00		383,096.00
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,266,730.10
SBL69JN3	MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,490,000.00		1,528,793.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	720,000.00	-738,180.00	
		Dispositions	-790,000.00		989,116.70
C60687YBH1	MIZUHO FINL GROUP FLTGT 2.201% DUE 07-10-2031	Acquisitions	2,375,000.00	-2,375,000.00	
		Dispositions	-1,275,000.00		1,309,057.95
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,305,000.00	-1,275,205.30	
		Dispositions	-650,000.00		656,625.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	120,000.00	-123,638.40	
		Dispositions	-375,000.00		434,310.00
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	6,000.00	-201,479.54	
		Dispositions	-6,000.00		202,663.06
C609207105	MONDELEZ INTL INC COM	Acquisitions	80,767.00	-4,134,817.74	
		Dispositions	-110,061.00		6,098,328.14
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	23,605.00	-1,661,571.27	
		Dispositions	-23,605.00		1,563,987.49
SBLH96P3	MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	Acquisitions	1,850,000.00	-1,850,000.00	
		Dispositions	-925,000.00		943,093.00
C615369105	MOODYS CORP COM	Acquisitions	3,990.00	-1,037,881.94	
		Dispositions	-3,990.00		805,002.90
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	5,835,000.00	-6,676,952.85	
		Dispositions	-3,210,000.00		4,669,279.40
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	790,000.00	-1,202,059.70	
		Dispositions	-505,000.00		790,441.30
C617446448	MORGAN STANLEY COM STK USD0.01				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,802.00	-3,314,743.59	
		Dispositions	-182,785.00		8,162,459.48
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	335,000.00	-337,817.35	
		Dispositions	-1,065,000.00		1,095,171.90
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	275,000.00	-293,771.50	
		Dispositions	0.00		0.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047				
		Acquisitions	240,000.00	-247,048.80	
		Dispositions	-325,000.00		347,213.75
C626755102	MURPHY USA INC COM				
		Acquisitions	6,339.00	-699,563.94	
		Dispositions	-6,339.00		819,558.34
SBL6BZG4	NARRAGANSETT ELEC 3.395% DUE 04-09-2030				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		555,212.15
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	4,600.00	-169,967.36	
		Dispositions	-4,600.00		165,764.73
SBKMGC09	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030				
		Acquisitions	740,000.00	-737,617.20	
		Dispositions	-345,000.00		344,120.25
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	19,604.00	-824,771.60	
		Dispositions	-19,604.00		835,581.83
C63938C108	NAVIENT CORP COM				
		Acquisitions	10,114.00	-110,128.31	
		Dispositions	-114,280.00		969,290.09
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	270,000.00	-356,972.40	
		Dispositions	-260,000.00		329,498.00
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,220.00	-1,585,357.87	
		Dispositions	-1,700.00		842,202.09

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C651639106	NEWMONT CORPORATION	Acquisitions	35,200.00	-2,172,399.56	
		Dispositions	-56,284.00		2,814,290.80
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	225.00	-46,400.61	
		Dispositions	-225.00		46,351.20
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	Acquisitions	6,249,000.00	-6,974,979.86	
		Dispositions	-3,115,000.00		3,631,407.95
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	1,140,000.00	-1,334,782.80	
		Dispositions	-370,000.00		436,255.90
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	1,765,000.00	-1,941,889.15	
		Dispositions	-415,000.00		474,345.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	200,000.00	-213,008.00	
		Dispositions	-540,000.00		676,987.20
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	490,000.00	-602,077.70	
		Dispositions	-315,000.00		404,510.40
SBK20BW6	NISOURCE INC 2.95% DUE 09-01-2029	Acquisitions	1,254,000.00	-1,326,794.70	
		Dispositions	-1,254,000.00		1,380,854.64
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030	Acquisitions	240,000.00	-273,242.40	
		Dispositions	-240,000.00		277,056.00
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049	Acquisitions	1,155,000.00	-1,416,424.40	
		Dispositions	-1,701,000.00		1,170,335.03
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	535,000.00	-601,593.15	
		Dispositions	-535,000.00		524,672.10
SBSJV4K7	NOBLE ENERGY INC 5.05% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-233,689.75	
		Dispositions	-355,000.00		297,178.25
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	495,000.00	-556,260.45	
		Dispositions	-986,000.00		1,145,892.92
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049				
		Acquisitions	325,000.00	-317,629.00	
		Dispositions	-1,245,000.00		1,262,825.40
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	535,000.00	-562,297.55	
		Dispositions	-735,000.00		882,090.85
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049				
		Acquisitions	230,000.00	-265,385.50	
		Dispositions	-305,000.00		335,323.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	1,925,000.00	-1,888,771.50	
		Dispositions	-200,000.00		201,502.00
C665859104	NORTHERN TR CORP COM				
		Acquisitions	2,530.00	-205,076.27	
		Dispositions	-2,530.00		211,747.38
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	762,000.00	-904,704.32	
		Dispositions	-195,000.00		189,352.80
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,213,000.00	-2,612,220.79	
		Dispositions	-465,000.00		577,815.85
SB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,588,000.00	-2,004,023.92	
		Dispositions	-740,000.00		977,139.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	3,575,000.00	-4,839,722.05	
		Dispositions	-1,289,000.00		1,814,096.66
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	122,245.00	-2,635,866.39	
		Dispositions	-57,845.00		1,223,105.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	Acquisitions	2,210,000.00	-2,210,687.90	
		Dispositions	-2,015,000.00		2,102,791.15
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	Acquisitions	5,710,000.00	-5,664,383.75	
		Dispositions	-645,000.00		637,714.60
C629377508	NRG ENERGY INC COM NEW	Acquisitions	53,424.00	-1,642,910.31	
		Dispositions	-49,828.00		1,588,014.07
C67018T105	NU SKIN ENTERPRISES INC CL A CLA	Acquisitions	17,619.00	-824,584.74	
		Dispositions	-17,619.00		873,618.80
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Acquisitions	595,000.00	-604,013.90	
		Dispositions	-595,000.00		687,620.95
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	5,672.00	-105,542.13	
		Dispositions	-5,672.00		105,978.97
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	2,960,000.00	-2,954,080.00	
		Dispositions	-250,000.00		291,382.50
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	5,666,000.00	-6,194,489.87	
		Dispositions	-265,000.00		302,243.10
C67066G104	NVIDIA CORP COM	Acquisitions	8,830.00	-3,787,561.27	
		Dispositions	-8,050.00		3,237,717.08
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	180,000.00	-194,491.80	
		Dispositions	-180,000.00		214,182.00
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,423.00	-1,096,653.46	
		Dispositions	-6,353.00		2,591,656.48
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-215,764.55	
		Dispositions	-205,000.00		96,350.00
C670837103	OGE ENERGY CORP COM				
		Acquisitions	2,575.00	-65,836.83	
		Dispositions	-2,575.00		86,304.22
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	875,000.00	-874,072.50	
		Dispositions	-875,000.00		954,616.25
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,196.00	-434,008.20	
		Dispositions	-2,196.00		431,405.64
C680223104	OLD REP INTL CORP COM				
		Acquisitions	19,200.00	-295,213.59	
		Dispositions	-106,620.00		1,660,927.42
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	1,520,000.00	-1,515,516.00	
		Dispositions	-150,000.00		182,061.00
C68268W103	ONEMAIN HLDGS INC COM				
		Acquisitions	2,421.00	-72,074.00	
		Dispositions	-2,421.00		77,396.49
SBKRV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	435,000.00	-453,517.95	
		Dispositions	-2,030,000.00		1,846,608.30
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,365,000.00	-1,362,979.80	
		Dispositions	-555,000.00		476,829.60
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	2,355,000.00	-2,567,075.20	
		Dispositions	-1,250,000.00		1,425,912.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	10,765,000.00	-11,030,077.00	
		Dispositions	-5,321,000.00		5,856,933.47
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	60,000.00	-72,241.80	
		Dispositions	-580,000.00		658,253.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	2,885,000.00	-3,341,546.20	
		Dispositions	-660,000.00		832,558.40
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	690,000.00	-842,910.90	
		Dispositions	-2,020,000.00		2,273,088.80
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Acquisitions	430,000.00	-542,238.60	
		Dispositions	-420,000.00		528,662.40
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	515,000.00	-698,752.00	
		Dispositions	-1,280,000.00		1,809,534.70
C68389X105	ORACLE CORP COM	Acquisitions	34,354.00	-1,950,154.62	
		Dispositions	-61,041.00		3,440,354.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	8,805,000.00	-8,771,100.75	
		Dispositions	-3,345,000.00		3,979,214.75
SBMD3YQ3	ORLANDO HEALTH INC 3.327% DUE 10-01-2050	Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		452,176.70
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		910,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	2,360,000.00	-2,360,000.00	
		Dispositions	-1,920,000.00		1,920,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	139,000.00	-139,000.00	
		Dispositions	-139,000.00		139,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32GQU	OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
SBL1LY62	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050				
		Acquisitions	1,180,000.00	-1,179,787.60	
		Dispositions	-280,000.00		274,486.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C690742101	OWENS CORNING NEW COM STK	Acquisitions	39,372.00	-2,236,395.83	
		Dispositions	-36,175.00		2,411,007.25
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,410,000.00	-1,389,141.30	
		Dispositions	-1,410,000.00		1,386,779.15
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,895,000.00	-3,826,997.55	
		Dispositions	-1,675,000.00		1,643,138.15
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,855,000.00	-2,089,099.45	
		Dispositions	-190,000.00		218,348.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	Acquisitions	4,194,000.00	-4,757,626.69	
		Dispositions	-1,015,000.00		1,141,758.05
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	6,639,000.00	-7,825,500.31	
		Dispositions	-250,000.00		295,765.00
C693718108	PACCAR INC COM	Acquisitions	9,265.00	-714,367.00	
		Dispositions	-39,699.00		2,778,559.55
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Acquisitions	1,435,000.00	-1,433,507.60	
		Dispositions	-1,435,000.00		1,415,001.65
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	Acquisitions	680,000.00	-851,532.00	
		Dispositions	-3,840,000.00		4,823,211.90
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	1,500,000.00	-1,487,640.00	
		Dispositions	-1,500,000.00		1,724,430.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	66,922.00	-964,355.40	
		Dispositions	-66,922.00		496,518.90
C70450Y103	PAYPAL HLDGS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,700.00	-2,950,868.94	
		Dispositions	-21,700.00		3,887,690.12
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		418,774.20
C70932M107	PENNYMAC FINL SVCS INC NEW COM				
		Acquisitions	4,079.00	-210,598.40	
		Dispositions	-4,079.00		230,825.50
CG7S00T104	PENTAIR PLC COM USD0.01				
		Acquisitions	18,941.00	-848,510.74	
		Dispositions	-18,941.00		961,351.02
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030				
		Acquisitions	973,000.00	-968,806.37	
		Dispositions	-973,000.00		972,956.87
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	260,000.00	-257,220.60	
		Dispositions	-630,000.00		663,574.80
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049				
		Acquisitions	865,000.00	-958,903.00	
		Dispositions	-385,000.00		437,795.05
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	2,455,000.00	-2,505,122.70	
		Dispositions	-835,000.00		975,612.25
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060				
		Acquisitions	2,065,000.00	-2,218,300.35	
		Dispositions	-545,000.00		723,991.65
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG				
		Acquisitions	315,000.00	-427,366.80	
		Dispositions	-300,000.00		409,806.00
C713448108	PEPSICO INC COM				
		Acquisitions	7,600.00	-1,012,364.72	
		Dispositions	-22,850.00		2,965,468.98
C71377A103	PERFORMANCE FOOD GROUP CO COM				
		Acquisitions	36,700.00	-1,575,880.10	
		Dispositions	-36,700.00		873,042.14

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK94MR3	PFIZER INC 1.7% DUE 05-28-2030	Acquisitions	880,000.00	-877,263.20	
		Dispositions	-880,000.00		883,037.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,520,000.00	-2,522,882.60	
		Dispositions	-810,000.00		868,409.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	4,543,000.00	-4,563,543.48	
		Dispositions	-1,600,000.00		1,655,077.30
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	790,000.00	-973,324.20	
		Dispositions	-960,000.00		1,250,812.20
C717081103	PFIZER INC COM	Acquisitions	141,102.00	-5,006,435.28	
		Dispositions	-241,088.00		9,053,121.91
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	Acquisitions	530,000.00	-524,657.60	
		Dispositions	-270,000.00		272,956.50
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	Acquisitions	905,000.00	-900,112.95	
		Dispositions	-905,000.00		909,190.15
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	460,000.00	-543,908.60	
		Dispositions	-1,160,000.00		1,426,113.80
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	87,927.00	-7,216,678.52	
		Dispositions	-74,918.00		5,945,317.98
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030	Acquisitions	860,000.00	-836,874.60	
		Dispositions	-860,000.00		823,939.25
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	530,000.00	-603,339.30	
		Dispositions	-500,000.00		588,980.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,665,000.00	-1,961,436.10	
		Dispositions	-620,000.00		773,739.50
C718546104	PHILLIPS 66 COM				
		Acquisitions	13,164.00	-1,009,324.08	
		Dispositions	-45,575.00		2,980,037.52
SBM9ZD0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050				
		Acquisitions	849,000.00	-885,210.95	
		Dispositions	-425,000.00		426,436.45
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	27,282.00	-2,105,697.94	
		Dispositions	-27,282.00		2,029,937.67
SBMFBJD7	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG				
		Acquisitions	570,000.00	-562,042.80	
		Dispositions	-570,000.00		541,311.90
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	31,625.00	-3,309,924.45	
		Dispositions	-31,625.00		2,986,812.15
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	200,000.00	-200,648.00	
		Dispositions	-695,000.00		692,395.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030				
		Acquisitions	2,880,000.00	-2,871,936.00	
		Dispositions	-2,880,000.00		2,863,273.80
C731068102	POLARIS INC				
		Acquisitions	5,082.00	-522,971.77	
		Dispositions	-3,382.00		314,840.33
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	6,655.00	-247,045.72	
		Dispositions	-54,411.00		2,022,268.95
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW				
		Acquisitions	1,315.00	-73,398.10	
		Dispositions	-34,476.00		1,483,148.04
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	315,000.00	-379,480.50	
		Dispositions	-700,000.00		799,547.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Acquisitions	15,669.00	-1,367,947.42	
		Dispositions	-15,669.00		1,655,236.99
SBD6JXP7	PPL CAP FDG INC 4% DUE 09-15-2047	Acquisitions	530,000.00	-531,375.50	
		Dispositions	-530,000.00		627,277.10
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	Acquisitions	1,965,000.00	-1,963,437.60	
		Dispositions	-1,965,000.00		2,244,123.35
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	7,840.00	-216,277.17	
		Dispositions	-7,840.00		207,328.24
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,200,769.25
C74251V102	PRINCIPAL FINL GROUP INC COM STK	Acquisitions	10,976.00	-428,061.28	
		Dispositions	-31,455.00		1,280,628.37
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG	Acquisitions	1,021,000.00	-1,018,549.60	
		Dispositions	-1,021,000.00		1,120,936.03
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Acquisitions	1,775,000.00	-1,841,618.55	
		Dispositions	-1,775,000.00		2,154,456.50
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	2,135,000.00	-2,338,569.15	
		Dispositions	-2,135,000.00		2,735,327.70
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	6,020.00	-776,665.35	
		Dispositions	-101,723.00		12,634,951.99
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	190,000.00	-235,282.70	
		Dispositions	-1,110,000.00		1,377,585.15
C743315103	PROGRESSIVE CORP OH COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-238,191.44	
		Dispositions	-3,200.00		259,186.97
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	470,000.00	-468,214.00	
		Dispositions	-470,000.00		463,960.50
SBHNBTT4	PROLOGIS L P 2.25% DUE 04-15-2030				
		Acquisitions	575,000.00	-571,153.25	
		Dispositions	-575,000.00		574,925.25
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	1,145,000.00	-1,142,746.70	
		Dispositions	-1,145,000.00		1,143,358.75
C743424103	PROOFPOINT INC COM				
		Acquisitions	1,500.00	-166,620.63	
		Dispositions	-1,500.00		151,066.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	413,000.00	-492,640.95	
		Dispositions	-570,000.00		738,765.60
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	1,105,000.00	-1,188,729.35	
		Dispositions	-735,000.00		853,003.70
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	355,000.00	-385,100.45	
		Dispositions	-2,820,000.00		3,063,253.00
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	610,000.00	-712,364.10	
		Dispositions	-840,000.00		1,031,086.20
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	14,447.00	-937,995.84	
		Dispositions	-14,447.00		880,727.35
C69360J107	PS BUSINESS PKS INC CALIF COM				
		Acquisitions	8,300.00	-1,326,808.09	
		Dispositions	-8,300.00		1,230,177.65
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	11,363.00	-634,459.00	
		Dispositions	-42,854.00		2,240,217.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	Acquisitions	2,995,000.00	-3,038,277.75	
		Dispositions	-230,000.00		263,952.60
C745867101	PULTE GROUP INC	Acquisitions	19,794.00	-702,779.69	
		Dispositions	-131,411.00		4,507,618.12
S9K5HKBU	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00
S9K57Q1U	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6824U	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1X04U	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,200.00
S9K1TT7U	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65G2U	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		7,755.00
S9K5KR8U	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6ARMU	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,000.00
S9K67NZU	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74QVU	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020				

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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		17,680.00
S9K23NKU	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K6390U	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CRWU	PUT SWO USD CSFPGB2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX5U	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,090.00
S9K6XV3U	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AZUU	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYRU	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6PHHU	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6D92U	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GG2U	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6KC1U	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7779U	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K2603U	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,850.00
S9K25FBU	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,500.00
S9K2AEDU	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NHHU	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,445.00
S9K29TDU	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,300.00
S9K1LU7U	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,805.00
S9K1QUPU	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,420.00
S9K5E51U	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5489U	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DDUJ	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6HL0U	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020				

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		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K6WGLU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K1PDMU	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,250.00
S9K1TDKU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,486.00
S9K1VR5U	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,600.00
S9K62MRU	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VPDU	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX0U	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6Q10U	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7D08U	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DKKU	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00

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S9K7UUGU	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N3U	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28RYU	PUT SWO USD PNBPU33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00
S9K2AY5U	PUT SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,535.00
S9K2LUSU	PUT SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,081.00
S9K51NYU	PUT SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,400.00
S9K4XRBU	PUT SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,680.00
S9K5GRUU	PUT SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,440.00
S9K4VZKU	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,348.50
S9K4WKMU	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,353.20
S9K5EZ7U	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175869T4	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,280.33
S9K6HM3U	PUT SWO_CD X BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175129G8				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6BTQU	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175889C7	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,656.34
S9K62SKU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		898.69
S9K64LQU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		972.71
S9K5XAFU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175249G3	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,160.47
S9K5BNNU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175419A0	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		638.63
S9K5HNDU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175979R5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,381.43
S9K4UD9U	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,560.00
S9K4U71U	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,680.00
S9K5LE5U	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,610.00
S9K4VNNU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529D1	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,494.59
S9K4XQKU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529F6	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,518.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6MHUU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,092.95
S9K6MHVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,175.75
S9K73ZAU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		982.38
S9K6CWVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175889D5	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,769.71
S9K65W8U	PUT SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175429J9	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,075.03
S9K5F46U	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,015.41
S9K5JHAU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,565.06
S9K5NBJU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,100.92
S9K5TJLU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 317564581	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		994.81
S9K59WHU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 31754ASD3	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,429.05
S9K53HWU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175ZY161	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		2,772.50
S9K5PCPU	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,520.00
S9K22ERU	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		1,344.00
S9K59PLU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,690.00
S9K5CKRU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,674.00
S9K4WB8U	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,808.00
S9K5QAUU	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,190.00
S9K6Q14U	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CAPU	PUT SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175259N5				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,532.33
S9K6EBPU	PUT SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175239F7				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		1,833.11
S9K62KPU	PUT SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175569P5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,115.76
S9K5AVDU	PUT SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175959A6				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,614.97
S9K24NKU	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		2,500.00

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S9K6BUVU	PUT SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175889A1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,079.71
S9K54CBU	PUT SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175649W4	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,728.05
S9K5VCKU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175129B9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,882.48
S9K52QVU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175599Q7	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,229.49
S9K2ACMU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		1,960.00
S9K2MXTU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		912.00
S9K57Q8U	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,540.00
S9K5SUVU	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K76LZU	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,710.00
S9K72ATU	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,572.50
S9K7AA1U	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,465.00
S9K4TE9U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				

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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		2,154.72
S9K4UN2U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,649.27
S9K63RUU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,082.95
S9K65ABU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,187.37
S9K61WLU	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175149K5				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		890.06
S9K5KU9U	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 317554F57				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,139.20
S9K29KTU	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897				
		Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		2,120.00
S9K6VCMU	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038				
		Acquisitions	605,000.00	-751,022.80	
		Dispositions	-1,200,000.00		1,373,208.00
SBHxD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	680,000.00	-871,392.80	
		Dispositions	-1,030,000.00		1,265,340.40
SBJLPYN7	PVTPL ABBVIE INC 3.2% DUE 11-21-2029				
		Acquisitions	665,000.00	-688,986.55	
		Dispositions	-1,590,000.00		1,663,701.50
SBJLPYQ0	PVTPL ABBVIE INC 4.05% DUE 11-21-2039				
		Acquisitions	5,067,000.00	-5,724,628.18	
		Dispositions	-890,000.00		964,239.40

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SBMQC6R2	PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO	Acquisitions	100,000.00	-127,640.00	
		Dispositions	-170,000.00		209,344.80
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019	Acquisitions	475,000.00	-533,954.75	
		Dispositions	-1,510,000.00		1,683,262.40
C00654GAA1	PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		520,102.00
C00131LAK1	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	Acquisitions	640,000.00	-638,969.60	
		Dispositions	-640,000.00		662,247.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050	Acquisitions	140,000.00	-139,452.60	
		Dispositions	-140,000.00		139,844.60
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	Dispositions	-377,766.50		363,730.42
		Free Receipt	1,737,766.50	1,306,991.41	
SBMHLJD5	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	Acquisitions	1,455,000.00	-1,479,574.60	
		Dispositions	-285,850.00		293,054.52
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	910,000.00	-943,205.90	
		Dispositions	-3,087.34		3,081.87
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053	Acquisitions	615,000.00	-593,044.95	
		Dispositions	-3,427,149.31		3,439,306.89
		Free Receipt	8,219,149.31	6,673,367.50	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	4,410,000.00	-4,404,113.80	
		Dispositions	-3,333,595.49		3,263,352.99
		Free Receipt	28,857,595.49	23,212,316.17	
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059	Acquisitions	1,495,000.00	-1,442,625.45	
		Dispositions	-348,798.38		342,292.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	22,768,798.38	16,889,643.46	
C05523RAE7	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	Acquisitions	1,165,000.00	-1,147,956.05	
		Dispositions	-295,000.00		299,100.50
SBMH1VY0	PVTPL BAXTER INTL INC SR NT 144A 3.95% DUE 04-01-2030/03-26-2020 BEO	Acquisitions	400,000.00	-398,524.00	
		Dispositions	-400,000.00		478,060.00
SBLCGBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO	Acquisitions	1,340,000.00	-1,362,200.45	
		Dispositions	-1,340,000.00		1,718,395.70
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	Acquisitions	775,000.00	-972,779.35	
		Dispositions	-2,803,000.00		3,625,023.22
SBKBP2K7	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	Acquisitions	2,400,000.00	-2,399,808.00	
		Dispositions	-2,400,000.00		2,519,568.00
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050	Acquisitions	3,452,000.00	-3,457,257.52	
		Dispositions	-1,665,000.00		1,471,718.05
C225313AM7	PVTPL CREDIT AGRICOLE S A 3.25% 01-14-2030	Acquisitions	1,250,000.00	-1,242,400.00	
		Dispositions	-1,250,000.00		1,368,087.50
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	9,000,000.00	-9,676,395.80	
		Dispositions	-4,670,000.00		5,411,560.85
SBJNYS74	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	Acquisitions	1,665,000.00	-1,838,473.70	
		Dispositions	-1,665,000.00		1,920,710.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Acquisitions	3,610,000.00	-3,571,517.40	
		Dispositions	-254,000.00		260,045.20
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	660,000.00	-932,078.65	
		Dispositions	-1,595,000.00		2,109,396.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD49Q4	PVTPL GAP INC SR SECD NT 144A 8.625% DUE05-15-2025/05-07-2020 BEO	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		733,000.00
SBMZ7407	PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	Acquisitions	6,655,000.00	-6,719,625.25	
		Dispositions	-2,455,000.00		2,782,871.35
C494386AD7	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO	Acquisitions	705,000.00	-719,100.00	
		Dispositions	-705,000.00		721,325.00
SBK90KN3	PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO	Acquisitions	340,000.00	-353,688.40	
		Dispositions	-695,000.00		763,885.75
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Acquisitions	2,470,000.00	-2,464,911.80	
		Dispositions	-2,470,000.00		2,644,801.90
SBJCRVP3	PVTPL MPLX LP 5.20% DUE 12-01-2047	Acquisitions	265,000.00	-292,496.40	
		Dispositions	-205,000.00		195,414.20
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	1,070,000.00	-1,096,780.20	
		Dispositions	-165,000.00		196,437.45
C654579AG6	PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-300,000.00		297,000.00
SBMFV959	PVTPL NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 BEO	Acquisitions	255,000.00	-276,833.10	
		Dispositions	-330.75		330.75
SBN7S9K0	PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	Acquisitions	7,603,000.00	-7,699,353.53	
		Dispositions	-245,000.00		253,977.55
SBN7RYL3	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	Acquisitions	1,235,000.00	-1,234,925.90	
		Dispositions	-455,000.00		472,986.15
SBL1LYB7	PVTPL OTIS WORLDWIDE CORP NT 3.112% 02-15-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-954,866.30	
		Dispositions	-155,000.00		148,211.00
SBL6K497	PVTPL RAYTHEON TECHNOLOGIES CORP 4.8% DUE 12-15-2043 BEO				
		Acquisitions	585,000.00	-746,992.35	
		Dispositions	-285,000.00		365,364.30
		Free Receipt	145,000.00	151,155.32	
SBJVHV54	PVTPL SANTANDER HLDGS USA INC CORP 3.244% 10-05-2026				
		Acquisitions	835,000.00	-843,667.30	
		Dispositions	-115,000.00		117,617.40
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	752,000.00	-958,172.92	
		Dispositions	-175,000.00		234,956.75
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	3,740,000.00	-4,072,221.60	
		Dispositions	-1,180,000.00		1,450,714.65
SBMBLZM2	PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO				
		Acquisitions	2,200,000.00	-2,184,116.00	
		Dispositions	-400,000.00		435,836.00
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				
		Acquisitions	851,000.00	-1,096,190.47	
		Dispositions	-495,000.00		706,305.60
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	310,000.00	-330,473.90	
		Dispositions	-838,000.00		869,924.92
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO				
		Dispositions	-275,000.00		270,006.00
		Free Receipt	6,483,000.00	4,958,438.47	
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Acquisitions	2,115,000.00	-2,172,823.70	
		Dispositions	-2,270.58		2,270.58
		Free Receipt	1,762,270.58	1,363,824.04	
C74736K101	QORVO INC COM				
		Acquisitions	2,000.00	-171,886.78	
		Dispositions	-27,100.00		2,955,927.98
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-426,568.60	
		Dispositions	-430,000.00		466,773.60
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	60,000.00	-78,448.00	
		Dispositions	-1,210,000.00		1,451,384.40
C747525103	QUALCOMM INC COM				
		Acquisitions	24,400.00	-2,170,211.34	
		Dispositions	-48,000.00		4,841,043.26
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	2,428.00	-126,410.63	
		Dispositions	-2,428.00		126,046.83
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	1,649.00	-192,467.96	
		Dispositions	-1,649.00		186,583.94
C74915M308	QURATE RETAIL INC CUM RED PFD SER A 8%				
		Dispositions	-459.15		41,053.46
		Free Receipt	459.15	48,382.50	
C74915M100	QURATE RETAIL INC				
		Acquisitions	42,550.00	-406,192.98	
		Dispositions	-42,550.00		390,089.41
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	1,135,000.00	-1,131,220.45	
		Dispositions	-1,135,000.00		1,244,872.90
C75513E101	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-18,678.40		1,178,262.76
		Free Receipt	18,678.40	932,612.51	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	5,799.00	-465,714.86	
		Dispositions	-12,150.00		1,192,701.70
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	38,500.00	-510,585.96	
		Dispositions	-38,500.00		611,129.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	7,841.00	-922,251.39	
		Dispositions	-21,259.00		1,939,944.98

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	7,203.00	-739,034.25	
		Dispositions	-20,249.00		2,002,984.72
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Acquisitions	3,779.00	-667,826.01	
		Dispositions	-3,779.00		605,974.22
C76131V202	RETAIL PPTYS AMER INC CL A	Acquisitions	54,052.00	-681,509.62	
		Dispositions	-54,052.00		368,146.45
C76169C100	REXFORD INDL RLTY INC COM	Acquisitions	8,606.00	-358,413.87	
		Dispositions	-8,606.00		382,960.29
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	845,000.00	-1,019,212.95	
		Dispositions	-630,000.00		835,277.60
C74967X103	RH COM	Acquisitions	800.00	-140,370.00	
		Dispositions	-800.00		87,278.47
C770323103	ROBERT HALF INTL INC COM	Acquisitions	15,093.00	-795,688.76	
		Dispositions	-15,093.00		809,897.52
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	226,000.00	-279,703.16	
		Dispositions	-5,361,000.00		5,361.00
C778296103	ROSS STORES INC COM	Acquisitions	2,800.00	-253,033.44	
		Dispositions	-9,400.00		826,920.56
C783549108	RYDER SYS INC COM	Acquisitions	8,389.00	-343,475.81	
		Dispositions	-8,389.00		354,619.45
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	2,000.00	-100,343.35	
		Dispositions	-2,000.00		70,374.28
C78409V104	S&P GLOBAL INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,340.00	-3,078,529.07	
		Dispositions	-13,800.00		4,549,895.66
C844741108	S.W. AIRL CO COM				
		Acquisitions	2,254.00	-102,493.72	
		Dispositions	-12,911.00		649,873.57
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	10,860.00	-2,359,100.73	
		Dispositions	-3,080.00		556,124.66
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	200,000.00	-199,734.00	
		Dispositions	-200,000.00		222,124.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	2,830.00	-756,815.35	
		Dispositions	-2,830.00		863,993.97
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	79,000.00	-1,663,037.18	
		Dispositions	-37,000.00		717,822.56
C80689H102	SCHNEIDER NATL INC WIS CL B CL B				
		Acquisitions	29,623.00	-689,712.36	
		Dispositions	-29,623.00		787,062.90
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	19,348.00	-919,222.29	
		Dispositions	-19,348.00		900,211.35
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	17,794.00	-716,295.82	
		Dispositions	-17,794.00		765,695.46
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,310,000.00	-1,518,738.70	
		Dispositions	-390,000.00		511,872.70
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	420,000.00	-498,094.80	
		Dispositions	-685,000.00		847,453.10
SBG0WNJ7	SHELL INTL FIN B V 2.375% DUE 11-07-2029				
		Acquisitions	335,000.00	-334,383.60	
		Dispositions	-5,795,000.00		5,813,040.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	2,550,000.00	-2,656,229.55	
		Dispositions	-1,030,000.00		992,074.30
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	5,755,000.00	-5,960,413.00	
		Dispositions	-4,045,000.00		4,448,083.75
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	1,310,000.00	-1,549,240.80	
		Dispositions	-615,000.00		767,351.65
C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	3,280.00	-2,213,789.81	
		Dispositions	-2,220.00		1,230,103.31
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	2,827,000.00	-2,855,856.35	
		Dispositions	-920,000.00		1,004,526.28
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	325,000.00	-355,676.75	
		Dispositions	-325,000.00		374,221.25
C827048109	SILGAN HLDGS INC COM	Acquisitions	14,862.00	-488,538.14	
		Dispositions	-24,436.00		902,293.99
C826919102	SILICON LABORATORIES INC COM	Acquisitions	2,000.00	-204,969.56	
		Dispositions	-2,000.00		196,814.27
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	1,775,000.00	-1,827,431.85	
		Dispositions	-2,345,000.00		2,353,846.60
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	27,300.00	-1,746,624.65	
		Dispositions	-43,300.00		4,131,619.82
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	3,100.00	-173,224.84	
		Dispositions	-3,100.00		180,529.03
C83088V102	SLACK TECHNOLOGIES INC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-55,832.18	
		Dispositions	-1,700.00		56,515.65
C831865209	SMITH A O CORP COM				
		Acquisitions	22,554.00	-989,709.12	
		Dispositions	-22,554.00		1,130,947.41
SBLGBMH4	SMUCKER J M CO FIXED 3.55% DUE 03-15-2050				
		Acquisitions	620,000.00	-621,867.10	
		Dispositions	-620,000.00		692,019.80
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Acquisitions	640,000.00	-632,716.80	
		Dispositions	-640,000.00		714,547.20
C835495102	SONOCO PROD CO COM				
		Acquisitions	1,497.00	-64,123.16	
		Dispositions	-1,497.00		74,974.45
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,445,000.00	-1,523,911.45	
		Dispositions	-605,000.00		678,582.74
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	390,000.00	-475,628.40	
		Dispositions	-790,000.00		935,777.00
C842587107	SOUTHERN CO COM STK				
		Acquisitions	1,918.00	-117,774.79	
		Dispositions	-1,918.00		104,641.07
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	370,000.00	-488,240.90	
		Dispositions	-1,235,000.00		1,638,072.50
SBMF11P3	SPIRIT RLTY L P 3.2% DUE 02-15-2031				
		Acquisitions	505,000.00	-499,960.10	
		Dispositions	-215,000.00		215,010.75
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	24,168.00	-517,336.32	
		Dispositions	-24,168.00		522,179.80
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM				
		Acquisitions	15,900.00	-1,006,707.77	
		Dispositions	-15,900.00		889,096.70

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C852857200	STAMPS COM INC COM NEW	Acquisitions	3,446.00	-670,345.08	
		Dispositions	-3,446.00		780,365.95
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	1,100.00	-158,486.32	
		Dispositions	-1,100.00		153,191.67
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-178,794.00	
		Dispositions	-180,000.00		203,819.40
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	245,000.00	-244,661.90	
		Dispositions	-670,000.00		754,548.30
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	485,000.00	-574,048.45	
		Dispositions	-330,000.00		407,457.60
C855244109	STARBUCKS CORP COM	Acquisitions	7,900.00	-722,370.12	
		Dispositions	-62,675.00		4,724,647.73
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	365,000.00	-339,304.00	
		Dispositions	-365,000.00		402,638.80
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	395,000.00	-462,110.50	
		Dispositions	-395,000.00		491,356.30
C857477103	STATE STR CORP COM	Acquisitions	46,423.00	-2,836,211.84	
		Dispositions	-46,423.00		2,938,411.22
C858119100	STEEL DYNAMICS INC COM	Acquisitions	18,748.00	-525,397.83	
		Dispositions	-91,019.00		2,778,481.57
C860630102	STIFEL FINL CORP COM	Acquisitions	3,270.00	-168,448.63	
		Dispositions	-3,270.00		174,244.62
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,388,807.60	
		Dispositions	-960,000.00		983,228.95
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030				
		Acquisitions	3,435,000.00	-3,461,655.20	
		Dispositions	-2,877,000.00		2,883,614.36
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	10,000.00	-10,665.90	
		Dispositions	-570,000.00		536,054.00
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	250,000.00	-273,372.50	
		Dispositions	-250,000.00		243,892.50
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	141,852.00	-3,442,337.26	
		Dispositions	-115,452.00		3,083,778.64
C871607107	SYNOPSYS INC COM				
		Acquisitions	6,300.00	-1,413,985.80	
		Dispositions	-23,810.00		3,496,495.31
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	370,000.00	-369,300.70	
		Dispositions	-370,000.00		353,556.50
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	450,000.00	-383,679.00	
		Dispositions	-200,000.00		242,168.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,630,000.00	-1,774,210.65	
		Dispositions	-930,000.00		1,267,895.55
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	5,810,000.00	-5,892,557.00	
		Dispositions	-365,000.00		377,220.20
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	29,393.00	-3,644,257.94	
		Dispositions	-60,146.00		8,311,474.94

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	216,000.00	-264,128.50	
		Dispositions	-600,000.00		720,606.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	432,000.00	-526,271.24	
		Dispositions	-155,000.00		193,723.65
SBM6CFV9	TARGET CORP 2.65% DUE 09-15-2030	Acquisitions	739,000.00	-787,716.18	
		Dispositions	-739,000.00		817,056.50
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	480,000.00	-559,881.60	
		Dispositions	-850,000.00		1,053,676.95
C87612E106	TARGET CORP COM STK	Acquisitions	20,646.00	-2,441,763.69	
		Dispositions	-39,346.00		5,230,257.62
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030	Acquisitions	1,430,000.00	-1,428,457.45	
		Dispositions	-700,000.00		740,454.10
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	855,000.00	-1,082,811.90	
		Dispositions	-285,000.00		358,307.70
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	281,000.00	-281,000.00	
		Dispositions	-281,000.00		281,000.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	1,336,000.00	-1,586,875.23	
		Dispositions	-230,000.00		284,912.50
CG87110105	TECHNI CN COM USD1	Acquisitions	54,300.00	-415,009.19	
		Dispositions	-97,700.00		862,770.68
SB899393	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	255,000.00	-264,585.45	
		Dispositions	-255,000.00		262,252.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,890.00	-1,444,089.75	
		Dispositions	-3,890.00		1,195,844.32
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	1,170,000.00	-1,417,889.00	
		Dispositions	-1,140,000.00		1,393,473.10
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	624,000.00	-781,903.81	
		Dispositions	-1,515,000.00		1,765,224.15
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,635,000.00	-2,136,178.30	
		Dispositions	-1,530,000.00		1,992,668.70
C88023U101	TEMPUR SEALY INTL INC COM				
		Acquisitions	1,800.00	-150,074.08	
		Dispositions	-1,800.00		80,688.14
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	20,700.00	-2,667,913.75	
		Dispositions	-16,200.00		2,134,845.51
C883556102	THERMO FISHER CORP				
		Acquisitions	9,316.00	-4,253,328.90	
		Dispositions	-296.00		128,826.71
C872540109	TJX COS INC COM NEW				
		Acquisitions	44,200.00	-2,158,671.64	
		Dispositions	-44,200.00		2,429,052.62
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	215,000.00	-273,409.05	
		Dispositions	-215,000.00		278,207.85
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	6,065,000.00	-6,015,607.85	
		Dispositions	-455,000.00		465,010.00
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	1,790,000.00	-1,790,000.00	
		Dispositions	-730,000.00		790,065.85
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG				
		Acquisitions	1,070,000.00	-1,065,602.30	
		Dispositions	-1,070,000.00		1,133,686.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL66P03	TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	Acquisitions	600,000.00	-608,180.87	
		Dispositions	-600,000.00		654,222.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	1,100.00	-160,084.75	
		Dispositions	-1,100.00		167,935.06
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-8,100.00		806,547.93
		Free Receipt	8,100.00	823,527.00	
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	Acquisitions	600,000.00	-703,476.00	
		Dispositions	-600,000.00		684,478.20
C89400J107	TRANSUNION COM	Acquisitions	36,400.00	-2,874,307.73	
		Dispositions	-43,600.00		4,006,287.87
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	1,325,000.00	-1,689,145.90	
		Dispositions	-710,000.00		893,527.90
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	Acquisitions	415,000.00	-522,697.20	
		Dispositions	-1,405,000.00		1,778,917.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	2,430,000.00	-2,412,888.80	
		Dispositions	-2,424,000.00		2,484,951.44
SBLGBPG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	Acquisitions	1,040,000.00	-1,038,336.00	
		Dispositions	-1,040,000.00		996,756.80
SBMG7677	TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030	Acquisitions	950,000.00	-947,254.50	
		Dispositions	-950,000.00		979,811.00
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-340,000.00		365,683.60
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-379,411.30	
		Dispositions	-295,000.00		413,860.75
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	340,000.00	-455,331.70	
		Dispositions	-670,000.00		876,768.30
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	21,845.00	-1,239,503.11	
		Dispositions	-47,467.00		3,255,983.32
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	4,972.00	-302,206.24	
		Dispositions	-4,972.00		280,548.83
C904708104	UNIFIRST CORP MASS COM				
		Acquisitions	390.00	-67,310.98	
		Dispositions	-1,890.00		296,040.14
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	385,000.00	-414,791.30	
		Dispositions	-385,000.00		436,004.80
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	1,137,000.00	-1,296,044.84	
		Dispositions	-442,000.00		512,672.94
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	260,000.00	-300,021.80	
		Dispositions	-78,000.00		90,680.44
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	305,000.00	-381,524.50	
		Dispositions	-2,090,000.00		595,900.80
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	1,100,000.00	-1,201,987.25	
		Dispositions	-270,000.00		313,418.70
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037				
		Acquisitions	430,000.00	-453,675.80	
		Dispositions	-330,000.00		382,248.90
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033				
		Acquisitions	0.00	0.00	
		Dispositions	-8,639.65		8,639.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	3,075,000.00	-3,711,132.95	
		Dispositions	-230,000.00		348,857.10
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	8,400,000.00	-9,774,767.31	
		Dispositions	-8,400,000.00		9,777,048.45
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	3,770,000.00	-5,200,063.97	
		Dispositions	-4,040,000.00		5,599,532.95
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	262,000.00	-304,947.04	
		Dispositions	-1,092,000.00		1,302,428.40
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	46,000.00	-56,178.42	
		Dispositions	-1,495,000.00		1,824,975.85
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	3,275.00	-341,214.89	
		Dispositions	-3,275.00		360,180.44
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	645,000.00	-708,242.25	
		Dispositions	-645,000.00		787,738.50
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	860,000.00	-1,027,881.40	
		Dispositions	-1,195,000.00		1,422,165.10
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	285,000.00	-388,477.80	
		Dispositions	-1,370,000.00		1,879,519.30
SBMFKVV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	Acquisitions	400,000.00	-396,628.00	
		Dispositions	-400,000.00		410,120.00
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	760,000.00	-750,242.30	
		Dispositions	-230,000.00		242,495.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,085,000.00	-1,143,623.25	
		Dispositions	-295,000.00		333,633.20
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,000.00	-3,714,029.17	
		Dispositions	-9,550.00		3,023,481.87
SBMDWV58	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		218,706.60
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Acquisitions	185,000.00	-190,148.55	
		Dispositions	-185,000.00		200,081.20
SBL57WY0	UPJOHN INC 4% DUE 06-22-2050				
		Acquisitions	400,000.00	-429,748.00	
		Dispositions	-400,000.00		450,268.00
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046				
		Acquisitions	1,248,000.00	-1,411,076.96	
		Dispositions	-155,000.00		180,843.15
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	170,000.00	-209,436.60	
		Dispositions	-970,000.00		1,244,801.10
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	558,000.00	-730,257.86	
		Dispositions	-580,000.00		809,830.80
SBWBY7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045				
		Acquisitions	219,000.00	-253,227.51	
		Dispositions	-845,000.00		990,914.30
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	925,000.00	-1,158,442.25	
		Dispositions	-1,259,000.00		1,666,656.13
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,096.00	-284,359.81	
		Dispositions	-24,592.00		1,306,296.13
SBJVKHJ9	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029				
		Acquisitions	640,000.00	-690,080.00	
		Dispositions	-640,000.00		651,289.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM	Acquisitions	4,219.00	-45,181.65	
		Dispositions	-4,219.00		70,688.34
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	206,000.00	-229,247.10	
		Dispositions	-206,000.00		207,886.96
C92343E102	VERISIGN INC COM	Acquisitions	20,731.00	-4,324,494.26	
		Dispositions	-20,731.00		4,223,984.97
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,625,000.00	-2,614,368.75	
		Dispositions	-1,175,000.00		1,182,125.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	750,000.00	-825,670.10	
		Dispositions	-1,815,000.00		2,077,061.05
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	7,000,000.00	-7,916,789.55	
		Dispositions	-3,220,000.00		3,999,834.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	3,385,000.00	-4,196,566.70	
		Dispositions	-4,705,000.00		5,860,286.60
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	385,000.00	-500,099.60	
		Dispositions	-395,000.00		518,777.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,550,000.00	-2,070,013.30	
		Dispositions	-1,744,000.00		2,301,529.59
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	1,661,000.00	-2,301,444.92	
		Dispositions	-1,951,000.00		968,896.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047	Acquisitions	920,000.00	-1,319,470.55	
		Dispositions	-1,245,000.00		1,822,501.20
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	560,000.00	-695,336.00	
		Dispositions	-2,071,000.00		2,524,533.23
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	5,395,000.00	-7,065,615.45	
		Dispositions	-6,380,000.00		8,415,144.80
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,152,000.00	-2,944,394.82	
		Dispositions	-4,622,000.00		6,294,063.15
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	37,547.00	-2,161,247.00	
		Dispositions	-178,015.00		10,488,180.58
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	4,330,000.00	-4,411,089.50	
		Dispositions	-205,000.00		208,273.85
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Acquisitions	9,470,000.00	-9,410,379.30	
		Dispositions	-1,000,000.00		1,025,020.00
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	Acquisitions	705,000.00	-813,083.55	
		Dispositions	-3,205,000.00		3,843,784.85
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,175,000.00	-1,175,613.45	
		Dispositions	-685,000.00		678,170.55
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	21,360.00	-4,942,465.10	
		Dispositions	-3,000.00		845,500.27
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	1,025,000.00	-1,102,036.15	
		Dispositions	-1,025,000.00		1,142,722.33
C92556V106	VIATRIS INC	Acquisitions	385,000.00	-497,855.05	
		Dispositions	-895,000.00		1,164,793.30
		Dispositions	-6,960.83		119,949.55
		Free Receipt	6,960.83	104,851.25	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C925652109	VICI PTYS INC COM	Acquisitions	24,600.00	-622,162.69	
		Dispositions	-12,400.00		322,525.39
C928254101	VIRTU FINL INC CLA CLA	Acquisitions	33,519.00	-815,792.51	
		Dispositions	-33,519.00		905,193.53
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	Acquisitions	1,900,000.00	-1,897,245.00	
		Dispositions	-1,900,000.00		1,951,813.00
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	2,565,000.00	-2,577,151.60	
		Dispositions	-420,000.00		455,695.80
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	750,000.00	-913,814.15	
		Dispositions	-413,000.00		500,987.66
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Acquisitions	996,000.00	-1,207,333.02	
		Dispositions	-1,126,000.00		1,412,193.50
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	1,645,000.00	-2,122,941.45	
		Dispositions	-4,580,000.00		5,980,903.07
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	1,380,000.00	-1,303,559.55	
		Dispositions	-145,000.00		136,746.60
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	14,267.00	-318,292.42	
		Dispositions	-14,267.00		266,677.56
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	Acquisitions	200,000.00	-278,124.00	
		Dispositions	-200,000.00		262,580.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	335,000.00	-459,961.70	
		Dispositions	-1,115,000.00		1,493,656.70
C928881101	VONTIER CORP COM USD0.0001 WI				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C929089100	VOYA FINL INC COM	Acquisitions	5,800.00	-166,442.96	
		Dispositions	-8,480.00		267,903.95
		Free Receipt	2,680.00	71,103.42	
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	Acquisitions	9,794.00	-469,735.49	
		Dispositions	-56,777.00		2,754,134.76
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	945,000.00	-973,381.20	
		Dispositions	-220,000.00		226,740.80
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	6,300.00	-264,854.10	
		Dispositions	-11,700.00		504,483.78
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	265,000.00	-313,171.70	
		Dispositions	-405,000.00		497,254.95
C931142103	WALMART INC COM	Acquisitions	875,000.00	-1,090,509.40	
		Dispositions	-2,885,000.00		3,691,756.35
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050	Acquisitions	24,900.00	-3,206,878.22	
		Dispositions	-25,800.00		3,256,905.28
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	730,000.00	-719,232.50	
		Dispositions	-485,000.00		505,819.25
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	2,260,000.00	-2,237,898.55	
		Dispositions	-220,000.00		223,786.20
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	5,900.00	-691,560.69	
		Dispositions	-9,900.00		1,165,078.82
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	450,000.00	-542,145.30	
		Dispositions	-1,470,000.00		1,785,956.55
		Acquisitions	700,000.00	-833,185.75	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,255,000.00		1,543,100.00
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,210,000.00	-3,917,297.95	
		Dispositions	-2,435,000.00		3,107,840.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	445,000.00	-579,959.50	
		Dispositions	-1,645,000.00		2,099,738.20
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	655,000.00	-896,161.55	
		Dispositions	-790,000.00		1,096,207.70
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	11,550,000.00	-11,599,515.05	
		Dispositions	-945,000.00		1,002,145.20
C95000U2M4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	Acquisitions	9,363,000.00	-11,270,140.99	
		Dispositions	-2,695,000.00		3,711,317.25
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	Dispositions	-235,000.00		306,625.65
		Free Receipt	235,000.00	249,163.45	
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	56,000.00	-1,473,862.55	
		Dispositions	-56,000.00		1,608,554.19
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-514,560.00	
		Dispositions	-6,000.00		7,355.46
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	615,000.00	-749,751.24	
		Dispositions	-1,445,000.00		1,764,312.90
C950755108	WERNER ENTERPRISES INC COM	Acquisitions	8,974.00	-376,616.66	
		Dispositions	-8,974.00		397,543.44
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	3,946.00	-626,281.29	
		Dispositions	-6,246.00		1,230,717.12

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C959802109	WESTERN UNION CO	Acquisitions	72,963.00	-1,640,392.37	
		Dispositions	-72,963.00		1,626,380.54
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	985,000.00	-926,289.70	
		Dispositions	-2,050,000.00		738,000.00
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	300,000.00	-290,457.00	
		Dispositions	-300,000.00		128,250.00
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	Acquisitions	175,000.00	-157,683.75	
		Dispositions	-400,000.00		382,240.00
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030	Acquisitions	190,000.00	-189,810.00	
		Dispositions	-190,000.00		190,936.70
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050	Acquisitions	870,000.00	-865,145.40	
		Dispositions	-870,000.00		525,467.55
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-335,000.00		360,145.10
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	Acquisitions	985,000.00	-985,000.00	
		Dispositions	-985,000.00		1,012,889.45
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	170,000.00	-189,485.40	
		Dispositions	-1,625,000.00		1,703,006.05
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049	Acquisitions	320,000.00	-345,907.20	
		Dispositions	-1,000,000.00		1,098,884.65
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	1,500.00	-268,673.66	
		Dispositions	-1,500.00		271,792.54
C98389B100	XCEL ENERGY INC COM				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,307.00	-74,767.02	
		Dispositions	-1,307.00		79,064.16
C988498101	YUM BRANDS INC COM				
		Acquisitions	1,500.00	-138,561.99	
		Dispositions	-1,500.00		139,705.45
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	37,700.00	-1,001,445.79	
		Dispositions	-37,700.00		1,239,165.40
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	3,260.00	-815,362.13	
		Dispositions	-3,260.00		787,265.95
C98986T108	ZYNGA INC				
		Acquisitions	241,087.00	-1,896,969.95	
		Dispositions	-241,087.00		2,208,140.10

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.

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2020

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			5							
30-34			18	68 \$110,461	1					
35-39			12	207 \$131,387	153 \$130,617					
40-44		2	14	207 \$130,265	384 \$144,235	58 \$132,216	3			
45-49		1	12	128 \$125,428	319 \$139,294	104 \$162,779	21 \$137,637	2		
50-54		4	12	110 \$118,339	256 \$127,782	190 \$158,303	126 \$161,439	49 \$154,328		
55-59		1	11	129 \$107,353	305 \$122,145	182 \$147,894	220 \$161,590	204 \$167,981	84 \$153,311	
60-64			4	84 \$112,034	152 \$114,795	86 \$146,111	103 \$149,836	131 \$163,418	171 \$163,434	30 \$129,678
65-69		1	1	15	27 \$97,706	26 \$128,787	16	21 \$147,619	47 \$175,639	29 \$152,798
70+			1	6	9	11	7	2	12	11

N-4,605

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0408V102	#REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	Acquisitions	1,800.00	-277,250.09	
		Free Delivery	-1,800.00		
C054561105	#REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020	Acquisitions	22,600.00	-561,924.09	
		Dispositions	-2,348.00		60,718.72
		Free Delivery	-153,355.00		
C40416M105	#REORG/ HD SUPPLY HLDGS INC CASH MERGER 12-24-2020	Acquisitions	7,010.00	-266,341.16	
		Dispositions	-34,210.00		1,141,935.98
C03748R754	#REORG/APARTMENT INVESTMENT REVERSE SPLIT APARTMENT INVST 2M19AK3 12-01-2020	Acquisitions	6,200.00	-161,395.20	
		Free Delivery	-6,200.00		
C269246401	#REORG/E TRADE STOCK MERGER MORGAN 2589402 02 OCT 2020	Acquisitions	43,300.00	-1,965,895.20	
		Dispositions	-62,900.00		3,040,984.64
CG47791101	#REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020	Acquisitions	2,500.00	-328,891.25	
		Free Delivery	-8,100.00		
CN59465109	#REORG/MYLAN NV STOCK MERGER VIATRIS INC 2M1JA33 11-17-2020	Acquisitions	9,700.00	-153,727.02	
		Dispositions	-29,700.00		451,612.61
C701877102	#REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021	Acquisitions	26,200.00	-467,364.17	
		Dispositions	-26,200.00		146,730.91
C755111507	#REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	Acquisitions	2,100.00	-286,443.61	
		Dispositions	-1,100.00		168,785.72
		Free Delivery	-8,000.00		
C98212B103	#REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021	Acquisitions	22,500.00	-280,734.79	
		Dispositions	-22,500.00		204,515.99
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	2,365,000.00	-2,471,445.30	
		Dispositions	-2,065,000.00		2,579,044.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	57,197.00	-2,430,305.86	
		Dispositions	-39,997.00		1,617,383.49
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	1,210,000.00	-1,205,837.60	
		Dispositions	-1,210,000.00		1,290,670.70
C88579Y101	3M CO COM	Acquisitions	26,554.00	-3,795,881.98	
		Dispositions	-6,854.00		1,113,860.47
C316773100	5TH 3RD BANCORP COM	Acquisitions	42,934.00	-1,182,690.04	
		Dispositions	-42,934.00		782,661.20
C002824100	ABBOTT LAB COM	Acquisitions	28,330.00	-2,969,445.37	
		Dispositions	-5,230.00		544,526.74
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,043,000.00	-2,923,524.33	
		Dispositions	-3,572,000.00		4,854,398.19
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	47,631.00	-4,511,352.84	
		Dispositions	-79,331.00		7,461,255.97
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	859,000.00	-1,013,680.77	
		Dispositions	-1,359,000.00		1,650,504.36
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	104,137.00	-6,644,065.62	
		Dispositions	-69,837.00		5,216,599.07
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	4,908.00	-439,139.97	
		Dispositions	-4,908.00		516,516.56
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	5,800.00	-513,636.48	
		Dispositions	-1,600.00		146,993.48
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	929,000.00	-929,000.00	
		Dispositions	-929,000.00		986,867.41
C00130H105	AES CORP COM				
		Acquisitions	35,972.00	-620,222.95	
		Dispositions	-155,888.00		2,688,162.34
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,607.00	-168,674.79	
		Dispositions	-2,607.00		183,263.15
C001055102	AFLAC INC COM				
		Acquisitions	25,300.00	-938,744.09	
		Dispositions	-5,100.00		221,138.03
C001084102	AGCO CORP COM				
		Acquisitions	5,008.00	-284,938.04	
		Dispositions	-9,508.00		713,496.51
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	980,000.00	-977,803.45	
		Dispositions	-370,000.00		405,331.30
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	1,860,000.00	-1,878,698.40	
		Dispositions	-450,000.00		487,368.80
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	360,000.00	-400,705.20	
		Dispositions	-360,000.00		433,857.60
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	430,000.00	-506,123.20	
		Dispositions	-600,000.00		673,506.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	37,637.00	-3,846,611.91	
		Dispositions	-36,337.00		4,430,308.04
C017175100	ALLEGHANY CORP DEL COM				
		Acquisitions	440.00	-250,470.06	
		Dispositions	-2,378.00		1,158,305.57
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	1,800.00	-87,924.46	
		Dispositions	-13,400.00		477,917.88

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	2,116.00	-88,798.93	
		Dispositions	-2,116.00		98,632.64
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	20,981.00	-749,934.32	
		Dispositions	-53,260.00		1,857,364.16
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	270,000.00	-299,594.70	
		Dispositions	-720,000.00		884,022.10
C020002101	ALLSTATE CORP COM	Acquisitions	46,441.00	-4,501,389.54	
		Dispositions	-52,341.00		5,213,472.20
C02005N100	ALLY FINL INC COM	Acquisitions	14,459.00	-329,811.05	
		Dispositions	-121,838.00		2,958,711.28
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030	Acquisitions	505,000.00	-503,616.30	
		Dispositions	-505,000.00		500,227.75
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,324.00	-1,965,126.56	
		Dispositions	-1,245.00		1,445,645.79
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	8,449.00	-12,556,049.13	
		Dispositions	-6,325.00		9,006,475.23
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,700.00	-455,024.00	
		Dispositions	-76,300.00		2,266,589.29
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	605,000.00	-600,147.90	
		Dispositions	-605,000.00		700,068.65
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	270,000.00	-333,852.30	
		Dispositions	-680,000.00		835,845.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,075,000.00	-1,405,602.50	
		Dispositions	-1,624,000.00		2,037,504.91
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	148,994.00	-5,749,559.18	
		Dispositions	-114,394.00		4,907,815.16
C02209SBJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030				
		Acquisitions	235,000.00	-234,269.15	
		Dispositions	-235,000.00		248,286.90
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,170,000.00	-1,182,158.90	
		Dispositions	-170,000.00		182,743.20
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	6,090,000.00	-6,061,894.75	
		Dispositions	-770,000.00		809,135.50
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	710,000.00	-905,066.50	
		Dispositions	-1,118,000.00		1,459,484.47
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	390,000.00	-516,929.40	
		Dispositions	-410,000.00		590,438.90
C023135106	AMAZON COM INC COM				
		Acquisitions	6,175.00	-14,505,788.66	
		Dispositions	-3,460.00		9,933,286.50
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	250,000.00	-305,655.00	
		Dispositions	-270,000.00		337,284.00
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	5,280,000.00	-7,050,528.20	
		Dispositions	-6,838,000.00		9,269,606.78
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	20,753.00	-1,267,578.23	
		Dispositions	-34,946.00		2,272,827.83
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	2,146.00	-182,225.23	
		Dispositions	-2,146.00		180,345.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	350,000.00	-369,250.00	
		Dispositions	-1,020,000.00		1,280,849.10
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	430,000.00	-532,499.10	
		Dispositions	-480,000.00		585,960.00
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	415,000.00	-464,106.95	
		Dispositions	-415,000.00		480,092.75
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	355,000.00	-430,110.90	
		Dispositions	-415,000.00		481,416.60
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	950,000.00	-957,210.50	
		Dispositions	-950,000.00		939,234.80
C03027X100	AMERICAN TOWER CORP	Acquisitions	8,000.00	-1,735,442.64	
		Dispositions	-8,000.00		1,967,606.50
C03076C106	AMERIPRISE FINL INC COM	Acquisitions	2,516.00	-392,686.73	
		Dispositions	-17,016.00		2,526,230.06
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	7,803.00	-686,229.73	
		Dispositions	-7,803.00		764,925.55
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	130,000.00	-147,162.60	
		Dispositions	-370,000.00		477,836.50
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	815,000.00	-810,876.10	
		Dispositions	-815,000.00		1,008,079.80
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,795,000.00	-4,414,569.45	
		Dispositions	-145,000.00		185,415.85
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030	Acquisitions	410,000.00	-519,703.70	
		Dispositions	-410,000.00		521,327.30
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	Acquisitions	670,000.00	-667,052.00	
		Dispositions	-670,000.00		720,330.40
SBM9D0T2	AMGEN INC 2.3% DUE 02-25-2031	Acquisitions	1,340,000.00	-1,481,114.25	
		Dispositions	-1,060,000.00		1,136,383.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	665,000.00	-662,619.30	
		Dispositions	-665,000.00		700,371.35
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	3,983,000.00	-4,017,570.28	
		Dispositions	-2,983,000.00		3,114,694.85
SBD5R5CM4	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	88,000.00	-107,792.96	
		Dispositions	-875,000.00		1,018,896.15
SBD5RVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,152,000.00	-1,497,382.40	
		Dispositions	-630,000.00		750,084.30
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	980,000.00	-1,247,538.60	
		Dispositions	-1,860,000.00		2,354,898.80
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039	Acquisitions	435,000.00	-597,859.65	
		Dispositions	-435,000.00		620,205.60
C031162100	AMGEN INC COM	Acquisitions	230,000.00	-320,268.10	
		Dispositions	-230,000.00		49,645.50
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	10,312.00	-2,309,757.74	
		Dispositions	-16,392.00		3,859,412.28
		Acquisitions	4,430,000.00	-4,545,437.55	
		Dispositions	-790,000.00		817,695.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654105	ANALOG DEVICES INC COM	Acquisitions	10,400.00	-1,236,457.41	
		Dispositions	-10,400.00		1,294,949.89
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	930,000.00	-1,111,331.40	
		Dispositions	-910,000.00		1,118,653.20
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	2,005,000.00	-2,775,153.25	
		Dispositions	-970,000.00		1,292,299.65
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,350,000.00	-1,743,674.25	
		Dispositions	-515,000.00		676,641.80
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	930,000.00	-1,048,072.80	
		Dispositions	-1,820,000.00		2,134,324.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,249,000.00	-1,425,542.54	
		Dispositions	-1,450,000.00		1,721,342.55
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	300,000.00	-352,404.00	
		Dispositions	-8,725,000.00		10,767,945.75
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,775,000.00	-4,516,748.70	
		Dispositions	-1,605,000.00		1,734,466.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,328,000.00	-4,085,325.44	
		Dispositions	-7,565,000.00		9,260,272.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	375,000.00	-446,377.50	
		Dispositions	-375,000.00		444,888.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	5,749,000.00	-6,414,235.73	
		Dispositions	-945,000.00		1,129,986.15
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,365,000.00	-2,631,220.45	
		Dispositions	-660,000.00		788,272.95
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	1,160,000.00	-1,170,358.80	
		Dispositions	-595,000.00		637,060.55
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	284,000.00	-319,928.28	
		Dispositions	-190,000.00		215,566.40
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	250,000.00	-290,167.50	
		Dispositions	-210,000.00		244,843.20
C036752103	ANTHEM INC COM				
		Acquisitions	5,930.00	-1,606,709.26	
		Dispositions	-6,310.00		1,909,129.73
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	435,000.00	-506,702.70	
		Dispositions	-870,000.00		1,054,558.95
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Acquisitions	3,185,000.00	-3,185,591.40	
		Dispositions	-485,000.00		509,395.50
CG0403H108	AON PLC				
		Dispositions	-1,800.00		319,674.40
		Free Receipt	1,800.00	277,250.09	
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	540,000.00	-538,765.70	
		Dispositions	-1,350,000.00		1,114,086.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	315,000.00	-321,158.25	
		Dispositions	-1,850,000.00		1,590,314.65
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	260,000.00	-280,584.20	
		Dispositions	-260,000.00		182,117.00
C03748R747	APARTMENT COM USD0.01 CLA(POST RE)				
		Acquisitions	98,000.00	-496,866.54	
		Dispositions	-103,007.23		516,935.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,007.23	161,395.20	
C03750L109	APARTMENT INCOME REIT CORP COM	Dispositions	-5,007.00		191,847.16
		Free Receipt	5,007.00	78,168.46	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	575,000.00	-573,357.75	
		Dispositions	-575,000.00		687,225.70
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	Acquisitions	200,000.00	-237,906.00	
		Dispositions	-134,000.00		156,785.36
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG	Acquisitions	1,565,000.00	-1,549,687.45	
		Dispositions	-270,000.00		272,216.70
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	7,635,000.00	-7,937,588.65	
		Dispositions	-735,000.00		723,306.15
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	964,000.00	-1,142,844.76	
		Dispositions	-2,045,000.00		2,459,894.55
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	500,000.00	-635,570.00	
		Dispositions	-2,315,000.00		2,654,918.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	2,720,000.00	-3,784,633.80	
		Dispositions	-1,120,000.00		1,507,439.95
C037833100	APPLE INC COM STK	Acquisitions	19,380.00	-4,733,244.04	
		Dispositions	-6,490.00		1,696,260.45
		Free Receipt	120,780.00		
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	900,000.00	-1,007,089.80	
		Dispositions	-467,000.00		518,558.17
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Acquisitions	2,310,000.00	-2,303,624.40	
		Dispositions	-325,000.00		321,028.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	1,000,000.00	-995,330.00	
		Dispositions	-150,000.00		158,656.50
C038222105	APPLIED MATERIALS INC COM	Acquisitions	33,689.00	-2,031,653.64	
		Dispositions	-68,889.00		3,991,373.78
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	Acquisitions	1,255,000.00	-1,255,000.00	
		Dispositions	-1,255,000.00		1,444,199.00
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	22,548.00	-722,015.99	
		Dispositions	-49,362.00		1,468,707.08
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	Acquisitions	400,000.00	-487,749.00	
		Dispositions	-400,000.00		527,012.00
C03966BAB7	ARCONIC ROLLED PRODUCTS CORPORATION TERM LOAN B 03-25-2027	Acquisitions	500,000.00	-497,500.00	
		Dispositions	-500,000.00		500,000.00
C042735100	ARROW ELECTR INC COM	Acquisitions	10,095.00	-669,105.93	
		Dispositions	-10,095.00		810,629.95
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	5,630.00	-131,433.15	
		Dispositions	-23,068.00		536,827.50
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	Acquisitions	230,000.00	-282,642.40	
		Dispositions	-335,000.00		406,311.45
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	1,755,000.00	-2,486,241.95	
		Dispositions	-130,000.00		206,347.70
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	6,500,000.00	-6,528,013.85	
		Dispositions	-3,695,000.00		3,762,186.80
SBMHWTS3	AT&T INC 2.75% DUE 06-01-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061	Acquisitions	1,205,000.00	-1,302,926.35	
		Dispositions	-1,205,000.00		1,280,523.60
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041	Acquisitions	5,005,000.00	-4,992,134.70	
		Dispositions	-470,000.00		462,820.80
SBMHVV76	AT&T INC 3.65% DUE 06-01-2051	Acquisitions	7,270,000.00	-7,299,273.35	
		Dispositions	-2,985,000.00		3,097,750.55
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042	Acquisitions	3,910,000.00	-3,908,690.50	
		Dispositions	-1,180,000.00		1,242,717.80
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Acquisitions	180,000.00	-198,705.60	
		Dispositions	-420,000.00		451,848.60
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048	Acquisitions	1,530,000.00	-1,728,580.30	
		Dispositions	-2,816,000.00		1,274,195.38
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035	Acquisitions	2,620,000.00	-3,063,278.70	
		Dispositions	-1,892,000.00		2,100,825.22
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049	Acquisitions	590,000.00	-669,868.30	
		Dispositions	-1,790,000.00		2,030,392.10
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,623,961.05	
		Dispositions	-3,894,000.00		1,768,536.85
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039	Acquisitions	665,000.00	-787,869.40	
		Dispositions	-9,286,000.00		2,863,911.00
SBJ11ML9	AT&T INC 5.375% 10-15-2041	Acquisitions	1,510,000.00	-1,784,034.95	
		Dispositions	-3,335,000.00		2,163,834.90
		Acquisitions	490,000.00	-596,127.40	
		Dispositions	-490,000.00		37,720.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	295,000.00	-375,077.75	
		Dispositions	-4,845,000.00		4,243,749.97
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	225,000.00	-289,867.50	
		Dispositions	-225,000.00		18,699.75
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	735,000.00	-963,298.35	
		Dispositions	-985,000.00		1,381,155.20
C00206R102	AT&T INC COM	Acquisitions	84,911.00	-3,068,696.30	
		Dispositions	-166,407.00		5,338,695.47
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	300,000.00	-343,587.00	
		Dispositions	-40,000.00		45,316.40
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043	Acquisitions	4,305,000.00	-4,245,851.85	
		Dispositions	-330,000.00		328,567.80
SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	Acquisitions	290,000.00	-341,408.30	
		Dispositions	-290,000.00		364,469.10
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	630,000.00	-830,264.40	
		Dispositions	-1,175,000.00		1,486,767.62
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046	Acquisitions	430,000.00	-533,221.50	
		Dispositions	-11,584,000.00		874,707.84
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	31,935.00	-1,341,632.75	
		Dispositions	-86,335.00		2,532,853.37
C052769106	AUTODESK INC COM	Acquisitions	4,900.00	-919,326.33	
		Dispositions	-4,900.00		1,300,109.39
C053015103	AUTOMATIC DATA PROCESSING INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,100.00	-5,740,381.17	
		Dispositions	-11,800.00		1,720,634.82
C05329W102	AUTONATION INC COM				
		Acquisitions	2,905.00	-128,564.37	
		Dispositions	-12,172.00		684,095.08
C053332102	AUTOZONE INC COM				
		Acquisitions	341.00	-397,592.11	
		Dispositions	-935.00		998,905.01
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047				
		Acquisitions	185,000.00	-202,898.75	
		Dispositions	-475,000.00		569,881.25
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030				
		Acquisitions	1,560,000.00	-1,610,173.50	
		Dispositions	-625,000.00		660,718.75
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	1,300.00	-156,062.62	
		Dispositions	-1,300.00		155,056.80
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,521.00	-432,317.17	
		Dispositions	-16,121.00		778,562.40
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Acquisitions	1,445,000.00	-1,445,000.00	
		Dispositions	-1,445,000.00		1,493,712.25
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	355,000.00	-350,562.50	
		Dispositions	-3,465,000.00		3,633,518.10
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	805,000.00	-881,112.00	
		Dispositions	-985,000.00		1,028,312.85
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,615,000.00	-1,803,049.10	
		Dispositions	-1,116,000.00		1,198,481.22
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Acquisitions	1,430,000.00	-1,463,364.80	
		Dispositions	-1,430,000.00		1,716,837.35

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	1,110,000.00	-1,161,285.40	
		Dispositions	-756,000.00		898,211.63
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	955,000.00	-970,610.70	
		Dispositions	-265,000.00		264,403.75
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	1,755,000.00	-1,755,000.00	
		Dispositions	-165,000.00		168,336.30
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	270,000.00	-297,395.30	
		Dispositions	-1,050,000.00		1,044,918.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	5,210,000.00	-5,216,541.70	
		Dispositions	-640,000.00		666,662.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Acquisitions	12,640,000.00	-14,125,580.85	
		Dispositions	-2,700,000.00		3,365,819.35
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG	Acquisitions	920,000.00	-1,090,130.10	
		Dispositions	-3,245,000.00		3,838,656.68
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Acquisitions	1,275,000.00	-1,633,485.50	
		Dispositions	-3,975,000.00		5,007,704.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	835,000.00	-1,129,135.50	
		Dispositions	-888,000.00		1,207,016.27
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	210,000.00	-276,040.80	
		Dispositions	-240,000.00		346,154.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	235,000.00	-298,374.80	
		Dispositions	-435,000.00		557,180.40
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				

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Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,135,000.00	-2,135,000.00	
		Dispositions	-2,135,000.00		2,125,024.00
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	210,000.00	-255,028.20	
		Dispositions	-1,900,000.00		2,241,845.20
SBMWZQF3	BANK AMER CORP FLTG RT 1.898% DUE 07-23-2031				
		Acquisitions	2,680,000.00	-2,683,217.75	
		Dispositions	-1,155,000.00		1,179,216.15
C06051GJB6	BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031				
		Acquisitions	7,410,000.00	-7,410,000.00	
		Dispositions	-7,410,000.00		7,800,874.60
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	173,847.00	-6,549,276.71	
		Dispositions	-108,473.00		4,186,884.26
C060505104	BANK OF AMERICA CORP				
		Acquisitions	10,945.00	-265,254.19	
		Dispositions	-10,945.00		265,868.74
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	13,760,000.00	-14,113,131.10	
		Dispositions	-315,000.00		328,683.60
SBMT6SN1	BARCLAYS PLC 3.564% DUE 09-23-2035				
		Acquisitions	2,950,000.00	-2,949,078.40	
		Dispositions	-2,720,000.00		2,819,160.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	1,570,000.00	-2,034,796.70	
		Dispositions	-865,000.00		1,085,794.90
SBL57W95	BARCLAYS PLC FIXED 2.645% DUE 06-24-2031				
		Acquisitions	870,000.00	-864,397.20	
		Dispositions	-870,000.00		898,762.20
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,200.00	-275,384.92	
		Dispositions	-3,200.00		275,516.46
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-990,000.00		1,235,044.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	1,855,000.00	-2,355,574.20	
		Dispositions	-1,425,000.00		1,804,860.60
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	957,000.00	-1,189,093.38	
		Dispositions	-1,620,000.00		2,099,185.05
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	2,440,000.00	-2,498,398.60	
		Dispositions	-290,000.00		340,346.90
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030	Acquisitions	470,000.00	-469,530.00	
		Dispositions	-470,000.00		450,678.30
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	780,000.00	-995,889.20	
		Dispositions	-260,000.00		338,304.20
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	780,000.00	-984,473.10	
		Dispositions	-1,775,000.00		2,146,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B	Acquisitions	23,694.00	-4,465,726.01	
		Dispositions	-24,745.00		4,571,731.09
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01	Acquisitions	10,509.00	-513,496.58	
		Dispositions	-25,809.00		935,444.44
C086516101	BEST BUY INC COM STK	Acquisitions	33,484.00	-2,616,101.48	
		Dispositions	-28,484.00		2,657,493.41
C090572207	BIO RAD LABS INC CL A	Acquisitions	279.00	-139,419.33	
		Dispositions	-279.00		147,052.79
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	12,767.00	-3,784,489.23	
		Dispositions	-22,357.00		6,299,074.85
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,806,645.60	
		Dispositions	-690,000.00		693,139.20
SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036				
		Acquisitions	640,000.00	-893,299.20	
		Dispositions	-640,000.00		952,759.30
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	245,000.00	-278,266.10	
		Dispositions	-1,135,000.00		1,327,227.55
SBL1J5Y1	BLACKROCK INC 2.4% DUE 04-30-2030				
		Acquisitions	965,000.00	-964,228.00	
		Dispositions	-965,000.00		1,011,841.10
C093671105	BLOCK H & R INC COM				
		Acquisitions	15,041.00	-259,790.50	
		Dispositions	-15,041.00		216,604.15
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	905,000.00	-902,341.90	
		Dispositions	-1,820,000.00		1,836,401.95
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	7,080,000.00	-7,917,620.80	
		Dispositions	-2,675,000.00		3,215,078.55
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	495,000.00	-468,359.10	
		Dispositions	-3,030,000.00		2,914,044.10
SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030				
		Acquisitions	2,590,000.00	-2,948,385.30	
		Dispositions	-1,300,000.00		1,562,561.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	2,665,000.00	-2,746,721.50	
		Dispositions	-480,000.00		573,537.60
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	11,690,000.00	-12,719,870.15	
		Dispositions	-6,040,000.00		7,516,647.20
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,374.00	-2,170,220.38	
		Dispositions	-2,126.00		3,757,635.28

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C099724106	BORG WARNER INC COM	Acquisitions	4,500.00	-156,623.09	
		Dispositions	-15,900.00		548,559.00
SBLB65N1	BP CAP MKTS AMER 1.749% DUE 08-10-2030	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		754,312.95
SBHNZLH4	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Acquisitions	24,000.00	-25,244.40	
		Dispositions	-1,009,000.00		1,057,563.17
SBH4K3S3	BP CAP MKTS AMER INC 3.119% 05-04-2026	Acquisitions	224,000.00	-237,646.08	
		Dispositions	-224,000.00		237,471.36
SBJ68679	BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026	Acquisitions	14,000.00	-15,039.50	
		Dispositions	-14,000.00		15,068.34
C10922N103	BRIGHTHOUSE FINL INC COM	Acquisitions	51,470.00	-1,733,653.90	
		Dispositions	-53,621.00		1,614,685.27
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-370,970.25	
		Dispositions	-560,000.00		751,189.60
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	160,797.00	-9,939,456.05	
		Dispositions	-97,597.00		5,761,259.25
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	28,840.00	-352,972.38	
		Dispositions	-28,840.00		353,570.58
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	197,000.00	-226,055.53	
		Dispositions	-500,000.00		594,075.00
C11135F101	BROADCOM INC COM	Acquisitions	9,580.00	-3,316,739.96	
		Dispositions	-11,170.00		2,981,969.22
C117043109	BRUNSWICK CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,489.00	-918,777.38	
		Dispositions	-15,489.00		953,868.97
C101121101	BSTN PPTYS INC	Acquisitions	27,631.00	-2,361,784.63	
		Dispositions	-27,631.00		2,363,714.50
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049	Acquisitions	125,000.00	-142,497.50	
		Dispositions	-330,000.00		434,692.50
C12008R107	BUILDERS FIRSTSOURCE INC COM STK	Acquisitions	5,826.00	-177,426.13	
		Dispositions	-5,826.00		187,272.63
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	Acquisitions	540,000.00	-683,089.20	
		Dispositions	-720,000.00		873,023.40
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051	Acquisitions	1,990,000.00	-1,999,428.20	
		Dispositions	-490,000.00		491,935.50
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	Acquisitions	560,000.00	-666,022.40	
		Dispositions	-998,000.00		1,257,381.50
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .08% FROM 04-24-2020 TO 04-27-2020	Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-22-2020 TO 12-23-2020	Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-10-2020 TO 12-11-2020	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-14-2020 TO 12-15-2020	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-24-2020 TO 12-28-2020	Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .1% FROM 03-18-2020 TO 03-19-2020	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-12-2020 TO 11-13-2020	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-11-2020 TO 12-14-2020	Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-15-2020 TO 12-16-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-16-2020 TO 12-17-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-17-2020 TO 12-18-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-18-2020 TO 12-21-2020	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-21-2020 TO 12-22-2020	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-03-2020 TO 11-04-2020	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-10-2020 TO 11-12-2020	Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-04-2020 TO 09-08-2020	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2020 TO 11-10-2020				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-16-2020 TO 11-17-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-04-2020 TO 11-05-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-05-2020 TO 11-06-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-06-2020 TO 11-09-2020				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 12-23-2020 TO 12-24-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-28-2020 TO 12-29-2020				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-30-2020 TO 12-31-2020				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 08-03-2020 TO 08-04-2020				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-29-2020 TO 12-30-2020				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	145,024.00	-2,800,951.14	
		Dispositions	-145,024.00		2,676,221.19
S9K5HHPU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K57Q9U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6832U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1XT1U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,992.00
S9K1TN8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65W7U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,745.00
S9K5KZZU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6AQUU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,200.00
S9K67NWU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74PSU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23LUU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K64LMU	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CPYU	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020				

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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		2,283.75
S9K5TX3U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,600.00
S9K6X09U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AVSU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYNU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D72U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GK7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6PLMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6KZZU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00
S9K7778U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K26T3U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K25DLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,910.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K2ABTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NLFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,412.50
S9K29RFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9K1LQ2U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,080.00
S9K1QXUU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9K5ES9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5479U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6WGMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K6HL5U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PBLU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,025.00
S9K1VK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1TBGU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,552.00
S9K1SEWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,938.00
S9K62LJU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VGLU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX1U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6QS6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DZ8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DLBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00
S9K7UUTU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28TQU	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00

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S9K6AVBU	CALL SWO_CD X BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,750.00
S9K2AV4U	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,198.00
S9K2LKJU	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,438.00
S9K2KETU	CALL SWO_CD X BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9K2LQGU	CALL SWO_CD X BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,110.00
S9K4XMZU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,730.00
S9K5368U	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,250.00
S9K51NFU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,900.00
S9K5DF4U	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,965.00
S9K5GRRU	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,160.00
S9K5JAUU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,914.00
S9K5NBMU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				

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		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,096.00
S9K5PCEU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,669.00
S9K6JA6U	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9K5VLZU	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,841.00
S9K6395U	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,305.00
S9K4VLQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,786.76
S9K4WEQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,305.65
S9K5DB8U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,411.70
S9K5EL5U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,011.94
S9K6PYLU	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9C0				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,415.68
S9K6HK9U	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175429F7				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,661.98
S9K62KEU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,459.07

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K64LPU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,574.92
S9K5HRLU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31752W9B2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,941.47
S9K5BLNU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31754AS43	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,133.54
S9K5WP3U	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175879A3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,346.52
S9K63LBU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175889Q6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,666.07
S9K23JZU	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,700.00
S9K2KGHU	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,184.00
S9K4VAXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		5,018.00
S9K53HXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9K4U15U	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,860.00
S9K5WW4U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9K5WX8U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				

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		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,697.50
S9K62WHU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9K5HGRU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,816.00
S9K5LA7U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,220.00
S9K63MZU	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,930.00
S9K4VWXU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529E9				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,045.23
S9K4XTFU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,238.99
S9K6MHPU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,738.79
S9K6MHSU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,821.59
S9K6MS6U	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,688.47
S9K6CXXU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 317558AS3				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,770.24
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175DA464				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,445.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K65G3U	CALL SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175749T0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,488.50
S9K5JAMU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,312.80
S9K5NCPU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,102.58
S9K5F16U	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175539V9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,660.18
S9K5TLUU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175879H8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,533.67
S9K6KB8U	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,885.00
S9K59SQU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 317554FA6	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,739.86
S9K53JFU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175575A0	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,317.49
S9K22XYU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,246.00
S9K22FJU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		2,560.00
S9K26EFU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,180.00
S9K25BHU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632				

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		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,468.00
S9K4VSQU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9K59UCU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,536.00
S9K5CHGU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,510.00
S9K5QAJU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,900.00
S9K5VHNU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,754.00
S9K6SBMU	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		5,250.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CKFU	CALL SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175129E3				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,762.55
S9K6D91U	CALL SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175469A9				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,949.39
S9K62LDU	CALL SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175429G5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,518.67
S9K5AULU	CALL SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175779H9				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,642.68

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S9K24QJU	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,500.00
S9K2LRUU	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,760.00
S9K66S7U	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,955.00
S9K68FJU	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		4,550.00
S9K6AA1U	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,000.00
S9K6P23U	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9D8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		7,398.09
S9K6BUUU	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 317554AD5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,428.35
S9K5347U	CALL SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175AB9A1	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,289.46
S9K5VGQU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 31754F8A0	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,364.80
S9K5JANU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175549G0	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,286.62
S9K52SWU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175589V8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		8,881.09
S9K2AABU	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560				

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		Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		3,800.00
S9K2ME0U	CALL SWO_CD X GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,615.00
S9K2KJNU	CALL SWO_CD X GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,806.00
S9K57N4U	CALL SWO_CD X GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K6MHTU	CALL SWO_CD X GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,223.75
S9K5SXVU	CALL SWO_CD X GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,045.00
S9K5W86U	CALL SWO_CD X GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,950.00
S9K69ZSU	CALL SWO_CD X GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		950.00
S9K65X4U	CALL SWO_CD X GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		4,255.00
S9K6CWWU	CALL SWO_CD X GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,400.00
S9K6EALU	CALL SWO_CD X GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,670.00
S9K6PZBU	CALL SWO_CD X GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,320.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7149U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,380.00
S9K6Q15U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,050.00
S9K4TC2U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,242.11
S9K4UR6U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,769.75
S9K6Q11U	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		6,679.16
S9K79WBU	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,119.35
S9K63GVU	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,751.04
S9K6412U	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,401.76
S9K61WJU	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175259H8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,223.84
S9K5KF1U	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 31754FDA4	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,343.50
S9K29MEU	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		4,664.00
S9K26Q1U	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715				

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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		3,820.00
S9K2LWHU	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,580.00
S9K64T3U	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,762.50
S9K6VBAU	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,249.00
C133131102	CAMDEN PPTY TR SH BEN INT				
		Acquisitions	8,200.00	-867,754.88	
		Dispositions	-17,200.00		1,563,247.29
SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG				
		Acquisitions	1,750,000.00	-1,764,657.10	
		Dispositions	-995,000.00		1,030,877.40
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048				
		Acquisitions	265,000.00	-343,100.80	
		Dispositions	-310,000.00		417,433.60
C134429109	CAMPBELL SOUP CO COM				
		Acquisitions	6,057.00	-294,645.45	
		Dispositions	-6,057.00		292,504.96
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048				
		Acquisitions	910,000.00	-1,129,376.65	
		Dispositions	-96,000.00		112,704.84
SBLK24D3	CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030				
		Acquisitions	425,000.00	-424,158.50	
		Dispositions	-425,000.00		422,938.75
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	5,919.00	-358,943.94	
		Dispositions	-12,386.00		682,115.90
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	78,413.00	-3,918,937.30	
		Dispositions	-69,883.00		3,553,515.39

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C142339100	CARLISLE COMPANIES INC COM	Acquisitions	3,615.00	-441,501.56	
		Dispositions	-11,780.00		1,649,152.19
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040	Acquisitions	5,880,000.00	-5,846,113.00	
		Dispositions	-1,205,000.00		1,018,068.65
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Acquisitions	7,952.00	-238,150.81	
		Dispositions	-7,952.00		232,988.44
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	Acquisitions	3,575,000.00	-3,617,867.75	
		Dispositions	-530,000.00		622,486.95
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	21,500.00	-1,890,326.68	
		Dispositions	-16,300.00		1,509,957.88
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	13,100.00	-823,685.71	
		Dispositions	-57,219.00		2,668,801.72
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	270,000.00	-299,498.10	
		Dispositions	-355,000.00		399,609.30
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	10,348,000.00	-10,348,000.00	
		Dispositions	-9,030,000.00		9,030,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	721,000.00	-721,000.00	
		Dispositions	-281,000.00		281,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,058,000.00	-3,058,000.00	
		Dispositions	-2,886,000.00		2,886,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	518,000.00	-518,000.00	
		Dispositions	-149,000.00		149,000.00
S9D79JUJ	CCP RECEIVABLE FROM CSFB NEW YORK				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	287,000.00	-287,000.00	
		Dispositions	-287,000.00		287,000.00
C12508E101	CDK GLOBAL INC COM				
		Acquisitions	2,311.00	-107,064.95	
		Dispositions	-2,311.00		103,674.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	220,000.00	-268,285.60	
		Dispositions	-1,675,000.00		1,493,771.74
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	4,300.00	-298,071.66	
		Dispositions	-4,300.00		506,695.04
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	210,000.00	-245,595.00	
		Dispositions	-2,773,000.00		2,079,643.00
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	240,000.00	-303,247.20	
		Dispositions	-630,000.00		352,800.00
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	95,000.00	-94,809.05	
		Dispositions	-90,000.00		99,808.70
C156700106	CENTURYLINK INC COM				
		Acquisitions	68,800.00	-909,059.25	
		Dispositions	-162,100.00		1,596,698.71
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	4,100.00	-149,650.08	
		Dispositions	-4,100.00		156,024.98
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	705,000.00	-814,044.20	
		Dispositions	-2,780,000.00		3,023,136.75
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	820,000.00	-944,886.00	
		Dispositions	-2,335,000.00		2,713,264.55
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	305,000.00	-399,937.35	
		Dispositions	-640,000.00		884,252.05

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Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,585,000.00	-2,110,484.10	
		Dispositions	-805,000.00		1,099,526.20
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	165,000.00	-235,461.60	
		Dispositions	-185,000.00		272,046.30
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,805,000.00	-3,260,272.20	
		Dispositions	-1,472,000.00		1,750,078.73
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG	Acquisitions	1,540,000.00	-1,565,273.65	
		Dispositions	-1,540,000.00		1,599,094.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	3,630,000.00	-3,953,357.95	
		Dispositions	-7,020,000.00		7,267,441.80
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	2,045,000.00	-2,482,769.75	
		Dispositions	-3,215,000.00		3,919,731.35
C163851108	CHEMOURS CO COM	Acquisitions	6,185.00	-99,426.59	
		Dispositions	-6,185.00		132,801.20
C166764100	CHEVRON CORP COM	Acquisitions	43,100.00	-3,834,401.23	
		Dispositions	-60,138.00		5,265,115.75
SBLB4P80	CHEVRON CORP NEW 2.978% DUE 05-11-2040	Acquisitions	520,000.00	-547,853.65	
		Dispositions	-245,000.00		279,111.35
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	2,370,000.00	-2,400,851.70	
		Dispositions	-1,345,000.00		1,481,442.90
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	970.00	-834,479.50	
		Dispositions	-970.00		649,836.23
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-697,529.40	
		Dispositions	-290,000.00		410,553.00
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO				
		Acquisitions	230,000.00	-288,295.50	
		Dispositions	-190,000.00		241,830.10
C125523100	CIGNA CORP NEW COM				
		Acquisitions	10,557.00	-2,049,741.99	
		Dispositions	-10,557.00		2,059,991.20
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028				
		Acquisitions	2,455,000.00	-2,798,787.10	
		Dispositions	-2,455,000.00		2,759,963.90
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	725,000.00	-915,107.10	
		Dispositions	-625,000.00		816,241.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,900,000.00	-2,401,522.50	
		Dispositions	-1,065,000.00		1,383,118.80
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	2,255,000.00	-2,305,969.65	
		Dispositions	-1,465,000.00		1,566,237.90
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	1,015,000.00	-1,511,643.85	
		Dispositions	-1,670,000.00		2,554,271.10
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	67,844.00	-2,806,306.47	
		Dispositions	-45,144.00		2,055,432.67
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	1,640,000.00	-1,655,565.75	
		Dispositions	-1,640,000.00		1,689,783.75
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031				
		Acquisitions	3,251,000.00	-3,251,000.00	
		Dispositions	-3,251,000.00		3,744,545.78
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,010,000.00	-1,204,277.35	
		Dispositions	-4,400,000.00		5,756,711.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	4,405,000.00	-6,062,308.05	
		Dispositions	-480,000.00		692,832.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	400,000.00	-608,956.00	
		Dispositions	-400,000.00		649,108.00
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	124,390.00	-5,986,225.62	
		Dispositions	-224,217.00		13,072,900.74
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	3,450,000.00	-3,520,136.50	
		Dispositions	-725,000.00		786,639.50
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	930,000.00	-1,068,525.85	
		Dispositions	-280,000.00		325,886.40
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	Acquisitions	735,000.00	-812,807.10	
		Dispositions	-1,520,000.00		1,499,805.00
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	13,529.00	-337,381.06	
		Dispositions	-128,323.00		3,769,558.78
C177376100	CITRIX SYS INC COM	Acquisitions	35,715.00	-5,005,795.99	
		Dispositions	-30,815.00		4,265,939.40
C125896100	CMS ENERGY CORP COM	Acquisitions	2,477.00	-144,817.61	
		Dispositions	-2,477.00		144,649.94
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	2,500,000.00	-2,498,400.00	
		Dispositions	-1,200,000.00		1,207,078.80
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060	Acquisitions	1,095,000.00	-1,094,189.70	
		Dispositions	-1,095,000.00		1,131,270.80
SBL63CG9	COCA COLA CO 3.45% DUE 03-25-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-523,241.25	
		Dispositions	-525,000.00		607,362.00
C191216100	COCA COLA CO COM				
		Acquisitions	108,093.00	-5,506,351.07	
		Dispositions	-54,693.00		2,553,532.79
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	2,320,000.00	-2,313,782.80	
		Dispositions	-1,020,000.00		1,063,646.55
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	135,000.00	-168,781.95	
		Dispositions	-135,000.00		184,563.90
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	12,776.00	-866,684.19	
		Dispositions	-15,842.00		1,137,322.17
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	2,170,000.00	-2,896,107.50	
		Dispositions	-5,135,000.00		6,960,906.30
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031				
		Acquisitions	1,900,000.00	-1,893,597.00	
		Dispositions	-1,900,000.00		1,890,739.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	6,905,000.00	-7,000,316.70	
		Dispositions	-585,000.00		581,665.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	560,000.00	-562,583.70	
		Dispositions	-560,000.00		579,045.60
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040				
		Acquisitions	5,975,000.00	-6,767,225.15	
		Dispositions	-1,150,000.00		1,402,269.75
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	1,385,000.00	-1,726,653.30	
		Dispositions	-1,520,000.00		1,846,733.20
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	755,000.00	-933,655.45	
		Dispositions	-755,000.00		965,756.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	1,010,000.00	-1,269,570.00	
		Dispositions	-1,010,000.00		1,265,033.25
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	2,275,000.00	-2,869,742.95	
		Dispositions	-1,370,000.00		1,770,684.00
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	415,000.00	-540,180.60	
		Dispositions	-415,000.00		565,740.45
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	610,000.00	-834,506.70	
		Dispositions	-3,615,000.00		5,195,406.30
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038	Acquisitions	220,000.00	-346,869.60	
		Dispositions	-795,000.00		1,225,734.90
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Acquisitions	2,622,000.00	-2,662,034.76	
		Dispositions	-2,622,000.00		2,925,005.20
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	2,370,000.00	-2,842,458.80	
		Dispositions	-1,375,000.00		1,555,384.60
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	335,000.00	-408,247.75	
		Dispositions	-2,360,000.00		2,887,846.95
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	195,000.00	-294,785.40	
		Dispositions	-485,000.00		771,668.95
C200340107	COMERICA INC COM	Acquisitions	50,856.00	-2,302,175.48	
		Dispositions	-54,991.00		2,759,809.25
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	320,000.00	-419,030.40	
		Dispositions	-270,000.00		332,567.10
SBMDH120	CONCHO RES INC 4.85% DUE 08-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	562,000.00	-606,319.32	
		Dispositions	-980,000.00		1,181,892.60
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047				
		Acquisitions	217,000.00	-243,460.60	
		Dispositions	-1,060,000.00		865,018.40
SBMGMCT6	CONCHO RES INC FIXED 2.4% DUE 02-15-2031				
		Acquisitions	570,000.00	-568,637.70	
		Dispositions	-570,000.00		569,737.80
C20826FAC0	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044				
		Acquisitions	350,000.00	-412,177.50	
		Dispositions	-965,000.00		1,156,987.90
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	56,519.00	-2,025,598.38	
		Dispositions	-125,072.00		5,058,207.33
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	550,000.00	-815,684.25	
		Dispositions	-485,000.00		685,219.35
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046				
		Acquisitions	415,000.00	-486,313.60	
		Dispositions	-285,000.00		329,383.05
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				
		Acquisitions	545,000.00	-624,744.40	
		Dispositions	-705,000.00		789,891.75
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	425,000.00	-507,199.25	
		Dispositions	-425,000.00		557,791.25
C209115104	CONS EDISON INC COM				
		Acquisitions	818.00	-72,957.83	
		Dispositions	-818.00		64,826.34
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	250,000.00	-229,545.00	
		Dispositions	-250,000.00		301,152.50
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	495,000.00	-645,821.55	
		Dispositions	-495,000.00		631,042.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	Acquisitions	565,000.00	-560,965.90	
		Dispositions	-565,000.00		570,853.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	1,190,000.00	-1,179,873.10	
		Dispositions	-446,000.00		415,234.92
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	350,000.00	-196,000.00	
		Dispositions	-350,000.00		276,500.00
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	1,200,000.00	-1,252,935.70	
		Dispositions	-3,069,000.00		1,860,910.00
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	315,000.00	-434,961.45	
		Dispositions	-315,000.00		454,961.90
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,201,000.00	-1,716,613.99	
		Dispositions	-885,000.00		1,276,073.65
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	300,000.00	-406,257.00	
		Dispositions	-1,715,000.00		2,364,871.67
C21871D103	CORELOGIC INC-W/I COM STK	Acquisitions	10,209.00	-367,985.05	
		Dispositions	-10,209.00		690,233.96
C22002T108	CORP OFFICE PPTYS TR COM	Acquisitions	7,353.00	-167,931.64	
		Dispositions	-53,314.00		1,307,668.79
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	5,075,000.00	-5,061,991.24	
		Dispositions	-805,000.00		831,122.25
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	9,870.00	-3,036,452.34	
		Dispositions	-9,870.00		3,067,373.67
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045	Acquisitions	1,000,000.00	-998,290.00	
		Dispositions	-1,000,000.00		1,052,030.00
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	Acquisitions	2,065,000.00	-2,735,700.20	
		Dispositions	-2,330,000.00		3,025,302.42
C126408HR7	CSX CORP 3.35% 09-15-2049	Acquisitions	199,000.00	-201,003.08	
		Dispositions	-100,000.00		119,241.00
C126408HS5	CSX CORP 3.8% DUE 04-15-2050	Acquisitions	810,000.00	-939,652.45	
		Dispositions	-810,000.00		912,934.30
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066	Acquisitions	660,000.00	-705,909.60	
		Dispositions	-660,000.00		784,625.20
C126408HN6	CSX CORP 4.75% DUE 11-15-2048	Acquisitions	235,000.00	-294,964.95	
		Dispositions	-235,000.00		313,797.85
C231021106	CUMMINS INC	Acquisitions	259,000.00	-322,875.27	
		Dispositions	-546,000.00		705,636.60
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030	Acquisitions	27,142.00	-5,859,832.09	
		Dispositions	-3,142.00		623,363.29
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040	Acquisitions	1,960,000.00	-1,944,397.50	
		Dispositions	-1,960,000.00		1,916,502.00
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028	Acquisitions	2,050,000.00	-1,990,965.30	
		Dispositions	-240,000.00		231,187.20
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	820,000.00	-907,444.80	
		Dispositions	-1,147,000.00		1,313,075.29
		Acquisitions	3,860,000.00	-4,618,363.25	
		Dispositions	-2,876,000.00		3,523,730.66

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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	6,677,000.00	-8,145,093.58	
		Dispositions	-8,260,000.00		10,129,369.38
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,350,000.00	-1,688,723.18	
		Dispositions	-4,330,000.00		5,741,398.52
C126650100	CVS HEALTH CORP COM	Acquisitions	20,979.00	-1,299,897.77	
		Dispositions	-20,979.00		1,321,618.93
SBMBLBF7	D R HORTON INC 2.6% DUE 10-15-2025	Acquisitions	600,000.00	-599,310.00	
		Dispositions	-600,000.00		619,146.00
C23331A109	D R HORTON INC COM	Acquisitions	27,509.00	-1,614,377.57	
		Dispositions	-38,658.00		1,563,682.16
C235851102	DANAHER CORP COM	Acquisitions	1,441.00	-285,772.83	
		Dispositions	-1,441.00		300,117.63
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	25,610.00	-747,025.51	
		Dispositions	-25,610.00		779,455.49
C23918K108	DAVITA INC COM	Acquisitions	7,999.00	-671,565.36	
		Dispositions	-7,999.00		688,529.75
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	2,905.00	-494,826.73	
		Dispositions	-12,707.00		2,155,858.11
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050	Acquisitions	1,683,000.00	-1,728,751.34	
		Dispositions	-365,000.00		449,826.70
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030	Acquisitions	355,000.00	-354,811.85	
		Dispositions	-355,000.00		354,055.70
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,914.00	-840,239.61	
		Dispositions	-25,914.00		695,985.59
C24736CBM5	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO				
		Acquisitions	700,000.00	-679,000.00	
		Dispositions	-3,500.00		3,500.00
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	2,900.00	-141,042.91	
		Dispositions	-12,300.00		410,457.47
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	104,702.00	-2,367,782.57	
		Dispositions	-145,602.00		1,414,283.36
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,716,000.00	-1,697,966.62	
		Dispositions	-2,150,000.00		1,905,373.85
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	4,000.00	-139,846.27	
		Dispositions	-4,000.00		143,888.25
C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030				
		Acquisitions	2,555,000.00	-2,555,000.00	
		Dispositions	-515,000.00		567,725.70
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042				
		Acquisitions	415,000.00	-399,752.90	
		Dispositions	-415,000.00		458,836.45
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	460,000.00	-518,075.00	
		Dispositions	-460,000.00		513,199.00
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	195,000.00	-212,035.20	
		Dispositions	-195,000.00		237,209.70
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	1,530,000.00	-1,563,266.40	
		Dispositions	-275,000.00		340,560.00
SBJJJT81	DISNEY WALT CO 2% DUE 09-01-2029				
		Acquisitions	905,000.00	-800,815.40	
		Dispositions	-7,420,000.00		7,242,645.00

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SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	3,355,000.00	-3,333,856.00	
		Dispositions	-3,210,000.00		3,036,439.68
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	585,000.00	-599,022.45	
		Dispositions	-585,000.00		610,201.80
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	4,430,000.00	-4,967,454.50	
		Dispositions	-1,900,000.00		2,189,009.00
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	9,630,000.00	-10,699,316.20	
		Dispositions	-1,720,000.00		2,022,486.00
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Acquisitions	2,795,000.00	-2,868,342.40	
		Dispositions	-1,560,000.00		1,886,975.65
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	5,965,000.00	-7,266,871.70	
		Dispositions	-1,265,000.00		1,677,156.25
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	505,000.00	-752,040.95	
		Dispositions	-505,000.00		756,939.45
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	600,000.00	-926,184.00	
		Dispositions	-910,000.00		1,394,900.00
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Acquisitions	1,045,000.00	-1,044,299.85	
		Dispositions	-1,045,000.00		1,169,875.10
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	36,466.00	-6,523,169.07	
		Dispositions	-36,466.00		7,171,181.86
C256746108	DOLLAR TREE INC COM STK	Acquisitions	11,200.00	-1,049,372.17	
		Dispositions	-11,200.00		1,224,525.38
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,106,000.00	-1,106,000.00	
		Dispositions	-1,106,000.00		1,106,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	39,275,000.00	-39,275,000.00	
		Dispositions	-38,835,000.00		38,835,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-1,030,000.00		1,030,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	1,740,000.00	-1,740,000.00	
		Dispositions	-1,740,000.00		1,740,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-3,168,000.00		3,168,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD	Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	12,874,000.00	-12,874,000.00	
		Dispositions	-12,874,000.00		12,874,000.00
C25754A201	DOMINOS PIZZA INC COM	Acquisitions	3,190.00	-1,280,344.28	
		Dispositions	-3,190.00		1,280,581.75
C25960P109	DOUGLAS EMMETT INC COM REIT	Acquisitions	21,377.00	-785,709.22	
		Dispositions	-40,384.00		1,114,992.22
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050	Acquisitions	1,080,000.00	-1,072,008.00	
		Dispositions	-425,000.00		454,945.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049	Acquisitions	1,107,000.00	-1,326,569.17	
		Dispositions	-1,107,000.00		1,377,530.97

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SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	550,000.00	-673,238.50	
		Dispositions	-1,180,000.00		1,451,385.70
C26210C104	DROPBOX INC CL A CL A	Acquisitions	26,900.00	-491,984.40	
		Dispositions	-26,900.00		563,978.81
SBLP53Y1	DTE ELEC CO 2.25% DUE 03-01-2030	Acquisitions	1,035,000.00	-1,033,799.40	
		Dispositions	-1,035,000.00		1,053,972.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	505,000.00	-515,665.60	
		Dispositions	-505,000.00		548,303.75
SBYZ5Y05	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	185,000.00	-211,847.20	
		Dispositions	-185,000.00		218,570.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	180,000.00	-222,103.20	
		Dispositions	-830,000.00		1,009,034.50
SBKfV9W2	DUKE ENERGY 3.2% DUE 08-15-2049	Acquisitions	1,340,000.00	-1,403,707.20	
		Dispositions	-323,000.00		354,351.22
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	290,000.00	-408,908.70	
		Dispositions	-290,000.00		414,476.70
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	710,000.00	-841,038.30	
		Dispositions	-430,000.00		471,632.60
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Acquisitions	735,000.00	-937,286.70	
		Dispositions	-861,000.00		1,069,688.29
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,078.00	-79,511.84	
		Dispositions	-1,078.00		87,754.27
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048				

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		Acquisitions	694,000.00	-879,406.82	
		Dispositions	-585,000.00		699,075.75
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,642,706.40	
		Dispositions	-1,475,000.00		1,737,977.75
C264411505	DUKE RLTY CORP COM NEW REIT	Acquisitions	36,133.00	-1,352,834.01	
		Dispositions	-18,433.00		707,163.17
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	8,700.00	-278,611.78	
		Dispositions	-8,700.00		211,139.08
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	2,826.00	-337,742.13	
		Dispositions	-2,826.00		284,813.42
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	655,000.00	-779,699.10	
		Dispositions	-740,000.00		918,391.80
C277432100	EASTMAN CHEM CO COM	Acquisitions	7,100.00	-435,905.49	
		Dispositions	-7,100.00		505,598.25
C278642103	EBAY INC COM USD0.001	Acquisitions	101,121.00	-3,294,632.64	
		Dispositions	-156,040.00		7,726,350.67
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030	Acquisitions	940,000.00	-939,116.40	
		Dispositions	-940,000.00		1,179,537.00
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,100.00	-1,079,559.56	
		Dispositions	-10,100.00		1,302,178.11
C28414BAF3	ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-15,535.09		15,535.09
C285512109	ELECTR ARTS COM	Acquisitions	32,707.00	-3,401,440.36	
		Dispositions	-35,665.00		4,313,942.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM	Acquisitions	25,840.00	-3,785,428.83	
		Dispositions	-32,519.00		4,774,817.77
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	20,135.00	-1,346,676.42	
		Dispositions	-20,135.00		907,567.64
C29250NBB0	ENBRIDGE INC FLTG 02-18-2022	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,973.20
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	Acquisitions	190,000.00	-189,701.70	
		Dispositions	-190,000.00		192,249.60
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	540,000.00	-635,947.20	
		Dispositions	-570,000.00		709,670.40
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	1,571,000.00	-1,582,679.10	
		Dispositions	-790,000.00		642,657.10
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	2,995,000.00	-3,124,250.45	
		Dispositions	-1,052,000.00		1,198,843.68
C29364G103	ENTERGY CORP NEW COM	Acquisitions	5,036.00	-511,854.61	
		Dispositions	-5,036.00		483,869.71
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	3,893,000.00	-3,926,352.08	
		Dispositions	-2,594,000.00		2,653,809.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	8,000.00	-8,703.84	
		Dispositions	-830,000.00		912,361.60
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	345,000.00	-403,453.35	
		Dispositions	-345,000.00		412,671.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-541,917.85	
		Dispositions	-545,000.00		519,728.35
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	1,055,000.00	-1,048,248.00	
		Dispositions	-250,000.00		259,627.50
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	356,000.00	-418,823.50	
		Dispositions	-860,000.00		995,938.30
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	2,695,000.00	-3,144,692.35	
		Dispositions	-1,650,000.00		2,155,223.65
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	52,892.00	-2,765,285.27	
		Dispositions	-49,992.00		1,958,390.47
C26884L109	EQT CORP COM				
		Acquisitions	27,504.00	-387,618.45	
		Dispositions	-27,504.00		381,139.23
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	34,500.00	-2,125,451.02	
		Dispositions	-12,600.00		799,740.18
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	23,800.00	-1,341,753.79	
		Dispositions	-23,800.00		1,267,967.00
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	620,000.00	-700,023.40	
		Dispositions	-500,000.00		566,708.95
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	4,110,000.00	-4,267,361.50	
		Dispositions	-1,735,000.00		2,057,119.30
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	53,500.00	-1,057,066.07	
		Dispositions	-206,855.00		4,296,865.16
		Free Receipt	153,355.00	3,390,676.94	
SBKSV3Z0	ERP OPER LTD 2.5% DUE 02-15-2030				
		Acquisitions	360,000.00	-383,864.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,980,000.00		2,014,136.35
C694ESCAJ3	ESC CB PACIFIC GAS AND ELEC ESCROW	Dispositions	-1,200,000.00		58,364.63
		Free Receipt	1,200,000.00		
C297178105	ESSEX PPTY TR REIT	Acquisitions	4,590.00	-1,042,482.69	
		Dispositions	-7,360.00		1,770,660.38
C29786A106	ETSY INC COM	Acquisitions	7,416.00	-1,001,542.72	
		Dispositions	-5,616.00		682,163.15
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	10,500.00	-1,317,103.10	
		Dispositions	-10,500.00		1,223,609.65
C30034W106	EVERGY INC COM NPV	Acquisitions	29,840.00	-1,824,564.92	
		Dispositions	-41,440.00		2,343,752.71
C30161Q104	EXELIXIS INC COM STK	Acquisitions	4,635.00	-80,235.49	
		Dispositions	-139,608.00		2,730,461.06
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	2,175,000.00	-2,274,986.90	
		Dispositions	-1,480,000.00		1,906,594.05
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	665,000.00	-841,452.30	
		Dispositions	-546,000.00		730,167.87
C30161N101	EXELON CORP COM	Acquisitions	25,628.00	-947,009.40	
		Dispositions	-159,690.00		6,522,458.75
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	33,900.00	-3,297,050.98	
		Dispositions	-33,900.00		2,762,916.45
C302130109	EXPEDITORS INTL WASH INC COM	Acquisitions	28,677.00	-2,005,171.64	
		Dispositions	-28,677.00		2,555,573.67

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	255,000.00	-255,826.20	
		Dispositions	-1,640,000.00		1,626,432.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	9,740,000.00	-9,933,015.35	
		Dispositions	-2,175,000.00		2,408,491.10
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	940,000.00	-1,104,142.40	
		Dispositions	-380,000.00		445,551.80
C30231G102	EXXON MOBIL CORP COM	Acquisitions	63,373.00	-2,676,060.43	
		Dispositions	-19,673.00		936,274.84
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	1,300,000.00	-1,654,718.95	
		Dispositions	-1,033,000.00		1,333,997.55
C315616102	F5 NETWORKS INC COM STK	Acquisitions	908.00	-119,296.98	
		Dispositions	-908.00		119,270.17
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	22,644.00	-5,684,848.66	
		Dispositions	-20,213.00		5,028,373.58
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	380.00	-169,860.53	
		Dispositions	-380.00		160,885.94
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	320,000.00	-327,779.20	
		Dispositions	-660,000.00		654,957.60
SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	572,000.00	-551,636.80	
		Dispositions	-855,000.00		902,470.30
SBHZFM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	520,000.00	-596,099.80	
		Dispositions	-520,000.00		661,649.80
SBM638L3	FHLB DISC NT 07-24-2020 0% DISC NTS 24/07/2020 USD				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,400,000.00	-2,399,362.00	
		Dispositions	-2,400,000.00		2,399,433.00
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	44,197.00	-1,157,217.85	
		Dispositions	-44,197.00		1,365,831.13
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	5,834.00	-225,015.16	
		Dispositions	-5,834.00		272,328.25
SBL6Z533	FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		719,362.00
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	4,000,000.00	-3,957,252.30	
		Dispositions	-450,000.00		478,116.00
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	3,887.00	-152,992.38	
		Dispositions	-3,887.00		169,044.81
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,088,000.00	-1,300,580.55	
		Dispositions	-16,000.00		19,278.48
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	386,000.00	-474,428.38	
		Dispositions	-355,000.00		394,806.15
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	165,000.00	-200,663.10	
		Dispositions	-165,000.00		202,961.55
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	38,461.00	-846,460.42	
		Dispositions	-38,461.00		885,019.74
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	3,820,000.00	-3,801,298.40	
		Dispositions	-882,000.00		972,255.38
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	280,000.00	-268,335.20	
		Dispositions	-1,045,000.00		606,100.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	425,000.00	-386,512.00	
		Dispositions	-965,000.00		614,647.90
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029	Acquisitions	975,000.00	-997,084.40	
		Dispositions	-1,595,000.00		1,407,706.00
C34959E109	FORTINET INC COM	Acquisitions	3,700.00	-518,998.16	
		Dispositions	-11,400.00		1,265,086.42
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	6,700.00	-481,688.03	
		Dispositions	-6,700.00		442,353.92
C34964C106	FORTUNE BRANDS HOME & SEC INC COM	Acquisitions	7,648.00	-540,804.29	
		Dispositions	-22,869.00		1,097,494.49
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	25,850,000.00	-25,850,000.00	
		Dispositions	-25,850,000.00		25,850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	46,070,000.00	-46,070,000.00	
		Dispositions	-45,430,000.00		45,430,000.00
S9G7S82L	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	455,000.00	-556,883.60	
		Dispositions	-1,980,000.00		2,655,001.80
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	1,593,000.00	-2,218,458.60	
		Dispositions	-570,000.00		791,951.10
C999599GH0	FUT DEC 20 10 YR T-NOTES				

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		Free Delivery	-204.00		
		Free Receipt	427.00	-59,276,686.41	
C999599GH0	FUT DEC 20 10 YR T-NOTES				
		Free Delivery	-427.00		
		Free Receipt	204.00	-28,246,915.66	
C999599GH0	FUT DEC 20 CBT UL T-BONDS				
		Free Delivery	-312.00		
		Free Receipt	522.00	-115,182,170.35	
C999599GH0	FUT DEC 20 CBT UL T-BONDS				
		Free Delivery	-522.00		
		Free Receipt	312.00	-68,780,344.57	
C999599GH0	FUT DEC 20 CBT UL T-NOTE				
		Free Delivery	-6.00		
		Free Receipt	164.00	-26,161,622.56	
C999599GH0	FUT DEC 20 CBT UL T-NOTE				
		Free Delivery	-164.00		
		Free Receipt	6.00	-955,167.06	
C999599GH0	FUT DEC 20 U.S. T-BONDS				
		Free Delivery	-5.00		
		Free Receipt	99.00	-17,410,926.44	
C999599GH0	FUT DEC 20 U.S. T-BONDS				
		Free Delivery	-99.00		
		Free Receipt	5.00	-883,750.00	
C999599GH0	FUT DEC 20 US 2YR T-NOTE				
		Free Delivery	-34.00		
		Free Receipt	81.00	-17,883,906.24	
C999599GH0	FUT DEC 20 US 2YR T-NOTE				
		Free Delivery	-81.00		
		Free Receipt	34.00	-7,508,484.97	
C999599GH0	FUT JUN 20 10 YR T-NOTES				
		Free Delivery	-535.00		
		Free Receipt	123.00	-16,621,020.93	
C999599GH0	FUT JUN 20 10 YR T-NOTES				
		Free Delivery	-123.00		
		Free Receipt	535.00	-73,046,808.65	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-135.00		
		Free Receipt	496.00	-104,829,735.49	
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-496.00		
		Free Receipt	135.00	-28,753,326.54	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	77.00	-11,335,182.39	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-77.00		
		Free Receipt	82.00	-12,713,015.20	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-174.00		
		Free Receipt	11.00	-1,987,695.85	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	174.00	-28,938,635.81	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-137.00		
		Free Receipt	52.00	-11,458,239.43	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-52.00		
		Free Receipt	137.00	-29,824,637.56	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-28.00		
		Free Receipt	350.00	-45,311,182.46	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	28.00	-3,665,988.59	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	3.00	-357,564.63	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-3.00		
		Free Receipt	107.00	-12,758,867.20	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-47.00		
		Free Receipt	130.00	-24,271,579.55	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-130.00		
		Free Receipt	47.00	-8,691,782.21	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-78.00		
		Free Receipt	28.00	-3,976,662.11	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-28.00		
		Free Receipt	78.00	-11,253,890.14	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-422.00		
		Free Receipt	13.00	-2,810,979.27	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-13.00		
		Free Receipt	422.00	-91,003,295.43	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-128.00		
		Free Receipt	247.00	-53,172,989.66	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-247.00		
		Free Receipt	128.00	-27,632,541.04	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-96.00		
		Free Receipt	6.00	-941,406.72	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	96.00	-15,068,601.34	
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	130.00	-18,066,738.81	

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C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-130.00		
		Free Receipt	350.00	-48,719,406.51	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-503.00		
		Free Receipt	248.00	-54,513,601.38	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-248.00		
		Free Receipt	503.00	-110,034,873.60	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-6.00		
		Free Receipt	204.00	-31,918,731.15	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-204.00		
		Free Receipt	6.00	-942,022.62	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-49.00		
		Free Receipt	27.00	-4,851,277.64	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-27.00		
		Free Receipt	49.00	-8,745,009.14	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	440,000.00	-546,220.40	
		Dispositions	-235,000.00		297,014.15
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	18,559.00	-765,839.40	
		Dispositions	-39,258.46		1,138,902.69
SBYNWX26	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	2,810,000.00	-3,022,734.40	
		Dispositions	-5,655,000.00		6,098,100.85
SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				

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		Acquisitions	2,505,000.00	-2,475,691.50	
		Dispositions	-1,465,000.00		1,800,693.80
C37045V100	GEN MTRS CO COM				
		Acquisitions	301,570.00	-9,373,719.58	
		Dispositions	-200,238.00		6,252,267.91
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-1,071,477.24	
		Dispositions	-2,000.00		386,833.67
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	465,000.00	-458,164.50	
		Dispositions	-465,000.00		581,167.30
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,040,000.00	-2,663,786.60	
		Dispositions	-2,040,000.00		2,644,258.05
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	5,053,000.00	-5,059,191.02	
		Dispositions	-805,000.00		828,946.05
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG				
		Acquisitions	6,090,000.00	-6,351,902.48	
		Dispositions	-2,105,000.00		2,203,277.65
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	570,000.00	-599,190.90	
		Dispositions	-570,000.00		598,021.20
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	305,600.00	-2,752,494.19	
		Dispositions	-205,200.00		1,498,963.94
C370334104	GENERAL MILLS INC COM				
		Acquisitions	18,247.00	-1,096,792.52	
		Dispositions	-22,364.00		1,284,844.59
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	1,785,000.00	-1,834,351.85	
		Dispositions	-370,000.00		398,443.00
C370334CJ1	GENERAL MLS INC 4.7% DUE 04-17-2048 REG				
		Acquisitions	190,000.00	-231,904.50	
		Dispositions	-190,000.00		234,346.00

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SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,097,000.00	-1,136,326.64	
		Dispositions	-2,050,000.00		2,158,158.50
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	275,000.00	-264,495.00	
		Dispositions	-1,485,000.00		1,582,534.70
SBL6JLL5	GENERAL MTRS CO 5.4% DUE 10-02-2023	Acquisitions	90,000.00	-89,906.40	
		Dispositions	-90,000.00		99,787.50
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,910,000.00	-2,208,415.45	
		Dispositions	-1,447,000.00		1,584,656.43
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	Acquisitions	345,000.00	-344,651.55	
		Dispositions	-345,000.00		404,709.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	445,000.00	-317,062.50	
		Dispositions	-1,750,000.00		1,929,107.65
SBLCWGT1	GENERAL MTRS FINL CO INC 5.2% DUE 03-20-2023 REG	Acquisitions	1,645,000.00	-1,644,259.75	
		Dispositions	-1,645,000.00		1,787,045.75
SBK80Y43	GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030	Acquisitions	910,000.00	-948,474.80	
		Dispositions	-910,000.00		967,512.00
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	16,000.00	-714,085.67	
		Dispositions	-52,506.00		2,030,113.28
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	305,000.00	-313,698.60	
		Dispositions	-305,000.00		331,132.40
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	2,350,000.00	-2,374,932.95	
		Dispositions	-820,000.00		882,610.60
C37558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	256,000.00	-331,405.36	
		Dispositions	-528,000.00		660,279.84
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,590,000.00	-3,550,866.90	
		Dispositions	-850,000.00		836,695.15
C375558103	GILEAD SCIENCES INC				
		Acquisitions	20,202.00	-1,381,965.03	
		Dispositions	-51,924.00		3,729,640.55
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,370,000.00	-2,016,705.70	
		Dispositions	-1,370,000.00		2,167,997.10
SB9MD775	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043				
		Acquisitions	220,000.00	-279,824.60	
		Dispositions	-220,000.00		290,402.20
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	300,000.00	-356,160.00	
		Dispositions	-270,000.00		305,964.00
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030				
		Acquisitions	6,040,000.00	-6,062,141.85	
		Dispositions	-6,040,000.00		6,667,747.70
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,480,000.00	-1,804,881.60	
		Dispositions	-2,830,000.00		3,404,046.60
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	235,000.00	-298,250.25	
		Dispositions	-2,235,000.00		2,844,904.75
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	345,000.00	-458,298.00	
		Dispositions	-345,000.00		468,547.95
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	3,145,000.00	-3,650,256.15	
		Dispositions	-6,180,000.00		7,204,652.80
SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030				
		Acquisitions	2,850,000.00	-2,853,417.30	
		Dispositions	-2,850,000.00		2,864,808.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	900,000.00	-1,036,782.00	
		Dispositions	-495,000.00		630,900.85
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,634.00	-7,966,245.45	
		Dispositions	-24,334.00		4,392,728.12
C384802104	GRAINGER W W INC COM	Acquisitions	1,316.00	-391,214.81	
		Dispositions	-1,316.00		469,652.97
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	211,340.00	-2,847,938.38	
		Dispositions	-211,340.00		3,050,878.49
SBKX94H8	GRAY OAK PIPELN 3.45% DUE 10-15-2027	Acquisitions	900,000.00	-899,973.00	
		Dispositions	-300,000.00		307,205.00
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	475,000.00	-533,987.20	
		Dispositions	-1,350,000.00		1,558,508.10
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	395,000.00	-414,750.00	
		Dispositions	-670,000.00		798,548.35
SBDFXP32	HACKENSACK 4.211% 07-01-2048	Acquisitions	290,000.00	-355,487.80	
		Dispositions	-235,000.00		296,816.75
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	74,049.00	-2,881,740.57	
		Dispositions	-52,696.00		2,442,154.17
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,007.00	-1,765,999.42	
		Dispositions	-36,407.00		3,603,040.45
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,240,000.00	-2,842,103.05	
		Dispositions	-2,171,000.00		2,672,776.94
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	687,000.00	-831,886.53	
		Dispositions	-1,052,000.00		1,360,991.54
C421946104	HEALTHCARE RLTY TR				
		Acquisitions	22,800.00	-680,755.20	
		Dispositions	-22,800.00		669,355.36
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	22,678.00	-428,560.06	
		Dispositions	-22,678.00		429,509.49
CG4412G101	HERBALIFE NUTRITION LTD COM STK				
		Acquisitions	8,890.00	-446,543.94	
		Dispositions	-8,890.00		438,062.82
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	10,005.00	-1,255,417.40	
		Dispositions	-10,005.00		1,331,315.22
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,211,000.00	-1,415,598.45	
		Dispositions	-512,000.00		521,190.40
C431284108	HIGHWOODS PPTYS INC COM				
		Acquisitions	2,179.00	-78,723.45	
		Dispositions	-2,179.00		76,797.15
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	2,537.00	-121,775.23	
		Dispositions	-55,335.00		1,567,872.26
C436440101	HOLOGIC INC COM				
		Acquisitions	10,929.00	-669,927.18	
		Dispositions	-78,374.00		4,418,290.87
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	4,360,000.00	-4,459,854.25	
		Dispositions	-700,000.00		726,876.15
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	3,385,000.00	-3,709,704.22	
		Dispositions	-635,000.00		751,482.40
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	240,000.00	-309,321.60	
		Dispositions	-745,000.00		971,000.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	455,000.00	-587,356.85	
		Dispositions	-980,000.00		1,290,949.70
C437076102	HOME DEPOT INC COM	Acquisitions	44,604.00	-11,486,845.90	
		Dispositions	-22,484.00		6,233,887.07
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	19,540.00	-3,116,903.08	
		Dispositions	-2,740.00		448,126.59
SBMG6931	HORMEL FOODS CORP 1.8% DUE 06-11-2030	Acquisitions	1,105,000.00	-1,103,026.15	
		Dispositions	-1,105,000.00		1,162,525.70
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	57,300.00	-696,808.99	
		Dispositions	-80,400.00		817,726.54
C40434L105	HP INC COM	Acquisitions	249,981.00	-4,482,736.92	
		Dispositions	-365,552.00		7,218,834.36
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,773.75
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	Acquisitions	700,000.00	-699,125.00	
		Dispositions	-200,000.00		242,032.00
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,415,000.00	-1,847,531.75	
		Dispositions	-1,415,000.00		1,862,657.47
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	370,000.00	-519,963.50	
		Dispositions	-155,000.00		226,169.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	2,595,000.00	-3,572,591.45	
		Dispositions	-1,435,000.00		1,975,308.40
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,681,103.50	
		Dispositions	-1,455,000.00		2,127,645.40
C443510607	HUBBELL INC COM				
		Acquisitions	7,279.00	-997,530.61	
		Dispositions	-1,379.00		197,062.50
C444097109	HUDSON PACIFIC PROPERTIES INC COM				
		Acquisitions	8,700.00	-313,931.87	
		Dispositions	-17,092.00		374,709.90
C444859102	HUMANA INC COM				
		Acquisitions	10,855.00	-3,716,705.82	
		Dispositions	-11,925.00		4,603,097.19
SBKDMLG5	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030				
		Acquisitions	1,880,000.00	-1,873,953.60	
		Dispositions	-1,880,000.00		1,859,853.50
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	4,071.00	-750,880.78	
		Dispositions	-8,951.00		1,428,760.65
SBDVQB59	IDA PWR CO SECD 4.2% DUE 03-01-2048				
		Acquisitions	410,000.00	-466,428.30	
		Dispositions	-210,000.00		257,283.60
C451107106	IDACORP INC COM				
		Acquisitions	4,071.00	-370,212.50	
		Dispositions	-14,216.00		1,238,458.79
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047				
		Acquisitions	295,000.00	-344,409.55	
		Dispositions	-690,000.00		769,455.95
C45337C102	INCYTE CORP COM				
		Acquisitions	10,400.00	-758,162.46	
		Dispositions	-10,400.00		1,001,364.32
C45687V106	INGERSOLL RAND INC COM				
		Dispositions	-7,147.44		189,249.38
		Free Receipt	7,147.44	243,575.62	
C457187102	INGREDION INC COM				
		Acquisitions	4,570.00	-417,871.88	
		Dispositions	-28,025.00		2,271,762.18

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Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	2,705,000.00	-2,700,803.40	
		Dispositions	-1,597,000.00		1,683,039.95
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,185,000.00	-2,473,289.10	
		Dispositions	-3,510,000.00		3,958,536.30
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	390,000.00	-466,627.20	
		Dispositions	-405,000.00		454,620.60
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	195,000.00	-242,757.45	
		Dispositions	-585,000.00		754,515.45
C458140100	INTEL CORP COM	Acquisitions	109,312.00	-6,187,945.58	
		Dispositions	-177,131.00		9,058,713.71
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	420,000.00	-528,259.20	
		Dispositions	-140,000.00		175,035.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	2,705,000.00	-2,700,185.55	
		Dispositions	-693,000.00		733,779.75
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	1,065,000.00	-1,054,179.60	
		Dispositions	-560,000.00		573,843.20
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	17,400.00	-1,363,111.35	
		Dispositions	-40,100.00		4,006,017.68
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Acquisitions	895,000.00	-1,054,021.65	
		Dispositions	-1,050,000.00		1,231,368.75
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	930,000.00	-1,155,753.65	
		Dispositions	-5,855,000.00		7,249,686.62
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-163,410.54	
		Dispositions	-8,500.00		195,680.14
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	156,000.00	-195,468.00	
		Dispositions	-170,000.00		218,294.20
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	980,000.00	-973,777.00	
		Dispositions	-980,000.00		1,037,283.10
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	1,505,000.00	-1,505,894.40	
		Dispositions	-290,000.00		303,064.50
SBGpz5Q2	INTL FLAVORS & 5% DUE 09-26-2048				
		Acquisitions	135,000.00	-171,319.05	
		Dispositions	-135,000.00		174,310.65
C460146103	INTL PAPER CO COM				
		Acquisitions	2,360.00	-67,226.34	
		Dispositions	-2,360.00		83,182.61
C461202103	INTUIT COM				
		Acquisitions	9,921.00	-2,800,820.57	
		Dispositions	-4,251.00		1,333,457.11
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	27,789.00	-803,687.85	
		Dispositions	-31,189.00		796,776.47
C462222100	IONIS PHARMACEUTICALS INC COM				
		Acquisitions	6,319.00	-352,411.90	
		Dispositions	-6,319.00		340,043.07
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	11,000.00	-1,528,295.63	
		Dispositions	-15,200.00		2,130,550.58
C466313103	JABIL INC COM USD0.001				
		Acquisitions	1,868.00	-63,997.31	
		Dispositions	-39,890.00		958,264.98
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	2,842.00	-317,898.30	
		Dispositions	-5,649.00		692,983.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	68,610.00	-1,082,243.16	
		Dispositions	-68,610.00		1,206,480.17
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	1,085,000.00	-1,090,685.40	
		Dispositions	-1,085,000.00		1,092,596.15
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	100,000.00	-121,408.00	
		Dispositions	-836,000.00		990,816.26
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	15,981.00	-2,334,457.34	
		Dispositions	-70,998.00		10,385,193.16
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	121,539.00	-3,940,736.55	
		Dispositions	-87,839.00		3,352,892.65
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	1,000.00	-170,374.85	
		Dispositions	-3,438.00		452,505.91
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,220,000.00	-1,238,757.70	
		Dispositions	-856,000.00		1,010,616.40
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	665,000.00	-977,534.95	
		Dispositions	-345,000.00		475,596.75
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	5,605,000.00	-5,737,734.80	
		Dispositions	-590,000.00		605,216.10
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	Acquisitions	4,503,000.00	-4,629,419.80	
		Dispositions	-2,815,000.00		3,064,317.60
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	4,321,000.00	-4,990,132.10	
		Dispositions	-3,710,000.00		4,363,556.95
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,734,020.90	
		Dispositions	-2,385,000.00		2,820,763.35
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	305,000.00	-417,697.50	
		Dispositions	-305,000.00		418,585.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	435,000.00	-606,781.50	
		Dispositions	-435,000.00		591,952.35
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,380,000.00	-1,626,191.85	
		Dispositions	-2,955,000.00		3,305,011.40
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	155,000.00	-176,245.85	
		Dispositions	-755,000.00		861,177.20
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	725,000.00	-938,962.00	
		Dispositions	-745,000.00		914,309.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	37,426.00	-3,682,061.10	
		Dispositions	-37,426.00		3,639,366.46
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	8,714.00	-193,847.27	
		Dispositions	-8,714.00		201,349.94
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Acquisitions	1,265,000.00	-1,287,098.05	
		Dispositions	-365,000.00		411,442.60
SBH NH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048				
		Acquisitions	1,116,000.00	-1,517,820.90	
		Dispositions	-150,000.00		190,272.00
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	700,000.00	-748,571.90	
		Dispositions	-700,000.00		762,887.60
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,500.00	-139,204.20	
		Dispositions	-16,900.00		1,675,269.51

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	13,779.00	-955,314.95	
		Dispositions	-13,779.00		987,902.27
SBKT1TG2	KIMBERLY CLARK 2.875% DUE 02-07-2050	Acquisitions	1,240,000.00	-1,233,759.80	
		Dispositions	-805,000.00		905,521.95
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG	Acquisitions	1,334,000.00	-1,370,619.82	
		Dispositions	-1,334,000.00		1,467,151.88
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	26,633.00	-3,686,918.46	
		Dispositions	-26,633.00		3,764,096.42
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	360,000.00	-457,542.15	
		Dispositions	-1,000,000.00		1,047,680.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	765,000.00	-1,005,989.25	
		Dispositions	-285,000.00		389,540.85
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	2,172,000.00	-2,476,603.56	
		Dispositions	-1,295,000.00		1,629,282.45
SBL1LXW1	KLA CORP 3.3% 03-01-2050	Acquisitions	2,209,000.00	-2,213,144.14	
		Dispositions	-515,000.00		583,531.05
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	525,000.00	-582,993.55	
		Dispositions	-2,665,000.00		2,678,329.40
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	260,000.00	-267,111.00	
		Dispositions	-3,430,000.00		3,251,944.90
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	172,000.00	-188,429.68	
		Dispositions	-350,000.00		432,481.00
SBJ1STR5	KROGER CO 5.4% DUE 01-15-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-953,809.50	
		Dispositions	-260,000.00		357,864.00
C501044101	KROGER CO COM				
		Acquisitions	144,009.00	-4,625,666.20	
		Dispositions	-144,009.00		4,785,914.66
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	670,000.00	-666,804.00	
		Dispositions	-670,000.00		710,509.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	6,400.00	-1,157,766.29	
		Dispositions	-22,900.00		4,887,552.19
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	5,502.00	-1,050,231.20	
		Dispositions	-3,802.00		701,537.13
SBFZ92V1	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	355,000.00	-447,135.05	
		Dispositions	-730,000.00		982,799.50
C512807108	LAM RESH CORP COM				
		Acquisitions	2,220.00	-981,851.48	
		Dispositions	-11,530.00		3,430,211.71
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	12,000.00	-749,995.02	
		Dispositions	-12,000.00		727,393.53
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	2,320,000.00	-2,208,199.60	
		Dispositions	-530,000.00		512,150.00
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020				
		Acquisitions	1,435,000.00	-1,405,394.45	
		Dispositions	-820,000.00		803,971.35
SBJJDP30	LILLY ELI & CO 3.95% 03-15-2049				
		Acquisitions	1,230,000.00	-1,527,124.25	
		Dispositions	-3,065,000.00		3,698,568.15
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059				
		Acquisitions	745,000.00	-968,578.20	
		Dispositions	-3,108,000.00		3,962,029.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	599.00	-216,223.05	
		Dispositions	-599.00		232,302.15
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	2,250,000.00	-2,239,845.20	
		Dispositions	-325,000.00		366,375.75
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	11,637.00	-378,643.61	
		Dispositions	-11,637.00		375,738.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	3,465,000.00	-3,529,743.30	
		Dispositions	-340,000.00		353,715.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	655,000.00	-719,710.25	
		Dispositions	-1,320,000.00		1,602,429.60
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	Acquisitions	280,000.00	-327,048.40	
		Dispositions	-592,000.00		723,412.16
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	540,000.00	-670,032.90	
		Dispositions	-3,430,000.00		4,288,117.40
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	975,000.00	-973,186.50	
		Dispositions	-975,000.00		1,328,152.25
C548661107	LOWES COS INC COM	Acquisitions	37,122.00	-4,703,836.42	
		Dispositions	-32,522.00		4,977,387.09
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	Acquisitions	170,000.00	-218,240.90	
		Dispositions	-819,000.00		1,049,258.83
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	15,200.00	-1,437,051.02	
		Dispositions	-15,200.00		1,027,065.14
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,880,000.00	-1,874,491.60	
		Dispositions	-1,245,000.00		1,341,893.70
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	200,000.00	-232,182.00	
		Dispositions	-845,000.00		850,494.75
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	145,000.00	-155,300.80	
		Dispositions	-145,000.00		167,972.35
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	14,453.00	-968,234.22	
		Dispositions	-14,453.00		1,105,875.78
C55608B105	MACQUARIE INFRASTRUCTURE CORP				
		Acquisitions	19,623.00	-579,015.64	
		Dispositions	-19,623.00		530,960.99
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047				
		Acquisitions	325,000.00	-363,821.25	
		Dispositions	-1,000,000.00		1,115,210.00
C56418H100	MANPOWERGROUP INC				
		Acquisitions	13,173.00	-914,903.40	
		Dispositions	-40,392.00		2,791,625.62
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	1,380,000.00	-1,627,833.98	
		Dispositions	-504,000.00		496,446.52
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	315,000.00	-347,287.50	
		Dispositions	-315,000.00		348,018.30
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	165,000.00	-209,569.80	
		Dispositions	-555,000.00		753,640.35
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	150,000.00	-165,025.50	
		Dispositions	-475,000.00		519,779.30
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040				
		Acquisitions	2,995,000.00	-2,987,306.20	
		Dispositions	-995,000.00		998,058.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ2NYK7	MARSH & MCLENNAN 4.375% DUE 03-15-2029	Acquisitions	990,000.00	-1,133,847.00	
		Dispositions	-990,000.00		1,173,522.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	300,000.00	-414,357.00	
		Dispositions	-1,059,000.00		1,518,866.30
C574599106	MASCO CORP COM	Acquisitions	70,519.00	-2,956,174.32	
		Dispositions	-91,076.00		5,009,286.87
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	Acquisitions	152,000.00	-151,705.12	
		Dispositions	-152,000.00		173,231.36
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	1,990,000.00	-2,389,559.35	
		Dispositions	-765,000.00		980,367.30
C577933104	MAXIMUS INC COM	Acquisitions	1,700.00	-114,595.70	
		Dispositions	-5,300.00		385,833.22
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	305,000.00	-382,741.45	
		Dispositions	-85,000.00		104,310.30
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	691,000.00	-688,858.18	
		Dispositions	-530,000.00		603,897.60
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	545,000.00	-623,108.15	
		Dispositions	-3,955,000.00		4,224,789.15
C58155Q103	MCKESSON CORP	Acquisitions	12,103.00	-1,861,028.03	
		Dispositions	-48,251.00		7,465,342.44
C552690109	MDU RES GROUP INC COM	Acquisitions	100,247.00	-3,016,487.17	
		Dispositions	-70,547.00		1,521,645.94
C58463J304	MEDICAL PPTYS TR INC COM REIT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,917.00	-71,806.71	
		Dispositions	-3,917.00		71,718.68
SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		314,259.40
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	44,203.00	-4,194,655.39	
		Dispositions	-67,092.00		7,237,210.04
SBJ0KX03	MERCK & CO INC NEW 3.4% DUE 03-07-2029				
		Acquisitions	340,000.00	-378,083.40	
		Dispositions	-2,290,000.00		2,487,446.35
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	670,000.00	-878,360.40	
		Dispositions	-370,000.00		472,945.10
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	48,113.00	-3,830,005.79	
		Dispositions	-40,521.00		3,361,717.97
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	250,000.00	-365,745.00	
		Dispositions	-200,000.00		293,012.00
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Acquisitions	1,285,000.00	-1,285,000.00	
		Dispositions	-1,000,000.00		1,004,450.00
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	220,000.00	-264,050.60	
		Dispositions	-2,630,000.00		3,074,386.40
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	245,000.00	-348,632.55	
		Dispositions	-610,000.00		939,101.10
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	21,822.00	-767,889.95	
		Dispositions	-89,025.00		3,298,301.13
C595112103	MICRON TECH INC COM				
		Acquisitions	108,618.00	-5,991,975.91	
		Dispositions	-107,900.00		5,494,777.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,800,000.00	-2,904,795.55	
		Dispositions	-5,680,000.00		6,073,721.70
		Free Receipt	18,448,000.00	14,283,935.40	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	490,000.00	-511,564.20	
		Dispositions	-351,728.60		381,205.60
		Free Receipt	18,538,728.60	13,161,196.22	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	382,000.00	-427,240.26	
		Dispositions	-8,840,000.00		10,986,425.50
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	758,000.00	-861,413.94	
		Dispositions	-758,000.00		884,208.92
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	1,350,000.00	-1,768,728.75	
		Dispositions	-1,225,000.00		1,004,173.05
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	460,000.00	-587,930.60	
		Dispositions	-7,095,000.00		2,888,996.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	255,000.00	-361,016.25	
		Dispositions	-255,000.00		117,024.60
C594918104	MICROSOFT CORP COM	Acquisitions	36,971.00	-6,657,198.02	
		Dispositions	-24,671.00		4,878,770.84
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	286,000.00	-365,241.22	
		Dispositions	-280,000.00		383,096.00
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,266,730.10
SBL69JN3	MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,490,000.00		1,528,793.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	720,000.00	-738,180.00	
		Dispositions	-790,000.00		989,116.70
C60687YBH1	MIZUHO FINL GROUP FLTGT 2.201% DUE 07-10-2031	Acquisitions	2,375,000.00	-2,375,000.00	
		Dispositions	-1,275,000.00		1,309,057.95
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,305,000.00	-1,275,205.30	
		Dispositions	-650,000.00		656,625.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	120,000.00	-123,638.40	
		Dispositions	-375,000.00		434,310.00
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	6,000.00	-201,479.54	
		Dispositions	-6,000.00		202,663.06
C609207105	MONDELEZ INTL INC COM	Acquisitions	80,767.00	-4,134,817.74	
		Dispositions	-110,061.00		6,098,328.14
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	23,605.00	-1,661,571.27	
		Dispositions	-23,605.00		1,563,987.49
SBLH96P3	MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	Acquisitions	1,850,000.00	-1,850,000.00	
		Dispositions	-925,000.00		943,093.00
C615369105	MOODYS CORP COM	Acquisitions	3,990.00	-1,037,881.94	
		Dispositions	-3,990.00		805,002.90
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	5,835,000.00	-6,676,952.85	
		Dispositions	-3,210,000.00		4,669,279.40
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	790,000.00	-1,202,059.70	
		Dispositions	-505,000.00		790,441.30
C617446448	MORGAN STANLEY COM STK USD0.01				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,802.00	-3,314,743.59	
		Dispositions	-182,785.00		8,162,459.48
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	335,000.00	-337,817.35	
		Dispositions	-1,065,000.00		1,095,171.90
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	275,000.00	-293,771.50	
		Dispositions	0.00		0.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047				
		Acquisitions	240,000.00	-247,048.80	
		Dispositions	-325,000.00		347,213.75
C626755102	MURPHY USA INC COM				
		Acquisitions	6,339.00	-699,563.94	
		Dispositions	-6,339.00		819,558.34
SBL6BZG4	NARRAGANSETT ELEC 3.395% DUE 04-09-2030				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		555,212.15
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	4,600.00	-169,967.36	
		Dispositions	-4,600.00		165,764.73
SBKMGC09	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030				
		Acquisitions	740,000.00	-737,617.20	
		Dispositions	-345,000.00		344,120.25
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	19,604.00	-824,771.60	
		Dispositions	-19,604.00		835,581.83
C63938C108	NAVIENT CORP COM				
		Acquisitions	10,114.00	-110,128.31	
		Dispositions	-114,280.00		969,290.09
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	270,000.00	-356,972.40	
		Dispositions	-260,000.00		329,498.00
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,220.00	-1,585,357.87	
		Dispositions	-1,700.00		842,202.09

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C651639106	NEWMONT CORPORATION	Acquisitions	35,200.00	-2,172,399.56	
		Dispositions	-56,284.00		2,814,290.80
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	225.00	-46,400.61	
		Dispositions	-225.00		46,351.20
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	Acquisitions	6,249,000.00	-6,974,979.86	
		Dispositions	-3,115,000.00		3,631,407.95
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	1,140,000.00	-1,334,782.80	
		Dispositions	-370,000.00		436,255.90
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	1,765,000.00	-1,941,889.15	
		Dispositions	-415,000.00		474,345.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	200,000.00	-213,008.00	
		Dispositions	-540,000.00		676,987.20
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	490,000.00	-602,077.70	
		Dispositions	-315,000.00		404,510.40
SBK20BW6	NISOURCE INC 2.95% DUE 09-01-2029	Acquisitions	1,254,000.00	-1,326,794.70	
		Dispositions	-1,254,000.00		1,380,854.64
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030	Acquisitions	240,000.00	-273,242.40	
		Dispositions	-240,000.00		277,056.00
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049	Acquisitions	1,155,000.00	-1,416,424.40	
		Dispositions	-1,701,000.00		1,170,335.03
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	535,000.00	-601,593.15	
		Dispositions	-535,000.00		524,672.10
SBSJV4K7	NOBLE ENERGY INC 5.05% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-233,689.75	
		Dispositions	-355,000.00		297,178.25
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	495,000.00	-556,260.45	
		Dispositions	-986,000.00		1,145,892.92
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049				
		Acquisitions	325,000.00	-317,629.00	
		Dispositions	-1,245,000.00		1,262,825.40
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	535,000.00	-562,297.55	
		Dispositions	-735,000.00		882,090.85
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049				
		Acquisitions	230,000.00	-265,385.50	
		Dispositions	-305,000.00		335,323.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	1,925,000.00	-1,888,771.50	
		Dispositions	-200,000.00		201,502.00
C665859104	NORTHERN TR CORP COM				
		Acquisitions	2,530.00	-205,076.27	
		Dispositions	-2,530.00		211,747.38
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	762,000.00	-904,704.32	
		Dispositions	-195,000.00		189,352.80
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,213,000.00	-2,612,220.79	
		Dispositions	-465,000.00		577,815.85
SB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,588,000.00	-2,004,023.92	
		Dispositions	-740,000.00		977,139.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	3,575,000.00	-4,839,722.05	
		Dispositions	-1,289,000.00		1,814,096.66
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	122,245.00	-2,635,866.39	
		Dispositions	-57,845.00		1,223,105.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	Acquisitions	2,210,000.00	-2,210,687.90	
		Dispositions	-2,015,000.00		2,102,791.15
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	Acquisitions	5,710,000.00	-5,664,383.75	
		Dispositions	-645,000.00		637,714.60
C629377508	NRG ENERGY INC COM NEW	Acquisitions	53,424.00	-1,642,910.31	
		Dispositions	-49,828.00		1,588,014.07
C67018T105	NU SKIN ENTERPRISES INC CL A CL A	Acquisitions	17,619.00	-824,584.74	
		Dispositions	-17,619.00		873,618.80
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Acquisitions	595,000.00	-604,013.90	
		Dispositions	-595,000.00		687,620.95
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	5,672.00	-105,542.13	
		Dispositions	-5,672.00		105,978.97
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	2,960,000.00	-2,954,080.00	
		Dispositions	-250,000.00		291,382.50
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	5,666,000.00	-6,194,489.87	
		Dispositions	-265,000.00		302,243.10
C67066G104	NVIDIA CORP COM	Acquisitions	8,830.00	-3,787,561.27	
		Dispositions	-8,050.00		3,237,717.08
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	180,000.00	-194,491.80	
		Dispositions	-180,000.00		214,182.00
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,423.00	-1,096,653.46	
		Dispositions	-6,353.00		2,591,656.48
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-215,764.55	
		Dispositions	-205,000.00		96,350.00
C670837103	OGE ENERGY CORP COM				
		Acquisitions	2,575.00	-65,836.83	
		Dispositions	-2,575.00		86,304.22
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	875,000.00	-874,072.50	
		Dispositions	-875,000.00		954,616.25
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,196.00	-434,008.20	
		Dispositions	-2,196.00		431,405.64
C680223104	OLD REP INTL CORP COM				
		Acquisitions	19,200.00	-295,213.59	
		Dispositions	-106,620.00		1,660,927.42
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	1,520,000.00	-1,515,516.00	
		Dispositions	-150,000.00		182,061.00
C68268W103	ONEMAIN HLDGS INC COM				
		Acquisitions	2,421.00	-72,074.00	
		Dispositions	-2,421.00		77,396.49
SBKRV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	435,000.00	-453,517.95	
		Dispositions	-2,030,000.00		1,846,608.30
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,365,000.00	-1,362,979.80	
		Dispositions	-555,000.00		476,829.60
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	2,355,000.00	-2,567,075.20	
		Dispositions	-1,250,000.00		1,425,912.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	10,765,000.00	-11,030,077.00	
		Dispositions	-5,321,000.00		5,856,933.47
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	60,000.00	-72,241.80	
		Dispositions	-580,000.00		658,253.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	2,885,000.00	-3,341,546.20	
		Dispositions	-660,000.00		832,558.40
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	690,000.00	-842,910.90	
		Dispositions	-2,020,000.00		2,273,088.80
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Acquisitions	430,000.00	-542,238.60	
		Dispositions	-420,000.00		528,662.40
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	515,000.00	-698,752.00	
		Dispositions	-1,280,000.00		1,809,534.70
C68389X105	ORACLE CORP COM	Acquisitions	34,354.00	-1,950,154.62	
		Dispositions	-61,041.00		3,440,354.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	8,805,000.00	-8,771,100.75	
		Dispositions	-3,345,000.00		3,979,214.75
SBMD3YQ3	ORLANDO HEALTH INC 3.327% DUE 10-01-2050	Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		452,176.70
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		910,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	2,360,000.00	-2,360,000.00	
		Dispositions	-1,920,000.00		1,920,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	139,000.00	-139,000.00	
		Dispositions	-139,000.00		139,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32GQU	OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
SBL1LY62	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050				
		Acquisitions	1,180,000.00	-1,179,787.60	
		Dispositions	-280,000.00		274,486.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C690742101	OWENS CORNING NEW COM STK	Acquisitions	39,372.00	-2,236,395.83	
		Dispositions	-36,175.00		2,411,007.25
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,410,000.00	-1,389,141.30	
		Dispositions	-1,410,000.00		1,386,779.15
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,895,000.00	-3,826,997.55	
		Dispositions	-1,675,000.00		1,643,138.15
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,855,000.00	-2,089,099.45	
		Dispositions	-190,000.00		218,348.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	Acquisitions	4,194,000.00	-4,757,626.69	
		Dispositions	-1,015,000.00		1,141,758.05
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	6,639,000.00	-7,825,500.31	
		Dispositions	-250,000.00		295,765.00
C693718108	PACCAR INC COM	Acquisitions	9,265.00	-714,367.00	
		Dispositions	-39,699.00		2,778,559.55
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Acquisitions	1,435,000.00	-1,433,507.60	
		Dispositions	-1,435,000.00		1,415,001.65
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	Acquisitions	680,000.00	-851,532.00	
		Dispositions	-3,840,000.00		4,823,211.90
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	1,500,000.00	-1,487,640.00	
		Dispositions	-1,500,000.00		1,724,430.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	66,922.00	-964,355.40	
		Dispositions	-66,922.00		496,518.90
C70450Y103	PAYPAL HLDGS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,700.00	-2,950,868.94	
		Dispositions	-21,700.00		3,887,690.12
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		418,774.20
C70932M107	PENNYMAC FINL SVCS INC NEW COM				
		Acquisitions	4,079.00	-210,598.40	
		Dispositions	-4,079.00		230,825.50
CG7S00T104	PENTAIR PLC COM USD0.01				
		Acquisitions	18,941.00	-848,510.74	
		Dispositions	-18,941.00		961,351.02
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030				
		Acquisitions	973,000.00	-968,806.37	
		Dispositions	-973,000.00		972,956.87
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	260,000.00	-257,220.60	
		Dispositions	-630,000.00		663,574.80
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049				
		Acquisitions	865,000.00	-958,903.00	
		Dispositions	-385,000.00		437,795.05
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	2,455,000.00	-2,505,122.70	
		Dispositions	-835,000.00		975,612.25
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060				
		Acquisitions	2,065,000.00	-2,218,300.35	
		Dispositions	-545,000.00		723,991.65
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG				
		Acquisitions	315,000.00	-427,366.80	
		Dispositions	-300,000.00		409,806.00
C713448108	PEPSICO INC COM				
		Acquisitions	7,600.00	-1,012,364.72	
		Dispositions	-22,850.00		2,965,468.98
C71377A103	PERFORMANCE FOOD GROUP CO COM				
		Acquisitions	36,700.00	-1,575,880.10	
		Dispositions	-36,700.00		873,042.14

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK94MR3	PFIZER INC 1.7% DUE 05-28-2030	Acquisitions	880,000.00	-877,263.20	
		Dispositions	-880,000.00		883,037.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,520,000.00	-2,522,882.60	
		Dispositions	-810,000.00		868,409.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	4,543,000.00	-4,563,543.48	
		Dispositions	-1,600,000.00		1,655,077.30
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	790,000.00	-973,324.20	
		Dispositions	-960,000.00		1,250,812.20
C717081103	PFIZER INC COM	Acquisitions	141,102.00	-5,006,435.28	
		Dispositions	-241,088.00		9,053,121.91
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	Acquisitions	530,000.00	-524,657.60	
		Dispositions	-270,000.00		272,956.50
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	Acquisitions	905,000.00	-900,112.95	
		Dispositions	-905,000.00		909,190.15
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	460,000.00	-543,908.60	
		Dispositions	-1,160,000.00		1,426,113.80
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	87,927.00	-7,216,678.52	
		Dispositions	-74,918.00		5,945,317.98
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030	Acquisitions	860,000.00	-836,874.60	
		Dispositions	-860,000.00		823,939.25
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	530,000.00	-603,339.30	
		Dispositions	-500,000.00		588,980.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,665,000.00	-1,961,436.10	
		Dispositions	-620,000.00		773,739.50
C718546104	PHILLIPS 66 COM				
		Acquisitions	13,164.00	-1,009,324.08	
		Dispositions	-45,575.00		2,980,037.52
SBM9ZD0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050				
		Acquisitions	849,000.00	-885,210.95	
		Dispositions	-425,000.00		426,436.45
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	27,282.00	-2,105,697.94	
		Dispositions	-27,282.00		2,029,937.67
SBMFBJD7	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG				
		Acquisitions	570,000.00	-562,042.80	
		Dispositions	-570,000.00		541,311.90
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	31,625.00	-3,309,924.45	
		Dispositions	-31,625.00		2,986,812.15
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	200,000.00	-200,648.00	
		Dispositions	-695,000.00		692,395.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030				
		Acquisitions	2,880,000.00	-2,871,936.00	
		Dispositions	-2,880,000.00		2,863,273.80
C731068102	POLARIS INC				
		Acquisitions	5,082.00	-522,971.77	
		Dispositions	-3,382.00		314,840.33
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	6,655.00	-247,045.72	
		Dispositions	-54,411.00		2,022,268.95
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW				
		Acquisitions	1,315.00	-73,398.10	
		Dispositions	-34,476.00		1,483,148.04
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	315,000.00	-379,480.50	
		Dispositions	-700,000.00		799,547.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Acquisitions	15,669.00	-1,367,947.42	
		Dispositions	-15,669.00		1,655,236.99
SBD6JXP7	PPL CAP FDG INC 4% DUE 09-15-2047	Acquisitions	530,000.00	-531,375.50	
		Dispositions	-530,000.00		627,277.10
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	Acquisitions	1,965,000.00	-1,963,437.60	
		Dispositions	-1,965,000.00		2,244,123.35
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	7,840.00	-216,277.17	
		Dispositions	-7,840.00		207,328.24
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,200,769.25
C74251V102	PRINCIPAL FINL GROUP INC COM STK	Acquisitions	10,976.00	-428,061.28	
		Dispositions	-31,455.00		1,280,628.37
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG	Acquisitions	1,021,000.00	-1,018,549.60	
		Dispositions	-1,021,000.00		1,120,936.03
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Acquisitions	1,775,000.00	-1,841,618.55	
		Dispositions	-1,775,000.00		2,154,456.50
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	2,135,000.00	-2,338,569.15	
		Dispositions	-2,135,000.00		2,735,327.70
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	6,020.00	-776,665.35	
		Dispositions	-101,723.00		12,634,951.99
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	190,000.00	-235,282.70	
		Dispositions	-1,110,000.00		1,377,585.15
C743315103	PROGRESSIVE CORP OH COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-238,191.44	
		Dispositions	-3,200.00		259,186.97
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	470,000.00	-468,214.00	
		Dispositions	-470,000.00		463,960.50
SBHNBTT4	PROLOGIS L P 2.25% DUE 04-15-2030				
		Acquisitions	575,000.00	-571,153.25	
		Dispositions	-575,000.00		574,925.25
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	1,145,000.00	-1,142,746.70	
		Dispositions	-1,145,000.00		1,143,358.75
C743424103	PROOFPOINT INC COM				
		Acquisitions	1,500.00	-166,620.63	
		Dispositions	-1,500.00		151,066.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	413,000.00	-492,640.95	
		Dispositions	-570,000.00		738,765.60
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	1,105,000.00	-1,188,729.35	
		Dispositions	-735,000.00		853,003.70
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	355,000.00	-385,100.45	
		Dispositions	-2,820,000.00		3,063,253.00
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	610,000.00	-712,364.10	
		Dispositions	-840,000.00		1,031,086.20
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	14,447.00	-937,995.84	
		Dispositions	-14,447.00		880,727.35
C69360J107	PS BUSINESS PKS INC CALIF COM				
		Acquisitions	8,300.00	-1,326,808.09	
		Dispositions	-8,300.00		1,230,177.65
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	11,363.00	-634,459.00	
		Dispositions	-42,854.00		2,240,217.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	Acquisitions	2,995,000.00	-3,038,277.75	
		Dispositions	-230,000.00		263,952.60
C745867101	PULTE GROUP INC	Acquisitions	19,794.00	-702,779.69	
		Dispositions	-131,411.00		4,507,618.12
S9K5HKBU	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00
S9K57Q1U	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6824U	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1X04U	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,200.00
S9K1TT7U	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65G2U	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		7,755.00
S9K5KR8U	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6ARMU	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,000.00
S9K67NZU	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74QVU	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020				

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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		17,680.00
S9K23NKH	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K6390U	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CRWU	PUT SWO USD CSFPGB2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX5U	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,090.00
S9K6XV3U	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AZUU	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYRU	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6PHHU	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6D92U	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GG2U	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6KC1U	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7779U	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K2603U	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,850.00
S9K25FBU	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,500.00
S9K2AEDU	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NHHU	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,445.00
S9K29TDU	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,300.00
S9K1LU7U	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,805.00
S9K1QUPU	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,420.00
S9K5E51U	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5489U	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DDUJ	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6HL0U	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020				

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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		14,960.00
S9K6WGLU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K1PDMU	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,250.00
S9K1TDKU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,486.00
S9K1VR5U	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,600.00
S9K62MRU	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VPDU	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX0U	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6Q10U	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7D08U	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DKKU	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7UUGU	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N3U	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28RYU	PUT SWO USD PNBPU33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00
S9K2AY5U	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,535.00
S9K2LUSU	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,081.00
S9K51NYU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,400.00
S9K4XRBU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,680.00
S9K5GRUU	PUT SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,440.00
S9K4VZKU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,348.50
S9K4WKMU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,353.20
S9K5EZ7U	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175869T4	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,280.33
S9K6HM3U	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175129G8				

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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		1,656.34
S9K6BTQU	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175889C7				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		898.69
S9K62SKU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		972.71
S9K64LQU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,160.47
S9K5XAFU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175249G3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		638.63
S9K5BNNU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175419A0				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,839.26
S9K5HNDU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175979R5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,381.43
S9K4UD9U	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,560.00
S9K4U71U	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,680.00
S9K5LE5U	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,610.00
S9K4VNNU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529D1				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,494.59
S9K4XQKU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529F6				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,518.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6MHUU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,092.95
S9K6MHVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,175.75
S9K73ZAU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		982.38
S9K6CWVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175889D5	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,769.71
S9K65W8U	PUT SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175429J9	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,075.03
S9K5F46U	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,015.41
S9K5JHAU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,565.06
S9K5NBJU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,100.92
S9K5TJLU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 317564581	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		994.81
S9K59WHU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 31754ASD3	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,429.05
S9K53HWU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175ZY161	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		2,772.50
S9K5PCPU	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,520.00
S9K22ERU	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		1,344.00
S9K59PLU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,690.00
S9K5CKRU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,674.00
S9K4WB8U	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,808.00
S9K5QAUU	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,190.00
S9K6Q14U	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CAPU	PUT SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175259N5				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,532.33
S9K6EBPU	PUT SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175239F7				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		1,833.11
S9K62KPU	PUT SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175569P5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,115.76
S9K5AVDU	PUT SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175959A6				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,614.97
S9K24NKU	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		2,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6BUVU	PUT SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175889A1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,079.71
S9K54CBU	PUT SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175649W4	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,728.05
S9K5VCKU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175129B9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,882.48
S9K52QVU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175599Q7	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,229.49
S9K2ACMU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		1,960.00
S9K2MXTU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		912.00
S9K57Q8U	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,540.00
S9K5SUVU	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K76LZU	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,710.00
S9K72ATU	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,572.50
S9K7AA1U	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,465.00
S9K4TE9U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				

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		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,154.72
S9K4UN2U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,649.27
S9K63RUU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,082.95
S9K65ABU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,187.37
S9K61WLU	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175149K5				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		890.06
S9K5KU9U	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 317554F57				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,139.20
S9K29KTU	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897				
		Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		2,120.00
S9K6VCMU	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038				
		Acquisitions	605,000.00	-751,022.80	
		Dispositions	-1,200,000.00		1,373,208.00
SBHxD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	680,000.00	-871,392.80	
		Dispositions	-1,030,000.00		1,265,340.40
SBJLPYN7	PVTPL ABBVIE INC 3.2% DUE 11-21-2029				
		Acquisitions	665,000.00	-688,986.55	
		Dispositions	-1,590,000.00		1,663,701.50
SBJLPYQ0	PVTPL ABBVIE INC 4.05% DUE 11-21-2039				
		Acquisitions	5,067,000.00	-5,724,628.18	
		Dispositions	-890,000.00		964,239.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQC6R2	PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO	Acquisitions	100,000.00	-127,640.00	
		Dispositions	-170,000.00		209,344.80
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019	Acquisitions	475,000.00	-533,954.75	
		Dispositions	-1,510,000.00		1,683,262.40
C00654GAA1	PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		520,102.00
C00131LAK1	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	Acquisitions	640,000.00	-638,969.60	
		Dispositions	-640,000.00		662,247.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050	Acquisitions	140,000.00	-139,452.60	
		Dispositions	-140,000.00		139,844.60
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	Dispositions	-377,766.50		363,730.42
		Free Receipt	1,737,766.50	1,306,991.41	
SBMHLJD5	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	Acquisitions	1,455,000.00	-1,479,574.60	
		Dispositions	-285,850.00		293,054.52
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	910,000.00	-943,205.90	
		Dispositions	-3,087.34		3,081.87
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053	Acquisitions	615,000.00	-593,044.95	
		Dispositions	-3,427,149.31		3,439,306.89
		Free Receipt	8,219,149.31	6,673,367.50	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	4,410,000.00	-4,404,113.80	
		Dispositions	-3,333,595.49		3,263,352.99
		Free Receipt	28,857,595.49	23,212,316.17	
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059	Acquisitions	1,495,000.00	-1,442,625.45	
		Dispositions	-348,798.38		342,292.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	22,768,798.38	16,889,643.46	
C05523RAE7	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	Acquisitions	1,165,000.00	-1,147,956.05	
		Dispositions	-295,000.00		299,100.50
SBMH1VY0	PVTPL BAXTER INTL INC SR NT 144A 3.95% DUE 04-01-2030/03-26-2020 BEO	Acquisitions	400,000.00	-398,524.00	
		Dispositions	-400,000.00		478,060.00
SBLCGBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO	Acquisitions	1,340,000.00	-1,362,200.45	
		Dispositions	-1,340,000.00		1,718,395.70
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	Acquisitions	775,000.00	-972,779.35	
		Dispositions	-2,803,000.00		3,625,023.22
SBKBP2K7	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	Acquisitions	2,400,000.00	-2,399,808.00	
		Dispositions	-2,400,000.00		2,519,568.00
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050	Acquisitions	3,452,000.00	-3,457,257.52	
		Dispositions	-1,665,000.00		1,471,718.05
C225313AM7	PVTPL CREDIT AGRICOLE S A 3.25% 01-14-2030	Acquisitions	1,250,000.00	-1,242,400.00	
		Dispositions	-1,250,000.00		1,368,087.50
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	9,000,000.00	-9,676,395.80	
		Dispositions	-4,670,000.00		5,411,560.85
SBJNYS74	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	Acquisitions	1,665,000.00	-1,838,473.70	
		Dispositions	-1,665,000.00		1,920,710.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Acquisitions	3,610,000.00	-3,571,517.40	
		Dispositions	-254,000.00		260,045.20
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	660,000.00	-932,078.65	
		Dispositions	-1,595,000.00		2,109,396.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD49Q4	PVTPL GAP INC SR SECD NT 144A 8.625% DUE05-15-2025/05-07-2020 BEO	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		733,000.00
SBMZ7407	PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	Acquisitions	6,655,000.00	-6,719,625.25	
		Dispositions	-2,455,000.00		2,782,871.35
C494386AD7	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO	Acquisitions	705,000.00	-719,100.00	
		Dispositions	-705,000.00		721,325.00
SBK90KN3	PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO	Acquisitions	340,000.00	-353,688.40	
		Dispositions	-695,000.00		763,885.75
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Acquisitions	2,470,000.00	-2,464,911.80	
		Dispositions	-2,470,000.00		2,644,801.90
SBJCRVP3	PVTPL MPLX LP 5.20% DUE 12-01-2047	Acquisitions	265,000.00	-292,496.40	
		Dispositions	-205,000.00		195,414.20
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	1,070,000.00	-1,096,780.20	
		Dispositions	-165,000.00		196,437.45
C654579AG6	PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-300,000.00		297,000.00
SBMFV959	PVTPL NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 BEO	Acquisitions	255,000.00	-276,833.10	
		Dispositions	-330.75		330.75
SBN7S9K0	PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	Acquisitions	7,603,000.00	-7,699,353.53	
		Dispositions	-245,000.00		253,977.55
SBN7RYL3	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	Acquisitions	1,235,000.00	-1,234,925.90	
		Dispositions	-455,000.00		472,986.15
SBL1LYB7	PVTPL OTIS WORLDWIDE CORP NT 3.112% 02-15-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-954,866.30	
		Dispositions	-155,000.00		148,211.00
SBL6K497	PVTPL RAYTHEON TECHNOLOGIES CORP 4.8% DUE 12-15-2043 BEO				
		Acquisitions	585,000.00	-746,992.35	
		Dispositions	-285,000.00		365,364.30
		Free Receipt	145,000.00	151,155.32	
SBJVHV54	PVTPL SANTANDER HLDGS USA INC CORP 3.244% 10-05-2026				
		Acquisitions	835,000.00	-843,667.30	
		Dispositions	-115,000.00		117,617.40
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	752,000.00	-958,172.92	
		Dispositions	-175,000.00		234,956.75
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	3,740,000.00	-4,072,221.60	
		Dispositions	-1,180,000.00		1,450,714.65
SBMBLZM2	PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO				
		Acquisitions	2,200,000.00	-2,184,116.00	
		Dispositions	-400,000.00		435,836.00
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				
		Acquisitions	851,000.00	-1,096,190.47	
		Dispositions	-495,000.00		706,305.60
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	310,000.00	-330,473.90	
		Dispositions	-838,000.00		869,924.92
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO				
		Dispositions	-275,000.00		270,006.00
		Free Receipt	6,483,000.00	4,958,438.47	
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Acquisitions	2,115,000.00	-2,172,823.70	
		Dispositions	-2,270.58		2,270.58
		Free Receipt	1,762,270.58	1,363,824.04	
C74736K101	QORVO INC COM				
		Acquisitions	2,000.00	-171,886.78	
		Dispositions	-27,100.00		2,955,927.98
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-426,568.60	
		Dispositions	-430,000.00		466,773.60
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	60,000.00	-78,448.00	
		Dispositions	-1,210,000.00		1,451,384.40
C747525103	QUALCOMM INC COM				
		Acquisitions	24,400.00	-2,170,211.34	
		Dispositions	-48,000.00		4,841,043.26
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	2,428.00	-126,410.63	
		Dispositions	-2,428.00		126,046.83
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	1,649.00	-192,467.96	
		Dispositions	-1,649.00		186,583.94
C74915M308	QURATE RETAIL INC CUM RED PFD SER A 8%				
		Dispositions	-459.15		41,053.46
		Free Receipt	459.15	48,382.50	
C74915M100	QURATE RETAIL INC				
		Acquisitions	42,550.00	-406,192.98	
		Dispositions	-42,550.00		390,089.41
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	1,135,000.00	-1,131,220.45	
		Dispositions	-1,135,000.00		1,244,872.90
C75513E101	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-18,678.40		1,178,262.76
		Free Receipt	18,678.40	932,612.51	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	5,799.00	-465,714.86	
		Dispositions	-12,150.00		1,192,701.70
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	38,500.00	-510,585.96	
		Dispositions	-38,500.00		611,129.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	7,841.00	-922,251.39	
		Dispositions	-21,259.00		1,939,944.98

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C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	7,203.00	-739,034.25	
		Dispositions	-20,249.00		2,002,984.72
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Acquisitions	3,779.00	-667,826.01	
		Dispositions	-3,779.00		605,974.22
C76131V202	RETAIL PPTYS AMER INC CL A	Acquisitions	54,052.00	-681,509.62	
		Dispositions	-54,052.00		368,146.45
C76169C100	REXFORD INDL RLTY INC COM	Acquisitions	8,606.00	-358,413.87	
		Dispositions	-8,606.00		382,960.29
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	845,000.00	-1,019,212.95	
		Dispositions	-630,000.00		835,277.60
C74967X103	RH COM	Acquisitions	800.00	-140,370.00	
		Dispositions	-800.00		87,278.47
C770323103	ROBERT HALF INTL INC COM	Acquisitions	15,093.00	-795,688.76	
		Dispositions	-15,093.00		809,897.52
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	226,000.00	-279,703.16	
		Dispositions	-5,361,000.00		5,361.00
C778296103	ROSS STORES INC COM	Acquisitions	2,800.00	-253,033.44	
		Dispositions	-9,400.00		826,920.56
C783549108	RYDER SYS INC COM	Acquisitions	8,389.00	-343,475.81	
		Dispositions	-8,389.00		354,619.45
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	2,000.00	-100,343.35	
		Dispositions	-2,000.00		70,374.28
C78409V104	S&P GLOBAL INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,340.00	-3,078,529.07	
		Dispositions	-13,800.00		4,549,895.66
C844741108	S.W. AIRL CO COM				
		Acquisitions	2,254.00	-102,493.72	
		Dispositions	-12,911.00		649,873.57
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	10,860.00	-2,359,100.73	
		Dispositions	-3,080.00		556,124.66
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	200,000.00	-199,734.00	
		Dispositions	-200,000.00		222,124.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	2,830.00	-756,815.35	
		Dispositions	-2,830.00		863,993.97
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	79,000.00	-1,663,037.18	
		Dispositions	-37,000.00		717,822.56
C80689H102	SCHNEIDER NATL INC WIS CL B CL B				
		Acquisitions	29,623.00	-689,712.36	
		Dispositions	-29,623.00		787,062.90
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	19,348.00	-919,222.29	
		Dispositions	-19,348.00		900,211.35
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	17,794.00	-716,295.82	
		Dispositions	-17,794.00		765,695.46
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,310,000.00	-1,518,738.70	
		Dispositions	-390,000.00		511,872.70
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	420,000.00	-498,094.80	
		Dispositions	-685,000.00		847,453.10
SBG0WNJ7	SHELL INTL FIN B V 2.375% DUE 11-07-2029				
		Acquisitions	335,000.00	-334,383.60	
		Dispositions	-5,795,000.00		5,813,040.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	2,550,000.00	-2,656,229.55	
		Dispositions	-1,030,000.00		992,074.30
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	5,755,000.00	-5,960,413.00	
		Dispositions	-4,045,000.00		4,448,083.75
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	1,310,000.00	-1,549,240.80	
		Dispositions	-615,000.00		767,351.65
C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	3,280.00	-2,213,789.81	
		Dispositions	-2,220.00		1,230,103.31
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	2,827,000.00	-2,855,856.35	
		Dispositions	-920,000.00		1,004,526.28
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	325,000.00	-355,676.75	
		Dispositions	-325,000.00		374,221.25
C827048109	SILGAN HLDGS INC COM	Acquisitions	14,862.00	-488,538.14	
		Dispositions	-24,436.00		902,293.99
C826919102	SILICON LABORATORIES INC COM	Acquisitions	2,000.00	-204,969.56	
		Dispositions	-2,000.00		196,814.27
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	1,775,000.00	-1,827,431.85	
		Dispositions	-2,345,000.00		2,353,846.60
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	27,300.00	-1,746,624.65	
		Dispositions	-43,300.00		4,131,619.82
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	3,100.00	-173,224.84	
		Dispositions	-3,100.00		180,529.03
C83088V102	SLACK TECHNOLOGIES INC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-55,832.18	
		Dispositions	-1,700.00		56,515.65
C831865209	SMITH A O CORP COM				
		Acquisitions	22,554.00	-989,709.12	
		Dispositions	-22,554.00		1,130,947.41
SBLGBMH4	SMUCKER J M CO FIXED 3.55% DUE 03-15-2050				
		Acquisitions	620,000.00	-621,867.10	
		Dispositions	-620,000.00		692,019.80
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Acquisitions	640,000.00	-632,716.80	
		Dispositions	-640,000.00		714,547.20
C835495102	SONOCO PROD CO COM				
		Acquisitions	1,497.00	-64,123.16	
		Dispositions	-1,497.00		74,974.45
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,445,000.00	-1,523,911.45	
		Dispositions	-605,000.00		678,582.74
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	390,000.00	-475,628.40	
		Dispositions	-790,000.00		935,777.00
C842587107	SOUTHERN CO COM STK				
		Acquisitions	1,918.00	-117,774.79	
		Dispositions	-1,918.00		104,641.07
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	370,000.00	-488,240.90	
		Dispositions	-1,235,000.00		1,638,072.50
SBMF11P3	SPIRIT RLTY L P 3.2% DUE 02-15-2031				
		Acquisitions	505,000.00	-499,960.10	
		Dispositions	-215,000.00		215,010.75
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	24,168.00	-517,336.32	
		Dispositions	-24,168.00		522,179.80
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM				
		Acquisitions	15,900.00	-1,006,707.77	
		Dispositions	-15,900.00		889,096.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C852857200	STAMPS COM INC COM NEW	Acquisitions	3,446.00	-670,345.08	
		Dispositions	-3,446.00		780,365.95
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	1,100.00	-158,486.32	
		Dispositions	-1,100.00		153,191.67
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-178,794.00	
		Dispositions	-180,000.00		203,819.40
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	245,000.00	-244,661.90	
		Dispositions	-670,000.00		754,548.30
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	485,000.00	-574,048.45	
		Dispositions	-330,000.00		407,457.60
C855244109	STARBUCKS CORP COM	Acquisitions	7,900.00	-722,370.12	
		Dispositions	-62,675.00		4,724,647.73
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	365,000.00	-339,304.00	
		Dispositions	-365,000.00		402,638.80
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	395,000.00	-462,110.50	
		Dispositions	-395,000.00		491,356.30
C857477103	STATE STR CORP COM	Acquisitions	46,423.00	-2,836,211.84	
		Dispositions	-46,423.00		2,938,411.22
C858119100	STEEL DYNAMICS INC COM	Acquisitions	18,748.00	-525,397.83	
		Dispositions	-91,019.00		2,778,481.57
C860630102	STIFEL FINL CORP COM	Acquisitions	3,270.00	-168,448.63	
		Dispositions	-3,270.00		174,244.62
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,388,807.60	
		Dispositions	-960,000.00		983,228.95
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030				
		Acquisitions	3,435,000.00	-3,461,655.20	
		Dispositions	-2,877,000.00		2,883,614.36
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	10,000.00	-10,665.90	
		Dispositions	-570,000.00		536,054.00
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	250,000.00	-273,372.50	
		Dispositions	-250,000.00		243,892.50
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	141,852.00	-3,442,337.26	
		Dispositions	-115,452.00		3,083,778.64
C871607107	SYNOPSYS INC COM				
		Acquisitions	6,300.00	-1,413,985.80	
		Dispositions	-23,810.00		3,496,495.31
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	370,000.00	-369,300.70	
		Dispositions	-370,000.00		353,556.50
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	450,000.00	-383,679.00	
		Dispositions	-200,000.00		242,168.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,630,000.00	-1,774,210.65	
		Dispositions	-930,000.00		1,267,895.55
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	5,810,000.00	-5,892,557.00	
		Dispositions	-365,000.00		377,220.20
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	29,393.00	-3,644,257.94	
		Dispositions	-60,146.00		8,311,474.94

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	216,000.00	-264,128.50	
		Dispositions	-600,000.00		720,606.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	432,000.00	-526,271.24	
		Dispositions	-155,000.00		193,723.65
SBM6CFV9	TARGET CORP 2.65% DUE 09-15-2030	Acquisitions	739,000.00	-787,716.18	
		Dispositions	-739,000.00		817,056.50
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	480,000.00	-559,881.60	
		Dispositions	-850,000.00		1,053,676.95
C87612E106	TARGET CORP COM STK	Acquisitions	20,646.00	-2,441,763.69	
		Dispositions	-39,346.00		5,230,257.62
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030	Acquisitions	1,430,000.00	-1,428,457.45	
		Dispositions	-700,000.00		740,454.10
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	855,000.00	-1,082,811.90	
		Dispositions	-285,000.00		358,307.70
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	281,000.00	-281,000.00	
		Dispositions	-281,000.00		281,000.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	1,336,000.00	-1,586,875.23	
		Dispositions	-230,000.00		284,912.50
CG87110105	TECHNI CN COM USD1	Acquisitions	54,300.00	-415,009.19	
		Dispositions	-97,700.00		862,770.68
SB899393	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	255,000.00	-264,585.45	
		Dispositions	-255,000.00		262,252.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,890.00	-1,444,089.75	
		Dispositions	-3,890.00		1,195,844.32
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	1,170,000.00	-1,417,889.00	
		Dispositions	-1,140,000.00		1,393,473.10
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	624,000.00	-781,903.81	
		Dispositions	-1,515,000.00		1,765,224.15
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,635,000.00	-2,136,178.30	
		Dispositions	-1,530,000.00		1,992,668.70
C88023U101	TEMPUR SEALY INTL INC COM				
		Acquisitions	1,800.00	-150,074.08	
		Dispositions	-1,800.00		80,688.14
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	20,700.00	-2,667,913.75	
		Dispositions	-16,200.00		2,134,845.51
C883556102	THERMO FISHER CORP				
		Acquisitions	9,316.00	-4,253,328.90	
		Dispositions	-296.00		128,826.71
C872540109	TJX COS INC COM NEW				
		Acquisitions	44,200.00	-2,158,671.64	
		Dispositions	-44,200.00		2,429,052.62
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	215,000.00	-273,409.05	
		Dispositions	-215,000.00		278,207.85
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	6,065,000.00	-6,015,607.85	
		Dispositions	-455,000.00		465,010.00
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	1,790,000.00	-1,790,000.00	
		Dispositions	-730,000.00		790,065.85
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG				
		Acquisitions	1,070,000.00	-1,065,602.30	
		Dispositions	-1,070,000.00		1,133,686.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL66P03	TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	Acquisitions	600,000.00	-608,180.87	
		Dispositions	-600,000.00		654,222.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	1,100.00	-160,084.75	
		Dispositions	-1,100.00		167,935.06
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-8,100.00		806,547.93
		Free Receipt	8,100.00	823,527.00	
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	Acquisitions	600,000.00	-703,476.00	
		Dispositions	-600,000.00		684,478.20
C89400J107	TRANSUNION COM	Acquisitions	36,400.00	-2,874,307.73	
		Dispositions	-43,600.00		4,006,287.87
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	1,325,000.00	-1,689,145.90	
		Dispositions	-710,000.00		893,527.90
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	Acquisitions	415,000.00	-522,697.20	
		Dispositions	-1,405,000.00		1,778,917.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	2,430,000.00	-2,412,888.80	
		Dispositions	-2,424,000.00		2,484,951.44
SBLGBPG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	Acquisitions	1,040,000.00	-1,038,336.00	
		Dispositions	-1,040,000.00		996,756.80
SBMG7677	TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030	Acquisitions	950,000.00	-947,254.50	
		Dispositions	-950,000.00		979,811.00
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-340,000.00		365,683.60
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-379,411.30	
		Dispositions	-295,000.00		413,860.75
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	340,000.00	-455,331.70	
		Dispositions	-670,000.00		876,768.30
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	21,845.00	-1,239,503.11	
		Dispositions	-47,467.00		3,255,983.32
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	4,972.00	-302,206.24	
		Dispositions	-4,972.00		280,548.83
C904708104	UNIFIRST CORP MASS COM				
		Acquisitions	390.00	-67,310.98	
		Dispositions	-1,890.00		296,040.14
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	385,000.00	-414,791.30	
		Dispositions	-385,000.00		436,004.80
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	1,137,000.00	-1,296,044.84	
		Dispositions	-442,000.00		512,672.94
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	260,000.00	-300,021.80	
		Dispositions	-78,000.00		90,680.44
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	305,000.00	-381,524.50	
		Dispositions	-2,090,000.00		595,900.80
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	1,100,000.00	-1,201,987.25	
		Dispositions	-270,000.00		313,418.70
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037				
		Acquisitions	430,000.00	-453,675.80	
		Dispositions	-330,000.00		382,248.90
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033				
		Acquisitions	0.00	0.00	
		Dispositions	-8,639.65		8,639.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	3,075,000.00	-3,711,132.95	
		Dispositions	-230,000.00		348,857.10
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	8,400,000.00	-9,774,767.31	
		Dispositions	-8,400,000.00		9,777,048.45
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	3,770,000.00	-5,200,063.97	
		Dispositions	-4,040,000.00		5,599,532.95
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	262,000.00	-304,947.04	
		Dispositions	-1,092,000.00		1,302,428.40
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	46,000.00	-56,178.42	
		Dispositions	-1,495,000.00		1,824,975.85
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	3,275.00	-341,214.89	
		Dispositions	-3,275.00		360,180.44
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	645,000.00	-708,242.25	
		Dispositions	-645,000.00		787,738.50
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	860,000.00	-1,027,881.40	
		Dispositions	-1,195,000.00		1,422,165.10
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	285,000.00	-388,477.80	
		Dispositions	-1,370,000.00		1,879,519.30
SBMFKVV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	Acquisitions	400,000.00	-396,628.00	
		Dispositions	-400,000.00		410,120.00
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	760,000.00	-750,242.30	
		Dispositions	-230,000.00		242,495.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,085,000.00	-1,143,623.25	
		Dispositions	-295,000.00		333,633.20
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,000.00	-3,714,029.17	
		Dispositions	-9,550.00		3,023,481.87
SBMDWV58	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		218,706.60
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Acquisitions	185,000.00	-190,148.55	
		Dispositions	-185,000.00		200,081.20
SBL57WY0	UPJOHN INC 4% DUE 06-22-2050				
		Acquisitions	400,000.00	-429,748.00	
		Dispositions	-400,000.00		450,268.00
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046				
		Acquisitions	1,248,000.00	-1,411,076.96	
		Dispositions	-155,000.00		180,843.15
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	170,000.00	-209,436.60	
		Dispositions	-970,000.00		1,244,801.10
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	558,000.00	-730,257.86	
		Dispositions	-580,000.00		809,830.80
SBWBY7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045				
		Acquisitions	219,000.00	-253,227.51	
		Dispositions	-845,000.00		990,914.30
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	925,000.00	-1,158,442.25	
		Dispositions	-1,259,000.00		1,666,656.13
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,096.00	-284,359.81	
		Dispositions	-24,592.00		1,306,296.13
SBJVKHJ9	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029				
		Acquisitions	640,000.00	-690,080.00	
		Dispositions	-640,000.00		651,289.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM	Acquisitions	4,219.00	-45,181.65	
		Dispositions	-4,219.00		70,688.34
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	206,000.00	-229,247.10	
		Dispositions	-206,000.00		207,886.96
C92343E102	VERISIGN INC COM	Acquisitions	20,731.00	-4,324,494.26	
		Dispositions	-20,731.00		4,223,984.97
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,625,000.00	-2,614,368.75	
		Dispositions	-1,175,000.00		1,182,125.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	750,000.00	-825,670.10	
		Dispositions	-1,815,000.00		2,077,061.05
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	7,000,000.00	-7,916,789.55	
		Dispositions	-3,220,000.00		3,999,834.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	3,385,000.00	-4,196,566.70	
		Dispositions	-4,705,000.00		5,860,286.60
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	385,000.00	-500,099.60	
		Dispositions	-395,000.00		518,777.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,550,000.00	-2,070,013.30	
		Dispositions	-1,744,000.00		2,301,529.59
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	1,661,000.00	-2,301,444.92	
		Dispositions	-1,951,000.00		968,896.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047	Acquisitions	920,000.00	-1,319,470.55	
		Dispositions	-1,245,000.00		1,822,501.20
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	560,000.00	-695,336.00	
		Dispositions	-2,071,000.00		2,524,533.23
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	5,395,000.00	-7,065,615.45	
		Dispositions	-6,380,000.00		8,415,144.80
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,152,000.00	-2,944,394.82	
		Dispositions	-4,622,000.00		6,294,063.15
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	37,547.00	-2,161,247.00	
		Dispositions	-178,015.00		10,488,180.58
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	4,330,000.00	-4,411,089.50	
		Dispositions	-205,000.00		208,273.85
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Acquisitions	9,470,000.00	-9,410,379.30	
		Dispositions	-1,000,000.00		1,025,020.00
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	Acquisitions	705,000.00	-813,083.55	
		Dispositions	-3,205,000.00		3,843,784.85
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,175,000.00	-1,175,613.45	
		Dispositions	-685,000.00		678,170.55
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	21,360.00	-4,942,465.10	
		Dispositions	-3,000.00		845,500.27
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	1,025,000.00	-1,102,036.15	
		Dispositions	-1,025,000.00		1,142,722.33
C92556V106	VIATRIS INC	Acquisitions	385,000.00	-497,855.05	
		Dispositions	-895,000.00		1,164,793.30
		Dispositions	-6,960.83		119,949.55
		Free Receipt	6,960.83	104,851.25	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C925652109	VICI PTYS INC COM	Acquisitions	24,600.00	-622,162.69	
		Dispositions	-12,400.00		322,525.39
C928254101	VIRTU FINL INC CLA CLA	Acquisitions	33,519.00	-815,792.51	
		Dispositions	-33,519.00		905,193.53
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	Acquisitions	1,900,000.00	-1,897,245.00	
		Dispositions	-1,900,000.00		1,951,813.00
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	2,565,000.00	-2,577,151.60	
		Dispositions	-420,000.00		455,695.80
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	750,000.00	-913,814.15	
		Dispositions	-413,000.00		500,987.66
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Acquisitions	996,000.00	-1,207,333.02	
		Dispositions	-1,126,000.00		1,412,193.50
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	1,645,000.00	-2,122,941.45	
		Dispositions	-4,580,000.00		5,980,903.07
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	1,380,000.00	-1,303,559.55	
		Dispositions	-145,000.00		136,746.60
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	14,267.00	-318,292.42	
		Dispositions	-14,267.00		266,677.56
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	Acquisitions	200,000.00	-278,124.00	
		Dispositions	-200,000.00		262,580.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	335,000.00	-459,961.70	
		Dispositions	-1,115,000.00		1,493,656.70
C928881101	VONTIER CORP COM USD0.0001 WI				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C929089100	VOYA FINL INC COM	Acquisitions	5,800.00	-166,442.96	
		Dispositions	-8,480.00		267,903.95
		Free Receipt	2,680.00	71,103.42	
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	Acquisitions	9,794.00	-469,735.49	
		Dispositions	-56,777.00		2,754,134.76
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	945,000.00	-973,381.20	
		Dispositions	-220,000.00		226,740.80
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	6,300.00	-264,854.10	
		Dispositions	-11,700.00		504,483.78
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	265,000.00	-313,171.70	
		Dispositions	-405,000.00		497,254.95
C931142103	WALMART INC COM	Acquisitions	875,000.00	-1,090,509.40	
		Dispositions	-2,885,000.00		3,691,756.35
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050	Acquisitions	24,900.00	-3,206,878.22	
		Dispositions	-25,800.00		3,256,905.28
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	730,000.00	-719,232.50	
		Dispositions	-485,000.00		505,819.25
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	2,260,000.00	-2,237,898.55	
		Dispositions	-220,000.00		223,786.20
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	5,900.00	-691,560.69	
		Dispositions	-9,900.00		1,165,078.82
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	450,000.00	-542,145.30	
		Dispositions	-1,470,000.00		1,785,956.55
		Acquisitions	700,000.00	-833,185.75	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,255,000.00		1,543,100.00
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,210,000.00	-3,917,297.95	
		Dispositions	-2,435,000.00		3,107,840.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	445,000.00	-579,959.50	
		Dispositions	-1,645,000.00		2,099,738.20
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	655,000.00	-896,161.55	
		Dispositions	-790,000.00		1,096,207.70
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	11,550,000.00	-11,599,515.05	
		Dispositions	-945,000.00		1,002,145.20
C95000U2M4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	Acquisitions	9,363,000.00	-11,270,140.99	
		Dispositions	-2,695,000.00		3,711,317.25
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	Dispositions	-235,000.00		306,625.65
		Free Receipt	235,000.00	249,163.45	
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	56,000.00	-1,473,862.55	
		Dispositions	-56,000.00		1,608,554.19
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-514,560.00	
		Dispositions	-6,000.00		7,355.46
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	615,000.00	-749,751.24	
		Dispositions	-1,445,000.00		1,764,312.90
C950755108	WERNER ENTERPRISES INC COM	Acquisitions	8,974.00	-376,616.66	
		Dispositions	-8,974.00		397,543.44
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	3,946.00	-626,281.29	
		Dispositions	-6,246.00		1,230,717.12

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C959802109	WESTERN UNION CO	Acquisitions	72,963.00	-1,640,392.37	
		Dispositions	-72,963.00		1,626,380.54
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	985,000.00	-926,289.70	
		Dispositions	-2,050,000.00		738,000.00
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	300,000.00	-290,457.00	
		Dispositions	-300,000.00		128,250.00
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	Acquisitions	175,000.00	-157,683.75	
		Dispositions	-400,000.00		382,240.00
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030	Acquisitions	190,000.00	-189,810.00	
		Dispositions	-190,000.00		190,936.70
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050	Acquisitions	870,000.00	-865,145.40	
		Dispositions	-870,000.00		525,467.55
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-335,000.00		360,145.10
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	Acquisitions	985,000.00	-985,000.00	
		Dispositions	-985,000.00		1,012,889.45
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	170,000.00	-189,485.40	
		Dispositions	-1,625,000.00		1,703,006.05
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049	Acquisitions	320,000.00	-345,907.20	
		Dispositions	-1,000,000.00		1,098,884.65
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	1,500.00	-268,673.66	
		Dispositions	-1,500.00		271,792.54
C98389B100	XCEL ENERGY INC COM				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,307.00	-74,767.02	
		Dispositions	-1,307.00		79,064.16
C988498101	YUM BRANDS INC COM				
		Acquisitions	1,500.00	-138,561.99	
		Dispositions	-1,500.00		139,705.45
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	37,700.00	-1,001,445.79	
		Dispositions	-37,700.00		1,239,165.40
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	3,260.00	-815,362.13	
		Dispositions	-3,260.00		787,265.95
C98986T108	ZYNGA INC				
		Acquisitions	241,087.00	-1,896,969.95	
		Dispositions	-241,087.00		2,208,140.10

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

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0408V102	#REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	Acquisitions	1,800.00	-277,250.09	
		Free Delivery	-1,800.00		
C054561105	#REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020	Acquisitions	22,600.00	-561,924.09	
		Dispositions	-2,348.00		60,718.72
		Free Delivery	-153,355.00		
C40416M105	#REORG/ HD SUPPLY HLDGS INC CASH MERGER 12-24-2020	Acquisitions	7,010.00	-266,341.16	
		Dispositions	-34,210.00		1,141,935.98
C03748R754	#REORG/APARTMENT INVESTMENT REVERSE SPLIT APARTMENT INVST 2M19AK3 12-01-2020	Acquisitions	6,200.00	-161,395.20	
		Free Delivery	-6,200.00		
C269246401	#REORG/E TRADE STOCK MERGER MORGAN 2589402 02 OCT 2020	Acquisitions	43,300.00	-1,965,895.20	
		Dispositions	-62,900.00		3,040,984.64
CG47791101	#REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020	Acquisitions	2,500.00	-328,891.25	
		Free Delivery	-8,100.00		
CN59465109	#REORG/MYLAN NV STOCK MERGER VIATRIS INC 2M1JA33 11-17-2020	Acquisitions	9,700.00	-153,727.02	
		Dispositions	-29,700.00		451,612.61
C701877102	#REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021	Acquisitions	26,200.00	-467,364.17	
		Dispositions	-26,200.00		146,730.91
C755111507	#REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	Acquisitions	2,100.00	-286,443.61	
		Dispositions	-1,100.00		168,785.72
		Free Delivery	-8,000.00		
C98212B103	#REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021	Acquisitions	22,500.00	-280,734.79	
		Dispositions	-22,500.00		204,515.99
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	2,365,000.00	-2,471,445.30	
		Dispositions	-2,065,000.00		2,579,044.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	57,197.00	-2,430,305.86	
		Dispositions	-39,997.00		1,617,383.49
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	1,210,000.00	-1,205,837.60	
		Dispositions	-1,210,000.00		1,290,670.70
C88579Y101	3M CO COM	Acquisitions	26,554.00	-3,795,881.98	
		Dispositions	-6,854.00		1,113,860.47
C316773100	5TH 3RD BANCORP COM	Acquisitions	42,934.00	-1,182,690.04	
		Dispositions	-42,934.00		782,661.20
C002824100	ABBOTT LAB COM	Acquisitions	28,330.00	-2,969,445.37	
		Dispositions	-5,230.00		544,526.74
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,043,000.00	-2,923,524.33	
		Dispositions	-3,572,000.00		4,854,398.19
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	47,631.00	-4,511,352.84	
		Dispositions	-79,331.00		7,461,255.97
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	859,000.00	-1,013,680.77	
		Dispositions	-1,359,000.00		1,650,504.36
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	104,137.00	-6,644,065.62	
		Dispositions	-69,837.00		5,216,599.07
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	4,908.00	-439,139.97	
		Dispositions	-4,908.00		516,516.56
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	5,800.00	-513,636.48	
		Dispositions	-1,600.00		146,993.48
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	929,000.00	-929,000.00	
		Dispositions	-929,000.00		986,867.41
C00130H105	AES CORP COM				
		Acquisitions	35,972.00	-620,222.95	
		Dispositions	-155,888.00		2,688,162.34
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,607.00	-168,674.79	
		Dispositions	-2,607.00		183,263.15
C001055102	AFLAC INC COM				
		Acquisitions	25,300.00	-938,744.09	
		Dispositions	-5,100.00		221,138.03
C001084102	AGCO CORP COM				
		Acquisitions	5,008.00	-284,938.04	
		Dispositions	-9,508.00		713,496.51
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	980,000.00	-977,803.45	
		Dispositions	-370,000.00		405,331.30
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	1,860,000.00	-1,878,698.40	
		Dispositions	-450,000.00		487,368.80
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	360,000.00	-400,705.20	
		Dispositions	-360,000.00		433,857.60
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	430,000.00	-506,123.20	
		Dispositions	-600,000.00		673,506.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	37,637.00	-3,846,611.91	
		Dispositions	-36,337.00		4,430,308.04
C017175100	ALLEGHANY CORP DEL COM				
		Acquisitions	440.00	-250,470.06	
		Dispositions	-2,378.00		1,158,305.57
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	1,800.00	-87,924.46	
		Dispositions	-13,400.00		477,917.88

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	2,116.00	-88,798.93	
		Dispositions	-2,116.00		98,632.64
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	20,981.00	-749,934.32	
		Dispositions	-53,260.00		1,857,364.16
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	270,000.00	-299,594.70	
		Dispositions	-720,000.00		884,022.10
C020002101	ALLSTATE CORP COM	Acquisitions	46,441.00	-4,501,389.54	
		Dispositions	-52,341.00		5,213,472.20
C02005N100	ALLY FINL INC COM	Acquisitions	14,459.00	-329,811.05	
		Dispositions	-121,838.00		2,958,711.28
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030	Acquisitions	505,000.00	-503,616.30	
		Dispositions	-505,000.00		500,227.75
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,324.00	-1,965,126.56	
		Dispositions	-1,245.00		1,445,645.79
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	8,449.00	-12,556,049.13	
		Dispositions	-6,325.00		9,006,475.23
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,700.00	-455,024.00	
		Dispositions	-76,300.00		2,266,589.29
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	605,000.00	-600,147.90	
		Dispositions	-605,000.00		700,068.65
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	270,000.00	-333,852.30	
		Dispositions	-680,000.00		835,845.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,075,000.00	-1,405,602.50	
		Dispositions	-1,624,000.00		2,037,504.91
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	148,994.00	-5,749,559.18	
		Dispositions	-114,394.00		4,907,815.16
C02209SBJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030				
		Acquisitions	235,000.00	-234,269.15	
		Dispositions	-235,000.00		248,286.90
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,170,000.00	-1,182,158.90	
		Dispositions	-170,000.00		182,743.20
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	6,090,000.00	-6,061,894.75	
		Dispositions	-770,000.00		809,135.50
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	710,000.00	-905,066.50	
		Dispositions	-1,118,000.00		1,459,484.47
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	390,000.00	-516,929.40	
		Dispositions	-410,000.00		590,438.90
C023135106	AMAZON COM INC COM				
		Acquisitions	6,175.00	-14,505,788.66	
		Dispositions	-3,460.00		9,933,286.50
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	250,000.00	-305,655.00	
		Dispositions	-270,000.00		337,284.00
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	5,280,000.00	-7,050,528.20	
		Dispositions	-6,838,000.00		9,269,606.78
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	20,753.00	-1,267,578.23	
		Dispositions	-34,946.00		2,272,827.83
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	2,146.00	-182,225.23	
		Dispositions	-2,146.00		180,345.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	350,000.00	-369,250.00	
		Dispositions	-1,020,000.00		1,280,849.10
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	430,000.00	-532,499.10	
		Dispositions	-480,000.00		585,960.00
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	415,000.00	-464,106.95	
		Dispositions	-415,000.00		480,092.75
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	355,000.00	-430,110.90	
		Dispositions	-415,000.00		481,416.60
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	950,000.00	-957,210.50	
		Dispositions	-950,000.00		939,234.80
C03027X100	AMERICAN TOWER CORP	Acquisitions	8,000.00	-1,735,442.64	
		Dispositions	-8,000.00		1,967,606.50
C03076C106	AMERIPRISE FINL INC COM	Acquisitions	2,516.00	-392,686.73	
		Dispositions	-17,016.00		2,526,230.06
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	7,803.00	-686,229.73	
		Dispositions	-7,803.00		764,925.55
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	130,000.00	-147,162.60	
		Dispositions	-370,000.00		477,836.50
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	815,000.00	-810,876.10	
		Dispositions	-815,000.00		1,008,079.80
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,795,000.00	-4,414,569.45	
		Dispositions	-145,000.00		185,415.85
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030	Acquisitions	410,000.00	-519,703.70	
		Dispositions	-410,000.00		521,327.30
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	Acquisitions	670,000.00	-667,052.00	
		Dispositions	-670,000.00		720,330.40
SBM9D0T2	AMGEN INC 2.3% DUE 02-25-2031	Acquisitions	1,340,000.00	-1,481,114.25	
		Dispositions	-1,060,000.00		1,136,383.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	665,000.00	-662,619.30	
		Dispositions	-665,000.00		700,371.35
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	3,983,000.00	-4,017,570.28	
		Dispositions	-2,983,000.00		3,114,694.85
SBD5R5CM4	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	88,000.00	-107,792.96	
		Dispositions	-875,000.00		1,018,896.15
SBD5RVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,152,000.00	-1,497,382.40	
		Dispositions	-630,000.00		750,084.30
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	980,000.00	-1,247,538.60	
		Dispositions	-1,860,000.00		2,354,898.80
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039	Acquisitions	435,000.00	-597,859.65	
		Dispositions	-435,000.00		620,205.60
C031162100	AMGEN INC COM	Acquisitions	230,000.00	-320,268.10	
		Dispositions	-230,000.00		49,645.50
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	10,312.00	-2,309,757.74	
		Dispositions	-16,392.00		3,859,412.28
		Acquisitions	4,430,000.00	-4,545,437.55	
		Dispositions	-790,000.00		817,695.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654105	ANALOG DEVICES INC COM	Acquisitions	10,400.00	-1,236,457.41	
		Dispositions	-10,400.00		1,294,949.89
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	930,000.00	-1,111,331.40	
		Dispositions	-910,000.00		1,118,653.20
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	2,005,000.00	-2,775,153.25	
		Dispositions	-970,000.00		1,292,299.65
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,350,000.00	-1,743,674.25	
		Dispositions	-515,000.00		676,641.80
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	930,000.00	-1,048,072.80	
		Dispositions	-1,820,000.00		2,134,324.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,249,000.00	-1,425,542.54	
		Dispositions	-1,450,000.00		1,721,342.55
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	300,000.00	-352,404.00	
		Dispositions	-8,725,000.00		10,767,945.75
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,775,000.00	-4,516,748.70	
		Dispositions	-1,605,000.00		1,734,466.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,328,000.00	-4,085,325.44	
		Dispositions	-7,565,000.00		9,260,272.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	375,000.00	-446,377.50	
		Dispositions	-375,000.00		444,888.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	5,749,000.00	-6,414,235.73	
		Dispositions	-945,000.00		1,129,986.15
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,365,000.00	-2,631,220.45	
		Dispositions	-660,000.00		788,272.95
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	1,160,000.00	-1,170,358.80	
		Dispositions	-595,000.00		637,060.55
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	284,000.00	-319,928.28	
		Dispositions	-190,000.00		215,566.40
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	250,000.00	-290,167.50	
		Dispositions	-210,000.00		244,843.20
C036752103	ANTHEM INC COM				
		Acquisitions	5,930.00	-1,606,709.26	
		Dispositions	-6,310.00		1,909,129.73
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	435,000.00	-506,702.70	
		Dispositions	-870,000.00		1,054,558.95
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Acquisitions	3,185,000.00	-3,185,591.40	
		Dispositions	-485,000.00		509,395.50
CG0403H108	AON PLC				
		Dispositions	-1,800.00		319,674.40
		Free Receipt	1,800.00	277,250.09	
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	540,000.00	-538,765.70	
		Dispositions	-1,350,000.00		1,114,086.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	315,000.00	-321,158.25	
		Dispositions	-1,850,000.00		1,590,314.65
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	260,000.00	-280,584.20	
		Dispositions	-260,000.00		182,117.00
C03748R747	APARTMENT COM USD0.01 CLA(POST RE)				
		Acquisitions	98,000.00	-496,866.54	
		Dispositions	-103,007.23		516,935.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,007.23	161,395.20	
C03750L109	APARTMENT INCOME REIT CORP COM	Dispositions	-5,007.00		191,847.16
		Free Receipt	5,007.00	78,168.46	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	575,000.00	-573,357.75	
		Dispositions	-575,000.00		687,225.70
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	Acquisitions	200,000.00	-237,906.00	
		Dispositions	-134,000.00		156,785.36
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG	Acquisitions	1,565,000.00	-1,549,687.45	
		Dispositions	-270,000.00		272,216.70
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	7,635,000.00	-7,937,588.65	
		Dispositions	-735,000.00		723,306.15
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	964,000.00	-1,142,844.76	
		Dispositions	-2,045,000.00		2,459,894.55
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	500,000.00	-635,570.00	
		Dispositions	-2,315,000.00		2,654,918.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	2,720,000.00	-3,784,633.80	
		Dispositions	-1,120,000.00		1,507,439.95
C037833100	APPLE INC COM STK	Acquisitions	19,380.00	-4,733,244.04	
		Dispositions	-6,490.00		1,696,260.45
		Free Receipt	120,780.00		
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	900,000.00	-1,007,089.80	
		Dispositions	-467,000.00		518,558.17
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Acquisitions	2,310,000.00	-2,303,624.40	
		Dispositions	-325,000.00		321,028.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	1,000,000.00	-995,330.00	
		Dispositions	-150,000.00		158,656.50
C038222105	APPLIED MATERIALS INC COM	Acquisitions	33,689.00	-2,031,653.64	
		Dispositions	-68,889.00		3,991,373.78
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	Acquisitions	1,255,000.00	-1,255,000.00	
		Dispositions	-1,255,000.00		1,444,199.00
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	22,548.00	-722,015.99	
		Dispositions	-49,362.00		1,468,707.08
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	Acquisitions	400,000.00	-487,749.00	
		Dispositions	-400,000.00		527,012.00
C03966BAB7	ARCONIC ROLLED PRODUCTS CORPORATION TERM LOAN B 03-25-2027	Acquisitions	500,000.00	-497,500.00	
		Dispositions	-500,000.00		500,000.00
C042735100	ARROW ELECTR INC COM	Acquisitions	10,095.00	-669,105.93	
		Dispositions	-10,095.00		810,629.95
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	5,630.00	-131,433.15	
		Dispositions	-23,068.00		536,827.50
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	Acquisitions	230,000.00	-282,642.40	
		Dispositions	-335,000.00		406,311.45
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	1,755,000.00	-2,486,241.95	
		Dispositions	-130,000.00		206,347.70
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	6,500,000.00	-6,528,013.85	
		Dispositions	-3,695,000.00		3,762,186.80
SBMHWTS3	AT&T INC 2.75% DUE 06-01-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,302,926.35	
		Dispositions	-1,205,000.00		1,280,523.60
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061				
		Acquisitions	5,005,000.00	-4,992,134.70	
		Dispositions	-470,000.00		462,820.80
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	7,270,000.00	-7,299,273.35	
		Dispositions	-2,985,000.00		3,097,750.55
SBMHVV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	3,910,000.00	-3,908,690.50	
		Dispositions	-1,180,000.00		1,242,717.80
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	180,000.00	-198,705.60	
		Dispositions	-420,000.00		451,848.60
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				
		Acquisitions	1,530,000.00	-1,728,580.30	
		Dispositions	-2,816,000.00		1,274,195.38
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048				
		Acquisitions	2,620,000.00	-3,063,278.70	
		Dispositions	-1,892,000.00		2,100,825.22
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	590,000.00	-669,868.30	
		Dispositions	-1,790,000.00		2,030,392.10
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049				
		Acquisitions	1,410,000.00	-1,623,961.05	
		Dispositions	-3,894,000.00		1,768,536.85
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	665,000.00	-787,869.40	
		Dispositions	-9,286,000.00		2,863,911.00
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039				
		Acquisitions	1,510,000.00	-1,784,034.95	
		Dispositions	-3,335,000.00		2,163,834.90
SBJ11ML9	AT&T INC 5.375% 10-15-2041				
		Acquisitions	490,000.00	-596,127.40	
		Dispositions	-490,000.00		37,720.20

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SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	295,000.00	-375,077.75	
		Dispositions	-4,845,000.00		4,243,749.97
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	225,000.00	-289,867.50	
		Dispositions	-225,000.00		18,699.75
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	735,000.00	-963,298.35	
		Dispositions	-985,000.00		1,381,155.20
C00206R102	AT&T INC COM	Acquisitions	84,911.00	-3,068,696.30	
		Dispositions	-166,407.00		5,338,695.47
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	300,000.00	-343,587.00	
		Dispositions	-40,000.00		45,316.40
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043	Acquisitions	4,305,000.00	-4,245,851.85	
		Dispositions	-330,000.00		328,567.80
SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	Acquisitions	290,000.00	-341,408.30	
		Dispositions	-290,000.00		364,469.10
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	630,000.00	-830,264.40	
		Dispositions	-1,175,000.00		1,486,767.62
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046	Acquisitions	430,000.00	-533,221.50	
		Dispositions	-11,584,000.00		874,707.84
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	31,935.00	-1,341,632.75	
		Dispositions	-86,335.00		2,532,853.37
C052769106	AUTODESK INC COM	Acquisitions	4,900.00	-919,326.33	
		Dispositions	-4,900.00		1,300,109.39
C053015103	AUTOMATIC DATA PROCESSING INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,100.00	-5,740,381.17	
		Dispositions	-11,800.00		1,720,634.82
C05329W102	AUTONATION INC COM				
		Acquisitions	2,905.00	-128,564.37	
		Dispositions	-12,172.00		684,095.08
C053332102	AUTOZONE INC COM				
		Acquisitions	341.00	-397,592.11	
		Dispositions	-935.00		998,905.01
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047				
		Acquisitions	185,000.00	-202,898.75	
		Dispositions	-475,000.00		569,881.25
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030				
		Acquisitions	1,560,000.00	-1,610,173.50	
		Dispositions	-625,000.00		660,718.75
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	1,300.00	-156,062.62	
		Dispositions	-1,300.00		155,056.80
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,521.00	-432,317.17	
		Dispositions	-16,121.00		778,562.40
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Acquisitions	1,445,000.00	-1,445,000.00	
		Dispositions	-1,445,000.00		1,493,712.25
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	355,000.00	-350,562.50	
		Dispositions	-3,465,000.00		3,633,518.10
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	805,000.00	-881,112.00	
		Dispositions	-985,000.00		1,028,312.85
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,615,000.00	-1,803,049.10	
		Dispositions	-1,116,000.00		1,198,481.22
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Acquisitions	1,430,000.00	-1,463,364.80	
		Dispositions	-1,430,000.00		1,716,837.35

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	1,110,000.00	-1,161,285.40	
		Dispositions	-756,000.00		898,211.63
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	955,000.00	-970,610.70	
		Dispositions	-265,000.00		264,403.75
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	1,755,000.00	-1,755,000.00	
		Dispositions	-165,000.00		168,336.30
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	270,000.00	-297,395.30	
		Dispositions	-1,050,000.00		1,044,918.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	5,210,000.00	-5,216,541.70	
		Dispositions	-640,000.00		666,662.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Acquisitions	12,640,000.00	-14,125,580.85	
		Dispositions	-2,700,000.00		3,365,819.35
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG	Acquisitions	920,000.00	-1,090,130.10	
		Dispositions	-3,245,000.00		3,838,656.68
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Acquisitions	1,275,000.00	-1,633,485.50	
		Dispositions	-3,975,000.00		5,007,704.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	835,000.00	-1,129,135.50	
		Dispositions	-888,000.00		1,207,016.27
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	210,000.00	-276,040.80	
		Dispositions	-240,000.00		346,154.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	235,000.00	-298,374.80	
		Dispositions	-435,000.00		557,180.40
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,135,000.00	-2,135,000.00	
		Dispositions	-2,135,000.00		2,125,024.00
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	210,000.00	-255,028.20	
		Dispositions	-1,900,000.00		2,241,845.20
SBMWZQF3	BANK AMER CORP FLTG RT 1.898% DUE 07-23-2031				
		Acquisitions	2,680,000.00	-2,683,217.75	
		Dispositions	-1,155,000.00		1,179,216.15
C06051GJB6	BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031				
		Acquisitions	7,410,000.00	-7,410,000.00	
		Dispositions	-7,410,000.00		7,800,874.60
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	173,847.00	-6,549,276.71	
		Dispositions	-108,473.00		4,186,884.26
C060505104	BANK OF AMERICA CORP				
		Acquisitions	10,945.00	-265,254.19	
		Dispositions	-10,945.00		265,868.74
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	13,760,000.00	-14,113,131.10	
		Dispositions	-315,000.00		328,683.60
SBMT6SN1	BARCLAYS PLC 3.564% DUE 09-23-2035				
		Acquisitions	2,950,000.00	-2,949,078.40	
		Dispositions	-2,720,000.00		2,819,160.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	1,570,000.00	-2,034,796.70	
		Dispositions	-865,000.00		1,085,794.90
SBL57W95	BARCLAYS PLC FIXED 2.645% DUE 06-24-2031				
		Acquisitions	870,000.00	-864,397.20	
		Dispositions	-870,000.00		898,762.20
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,200.00	-275,384.92	
		Dispositions	-3,200.00		275,516.46
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-990,000.00		1,235,044.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	1,855,000.00	-2,355,574.20	
		Dispositions	-1,425,000.00		1,804,860.60
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	957,000.00	-1,189,093.38	
		Dispositions	-1,620,000.00		2,099,185.05
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	2,440,000.00	-2,498,398.60	
		Dispositions	-290,000.00		340,346.90
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030	Acquisitions	470,000.00	-469,530.00	
		Dispositions	-470,000.00		450,678.30
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	780,000.00	-995,889.20	
		Dispositions	-260,000.00		338,304.20
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	780,000.00	-984,473.10	
		Dispositions	-1,775,000.00		2,146,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B	Acquisitions	23,694.00	-4,465,726.01	
		Dispositions	-24,745.00		4,571,731.09
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01	Acquisitions	10,509.00	-513,496.58	
		Dispositions	-25,809.00		935,444.44
C086516101	BEST BUY INC COM STK	Acquisitions	33,484.00	-2,616,101.48	
		Dispositions	-28,484.00		2,657,493.41
C090572207	BIO RAD LABS INC CL A	Acquisitions	279.00	-139,419.33	
		Dispositions	-279.00		147,052.79
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	12,767.00	-3,784,489.23	
		Dispositions	-22,357.00		6,299,074.85
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,806,645.60	
		Dispositions	-690,000.00		693,139.20
SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036				
		Acquisitions	640,000.00	-893,299.20	
		Dispositions	-640,000.00		952,759.30
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	245,000.00	-278,266.10	
		Dispositions	-1,135,000.00		1,327,227.55
SBL1J5Y1	BLACKROCK INC 2.4% DUE 04-30-2030				
		Acquisitions	965,000.00	-964,228.00	
		Dispositions	-965,000.00		1,011,841.10
C093671105	BLOCK H & R INC COM				
		Acquisitions	15,041.00	-259,790.50	
		Dispositions	-15,041.00		216,604.15
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	905,000.00	-902,341.90	
		Dispositions	-1,820,000.00		1,836,401.95
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	7,080,000.00	-7,917,620.80	
		Dispositions	-2,675,000.00		3,215,078.55
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	495,000.00	-468,359.10	
		Dispositions	-3,030,000.00		2,914,044.10
SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030				
		Acquisitions	2,590,000.00	-2,948,385.30	
		Dispositions	-1,300,000.00		1,562,561.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	2,665,000.00	-2,746,721.50	
		Dispositions	-480,000.00		573,537.60
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	11,690,000.00	-12,719,870.15	
		Dispositions	-6,040,000.00		7,516,647.20
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,374.00	-2,170,220.38	
		Dispositions	-2,126.00		3,757,635.28

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C099724106	BORG WARNER INC COM	Acquisitions	4,500.00	-156,623.09	
		Dispositions	-15,900.00		548,559.00
SBLB65N1	BP CAP MKTS AMER 1.749% DUE 08-10-2030	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		754,312.95
SBHNZLH4	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Acquisitions	24,000.00	-25,244.40	
		Dispositions	-1,009,000.00		1,057,563.17
SBH4K3S3	BP CAP MKTS AMER INC 3.119% 05-04-2026	Acquisitions	224,000.00	-237,646.08	
		Dispositions	-224,000.00		237,471.36
SBJ68679	BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026	Acquisitions	14,000.00	-15,039.50	
		Dispositions	-14,000.00		15,068.34
C10922N103	BRIGHTHOUSE FINL INC COM	Acquisitions	51,470.00	-1,733,653.90	
		Dispositions	-53,621.00		1,614,685.27
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-370,970.25	
		Dispositions	-560,000.00		751,189.60
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	160,797.00	-9,939,456.05	
		Dispositions	-97,597.00		5,761,259.25
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	28,840.00	-352,972.38	
		Dispositions	-28,840.00		353,570.58
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	197,000.00	-226,055.53	
		Dispositions	-500,000.00		594,075.00
C11135F101	BROADCOM INC COM	Acquisitions	9,580.00	-3,316,739.96	
		Dispositions	-11,170.00		2,981,969.22
C117043109	BRUNSWICK CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,489.00	-918,777.38	
		Dispositions	-15,489.00		953,868.97
C101121101	BSTN PPTYS INC				
		Acquisitions	27,631.00	-2,361,784.63	
		Dispositions	-27,631.00		2,363,714.50
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049				
		Acquisitions	125,000.00	-142,497.50	
		Dispositions	-330,000.00		434,692.50
C12008R107	BUILDERS FIRSTSOURCE INC COM STK				
		Acquisitions	5,826.00	-177,426.13	
		Dispositions	-5,826.00		187,272.63
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045				
		Acquisitions	540,000.00	-683,089.20	
		Dispositions	-720,000.00		873,023.40
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051				
		Acquisitions	1,990,000.00	-1,999,428.20	
		Dispositions	-490,000.00		491,935.50
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048				
		Acquisitions	560,000.00	-666,022.40	
		Dispositions	-998,000.00		1,257,381.50
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .08% FROM 04-24-2020 TO 04-27-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-22-2020 TO 12-23-2020				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-10-2020 TO 12-11-2020				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-14-2020 TO 12-15-2020				
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-24-2020 TO 12-28-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .1% FROM 03-18-2020 TO 03-19-2020	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-12-2020 TO 11-13-2020	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-11-2020 TO 12-14-2020	Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-15-2020 TO 12-16-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-16-2020 TO 12-17-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-17-2020 TO 12-18-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-18-2020 TO 12-21-2020	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-21-2020 TO 12-22-2020	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-03-2020 TO 11-04-2020	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-10-2020 TO 11-12-2020	Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-04-2020 TO 09-08-2020	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2020 TO 11-10-2020				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-16-2020 TO 11-17-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-04-2020 TO 11-05-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-05-2020 TO 11-06-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-06-2020 TO 11-09-2020				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 12-23-2020 TO 12-24-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-28-2020 TO 12-29-2020				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-30-2020 TO 12-31-2020				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 08-03-2020 TO 08-04-2020				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-29-2020 TO 12-30-2020				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	145,024.00	-2,800,951.14	
		Dispositions	-145,024.00		2,676,221.19
S9K5HHPU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K57Q9U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6832U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1XT1U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,992.00
S9K1TN8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65W7U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,745.00
S9K5KZZU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6AQUU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,200.00
S9K67NWU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74PSU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23LUU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K64LMU	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CPYU	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020				

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		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX3U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,600.00
S9K6X09U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AVSU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYNU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D72U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GK7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6PLMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6KZZU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00
S9K7778U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K26T3U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K25DLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,910.00

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S9K2ABTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NLFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,412.50
S9K29RFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9K1LQ2U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,080.00
S9K1QXUU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9K5ES9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5479U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6WGMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K6HL5U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PBLU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,025.00
S9K1VK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020				

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		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1TBGU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,552.00
S9K1SEWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,938.00
S9K62LJU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VGLU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX1U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6QS6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DZ8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DLBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00
S9K7UUTU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28TQU	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00

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S9K6AVBU	CALL SWO_CDX BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,750.00
S9K2AV4U	CALL SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,198.00
S9K2LKJU	CALL SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,438.00
S9K2KETU	CALL SWO_CDX BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9K2LQGU	CALL SWO_CDX BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,110.00
S9K4XMZU	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,730.00
S9K5368U	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,250.00
S9K51NFU	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,900.00
S9K5DF4U	CALL SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,965.00
S9K5GRRU	CALL SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,160.00
S9K5JAUU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,914.00
S9K5NBMU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				

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		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,096.00
S9K5PCEU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,669.00
S9K6JA6U	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9K5VLZU	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,841.00
S9K6395U	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,305.00
S9K4VLQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,786.76
S9K4WEQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,305.65
S9K5DB8U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,411.70
S9K5EL5U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,011.94
S9K6PYLU	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9C0				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,415.68
S9K6HK9U	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175429F7				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,661.98
S9K62KEU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,459.07

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S9K64LPU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,574.92
S9K5HRLU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31752W9B2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,941.47
S9K5BLNU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31754AS43	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,133.54
S9K5WP3U	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175879A3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,346.52
S9K63LBU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175889Q6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,666.07
S9K23JZU	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,700.00
S9K2KGHU	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,184.00
S9K4VAXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		5,018.00
S9K53HXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9K4U15U	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,860.00
S9K5WW4U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9K5WX8U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				

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		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,697.50
S9K62WHU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9K5HGRU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,816.00
S9K5LA7U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,220.00
S9K63MZU	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,930.00
S9K4VWXU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529E9				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,045.23
S9K4XTFU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,238.99
S9K6MHPU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,738.79
S9K6MHSU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,821.59
S9K6MS6U	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,688.47
S9K6CXXU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 317558AS3				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,770.24
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175DA464				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,445.45

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S9K65G3U	CALL SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175749T0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,488.50
S9K5JAMU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,312.80
S9K5NCPU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,102.58
S9K5F16U	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175539V9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,660.18
S9K5TLUU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175879H8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,533.67
S9K6KB8U	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,885.00
S9K59SQU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 317554FA6	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,739.86
S9K53JFU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175575A0	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,317.49
S9K22XYU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,246.00
S9K22FJU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		2,560.00
S9K26EFU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,180.00
S9K25BHU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,468.00
S9K4VSQU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9K59UCU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,536.00
S9K5CHGU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,510.00
S9K5QAJU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,900.00
S9K5VHNU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,754.00
S9K6SBMU	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		5,250.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CKFU	CALL SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175129E3				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,762.55
S9K6D91U	CALL SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175469A9				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,949.39
S9K62LDU	CALL SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175429G5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,518.67
S9K5AULU	CALL SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175779H9				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,642.68

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K24QJU	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,500.00
S9K2LRUU	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,760.00
S9K66S7U	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,955.00
S9K68FJU	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		4,550.00
S9K6AA1U	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,000.00
S9K6P23U	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9D8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		7,398.09
S9K6BUUU	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 317554AD5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,428.35
S9K5347U	CALL SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175AB9A1	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,289.46
S9K5VGQU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 31754F8A0	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,364.80
S9K5JANU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175549G0	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,286.62
S9K52SWU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175589V8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		8,881.09
S9K2AABU	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560				

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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
S9K2ME0U	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,615.00
S9K2KJNU	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,806.00
S9K57N4U	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K6MHTU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,223.75
S9K5SXVU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,045.00
S9K5W86U	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,950.00
S9K69ZSU	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		950.00
S9K65X4U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		4,255.00
S9K6CWWU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,400.00
S9K6EALU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,670.00
S9K6PZBU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,320.00

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S9K7149U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,380.00
S9K6Q15U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,050.00
S9K4TC2U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,242.11
S9K4UR6U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,769.75
S9K6Q11U	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		6,679.16
S9K79WBU	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,119.35
S9K63GVU	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,751.04
S9K6412U	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,401.76
S9K61WJU	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175259H8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,223.84
S9K5KF1U	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 31754FDA4	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,343.50
S9K29MEU	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		4,664.00
S9K26Q1U	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715				

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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		3,820.00
S9K2LWHU	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,580.00
S9K64T3U	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,762.50
S9K6VBAU	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,249.00
C133131102	CAMDEN PPTY TR SH BEN INT				
		Acquisitions	8,200.00	-867,754.88	
		Dispositions	-17,200.00		1,563,247.29
SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG				
		Acquisitions	1,750,000.00	-1,764,657.10	
		Dispositions	-995,000.00		1,030,877.40
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048				
		Acquisitions	265,000.00	-343,100.80	
		Dispositions	-310,000.00		417,433.60
C134429109	CAMPBELL SOUP CO COM				
		Acquisitions	6,057.00	-294,645.45	
		Dispositions	-6,057.00		292,504.96
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048				
		Acquisitions	910,000.00	-1,129,376.65	
		Dispositions	-96,000.00		112,704.84
SBLK24D3	CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030				
		Acquisitions	425,000.00	-424,158.50	
		Dispositions	-425,000.00		422,938.75
C14040H105	CAPITAL ONE FINL CORP COM				
		Acquisitions	5,919.00	-358,943.94	
		Dispositions	-12,386.00		682,115.90
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	78,413.00	-3,918,937.30	
		Dispositions	-69,883.00		3,553,515.39

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C142339100	CARLISLE COMPANIES INC COM	Acquisitions	3,615.00	-441,501.56	
		Dispositions	-11,780.00		1,649,152.19
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040	Acquisitions	5,880,000.00	-5,846,113.00	
		Dispositions	-1,205,000.00		1,018,068.65
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Acquisitions	7,952.00	-238,150.81	
		Dispositions	-7,952.00		232,988.44
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	Acquisitions	3,575,000.00	-3,617,867.75	
		Dispositions	-530,000.00		622,486.95
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	21,500.00	-1,890,326.68	
		Dispositions	-16,300.00		1,509,957.88
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	13,100.00	-823,685.71	
		Dispositions	-57,219.00		2,668,801.72
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	270,000.00	-299,498.10	
		Dispositions	-355,000.00		399,609.30
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	10,348,000.00	-10,348,000.00	
		Dispositions	-9,030,000.00		9,030,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	721,000.00	-721,000.00	
		Dispositions	-281,000.00		281,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,058,000.00	-3,058,000.00	
		Dispositions	-2,886,000.00		2,886,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	518,000.00	-518,000.00	
		Dispositions	-149,000.00		149,000.00
S9D79JUJ	CCP RECEIVABLE FROM CSFB NEW YORK				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	287,000.00	-287,000.00	
		Dispositions	-287,000.00		287,000.00
C12508E101	CDK GLOBAL INC COM				
		Acquisitions	2,311.00	-107,064.95	
		Dispositions	-2,311.00		103,674.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	220,000.00	-268,285.60	
		Dispositions	-1,675,000.00		1,493,771.74
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	4,300.00	-298,071.66	
		Dispositions	-4,300.00		506,695.04
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	210,000.00	-245,595.00	
		Dispositions	-2,773,000.00		2,079,643.00
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	240,000.00	-303,247.20	
		Dispositions	-630,000.00		352,800.00
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	95,000.00	-94,809.05	
		Dispositions	-90,000.00		99,808.70
C156700106	CENTURYLINK INC COM				
		Acquisitions	68,800.00	-909,059.25	
		Dispositions	-162,100.00		1,596,698.71
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	4,100.00	-149,650.08	
		Dispositions	-4,100.00		156,024.98
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	705,000.00	-814,044.20	
		Dispositions	-2,780,000.00		3,023,136.75
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	820,000.00	-944,886.00	
		Dispositions	-2,335,000.00		2,713,264.55
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	305,000.00	-399,937.35	
		Dispositions	-640,000.00		884,252.05

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Account number SNDNOP
TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,585,000.00	-2,110,484.10	
		Dispositions	-805,000.00		1,099,526.20
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	165,000.00	-235,461.60	
		Dispositions	-185,000.00		272,046.30
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,805,000.00	-3,260,272.20	
		Dispositions	-1,472,000.00		1,750,078.73
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG	Acquisitions	1,540,000.00	-1,565,273.65	
		Dispositions	-1,540,000.00		1,599,094.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	3,630,000.00	-3,953,357.95	
		Dispositions	-7,020,000.00		7,267,441.80
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	2,045,000.00	-2,482,769.75	
		Dispositions	-3,215,000.00		3,919,731.35
C163851108	CHEMOURS CO COM	Acquisitions	6,185.00	-99,426.59	
		Dispositions	-6,185.00		132,801.20
C166764100	CHEVRON CORP COM	Acquisitions	43,100.00	-3,834,401.23	
		Dispositions	-60,138.00		5,265,115.75
SBLB4P80	CHEVRON CORP NEW 2.978% DUE 05-11-2040	Acquisitions	520,000.00	-547,853.65	
		Dispositions	-245,000.00		279,111.35
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	2,370,000.00	-2,400,851.70	
		Dispositions	-1,345,000.00		1,481,442.90
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	970.00	-834,479.50	
		Dispositions	-970.00		649,836.23
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-697,529.40	
		Dispositions	-290,000.00		410,553.00
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO				
		Acquisitions	230,000.00	-288,295.50	
		Dispositions	-190,000.00		241,830.10
C125523100	CIGNA CORP NEW COM				
		Acquisitions	10,557.00	-2,049,741.99	
		Dispositions	-10,557.00		2,059,991.20
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028				
		Acquisitions	2,455,000.00	-2,798,787.10	
		Dispositions	-2,455,000.00		2,759,963.90
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	725,000.00	-915,107.10	
		Dispositions	-625,000.00		816,241.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,900,000.00	-2,401,522.50	
		Dispositions	-1,065,000.00		1,383,118.80
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	2,255,000.00	-2,305,969.65	
		Dispositions	-1,465,000.00		1,566,237.90
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	1,015,000.00	-1,511,643.85	
		Dispositions	-1,670,000.00		2,554,271.10
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	67,844.00	-2,806,306.47	
		Dispositions	-45,144.00		2,055,432.67
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	1,640,000.00	-1,655,565.75	
		Dispositions	-1,640,000.00		1,689,783.75
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031				
		Acquisitions	3,251,000.00	-3,251,000.00	
		Dispositions	-3,251,000.00		3,744,545.78
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,010,000.00	-1,204,277.35	
		Dispositions	-4,400,000.00		5,756,711.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	4,405,000.00	-6,062,308.05	
		Dispositions	-480,000.00		692,832.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	400,000.00	-608,956.00	
		Dispositions	-400,000.00		649,108.00
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	124,390.00	-5,986,225.62	
		Dispositions	-224,217.00		13,072,900.74
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	3,450,000.00	-3,520,136.50	
		Dispositions	-725,000.00		786,639.50
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	930,000.00	-1,068,525.85	
		Dispositions	-280,000.00		325,886.40
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	Acquisitions	735,000.00	-812,807.10	
		Dispositions	-1,520,000.00		1,499,805.00
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	13,529.00	-337,381.06	
		Dispositions	-128,323.00		3,769,558.78
C177376100	CITRIX SYS INC COM	Acquisitions	35,715.00	-5,005,795.99	
		Dispositions	-30,815.00		4,265,939.40
C125896100	CMS ENERGY CORP COM	Acquisitions	2,477.00	-144,817.61	
		Dispositions	-2,477.00		144,649.94
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	2,500,000.00	-2,498,400.00	
		Dispositions	-1,200,000.00		1,207,078.80
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060	Acquisitions	1,095,000.00	-1,094,189.70	
		Dispositions	-1,095,000.00		1,131,270.80
SBL63CG9	COCA COLA CO 3.45% DUE 03-25-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-523,241.25	
		Dispositions	-525,000.00		607,362.00
C191216100	COCA COLA CO COM				
		Acquisitions	108,093.00	-5,506,351.07	
		Dispositions	-54,693.00		2,553,532.79
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	2,320,000.00	-2,313,782.80	
		Dispositions	-1,020,000.00		1,063,646.55
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	135,000.00	-168,781.95	
		Dispositions	-135,000.00		184,563.90
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	12,776.00	-866,684.19	
		Dispositions	-15,842.00		1,137,322.17
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	2,170,000.00	-2,896,107.50	
		Dispositions	-5,135,000.00		6,960,906.30
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031				
		Acquisitions	1,900,000.00	-1,893,597.00	
		Dispositions	-1,900,000.00		1,890,739.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	6,905,000.00	-7,000,316.70	
		Dispositions	-585,000.00		581,665.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	560,000.00	-562,583.70	
		Dispositions	-560,000.00		579,045.60
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040				
		Acquisitions	5,975,000.00	-6,767,225.15	
		Dispositions	-1,150,000.00		1,402,269.75
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	1,385,000.00	-1,726,653.30	
		Dispositions	-1,520,000.00		1,846,733.20
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	755,000.00	-933,655.45	
		Dispositions	-755,000.00		965,756.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	1,010,000.00	-1,269,570.00	
		Dispositions	-1,010,000.00		1,265,033.25
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	2,275,000.00	-2,869,742.95	
		Dispositions	-1,370,000.00		1,770,684.00
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	415,000.00	-540,180.60	
		Dispositions	-415,000.00		565,740.45
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	610,000.00	-834,506.70	
		Dispositions	-3,615,000.00		5,195,406.30
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038	Acquisitions	220,000.00	-346,869.60	
		Dispositions	-795,000.00		1,225,734.90
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Acquisitions	2,622,000.00	-2,662,034.76	
		Dispositions	-2,622,000.00		2,925,005.20
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	2,370,000.00	-2,842,458.80	
		Dispositions	-1,375,000.00		1,555,384.60
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	335,000.00	-408,247.75	
		Dispositions	-2,360,000.00		2,887,846.95
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	195,000.00	-294,785.40	
		Dispositions	-485,000.00		771,668.95
C200340107	COMERICA INC COM	Acquisitions	50,856.00	-2,302,175.48	
		Dispositions	-54,991.00		2,759,809.25
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	320,000.00	-419,030.40	
		Dispositions	-270,000.00		332,567.10
SBMDH120	CONCHO RES INC 4.85% DUE 08-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	562,000.00	-606,319.32	
		Dispositions	-980,000.00		1,181,892.60
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047				
		Acquisitions	217,000.00	-243,460.60	
		Dispositions	-1,060,000.00		865,018.40
SBMGMCT6	CONCHO RES INC FIXED 2.4% DUE 02-15-2031				
		Acquisitions	570,000.00	-568,637.70	
		Dispositions	-570,000.00		569,737.80
C20826FAC0	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044				
		Acquisitions	350,000.00	-412,177.50	
		Dispositions	-965,000.00		1,156,987.90
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	56,519.00	-2,025,598.38	
		Dispositions	-125,072.00		5,058,207.33
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	550,000.00	-815,684.25	
		Dispositions	-485,000.00		685,219.35
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046				
		Acquisitions	415,000.00	-486,313.60	
		Dispositions	-285,000.00		329,383.05
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				
		Acquisitions	545,000.00	-624,744.40	
		Dispositions	-705,000.00		789,891.75
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	425,000.00	-507,199.25	
		Dispositions	-425,000.00		557,791.25
C209115104	CONS EDISON INC COM				
		Acquisitions	818.00	-72,957.83	
		Dispositions	-818.00		64,826.34
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	250,000.00	-229,545.00	
		Dispositions	-250,000.00		301,152.50
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	495,000.00	-645,821.55	
		Dispositions	-495,000.00		631,042.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	Acquisitions	565,000.00	-560,965.90	
		Dispositions	-565,000.00		570,853.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	1,190,000.00	-1,179,873.10	
		Dispositions	-446,000.00		415,234.92
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	350,000.00	-196,000.00	
		Dispositions	-350,000.00		276,500.00
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	1,200,000.00	-1,252,935.70	
		Dispositions	-3,069,000.00		1,860,910.00
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	315,000.00	-434,961.45	
		Dispositions	-315,000.00		454,961.90
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,201,000.00	-1,716,613.99	
		Dispositions	-885,000.00		1,276,073.65
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	300,000.00	-406,257.00	
		Dispositions	-1,715,000.00		2,364,871.67
C21871D103	CORELOGIC INC-W/I COM STK	Acquisitions	10,209.00	-367,985.05	
		Dispositions	-10,209.00		690,233.96
C22002T108	CORP OFFICE PPTYS TR COM	Acquisitions	7,353.00	-167,931.64	
		Dispositions	-53,314.00		1,307,668.79
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	5,075,000.00	-5,061,991.24	
		Dispositions	-805,000.00		831,122.25
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	9,870.00	-3,036,452.34	
		Dispositions	-9,870.00		3,067,373.67
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-998,290.00	
		Dispositions	-1,000,000.00		1,052,030.00
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045				
		Acquisitions	2,065,000.00	-2,735,700.20	
		Dispositions	-2,330,000.00		3,025,302.42
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG				
		Acquisitions	199,000.00	-201,003.08	
		Dispositions	-100,000.00		119,241.00
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	810,000.00	-939,652.45	
		Dispositions	-810,000.00		912,934.30
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	660,000.00	-705,909.60	
		Dispositions	-660,000.00		784,625.20
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	235,000.00	-294,964.95	
		Dispositions	-235,000.00		313,797.85
C126408HN6	CSX CORP 4.75% DUE 11-15-2048				
		Acquisitions	259,000.00	-322,875.27	
		Dispositions	-546,000.00		705,636.60
C231021106	CUMMINS INC				
		Acquisitions	27,142.00	-5,859,832.09	
		Dispositions	-3,142.00		623,363.29
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030				
		Acquisitions	1,960,000.00	-1,944,397.50	
		Dispositions	-1,960,000.00		1,916,502.00
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	2,050,000.00	-1,990,965.30	
		Dispositions	-240,000.00		231,187.20
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028				
		Acquisitions	820,000.00	-907,444.80	
		Dispositions	-1,147,000.00		1,313,075.29
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	3,860,000.00	-4,618,363.25	
		Dispositions	-2,876,000.00		3,523,730.66

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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	6,677,000.00	-8,145,093.58	
		Dispositions	-8,260,000.00		10,129,369.38
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,350,000.00	-1,688,723.18	
		Dispositions	-4,330,000.00		5,741,398.52
C126650100	CVS HEALTH CORP COM	Acquisitions	20,979.00	-1,299,897.77	
		Dispositions	-20,979.00		1,321,618.93
SBMBLBF7	D R HORTON INC 2.6% DUE 10-15-2025	Acquisitions	600,000.00	-599,310.00	
		Dispositions	-600,000.00		619,146.00
C23331A109	D R HORTON INC COM	Acquisitions	27,509.00	-1,614,377.57	
		Dispositions	-38,658.00		1,563,682.16
C235851102	DANAHER CORP COM	Acquisitions	1,441.00	-285,772.83	
		Dispositions	-1,441.00		300,117.63
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	25,610.00	-747,025.51	
		Dispositions	-25,610.00		779,455.49
C23918K108	DAVITA INC COM	Acquisitions	7,999.00	-671,565.36	
		Dispositions	-7,999.00		688,529.75
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	2,905.00	-494,826.73	
		Dispositions	-12,707.00		2,155,858.11
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050	Acquisitions	1,683,000.00	-1,728,751.34	
		Dispositions	-365,000.00		449,826.70
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030	Acquisitions	355,000.00	-354,811.85	
		Dispositions	-355,000.00		354,055.70
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,914.00	-840,239.61	
		Dispositions	-25,914.00		695,985.59
C24736CBM5	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO				
		Acquisitions	700,000.00	-679,000.00	
		Dispositions	-3,500.00		3,500.00
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	2,900.00	-141,042.91	
		Dispositions	-12,300.00		410,457.47
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	104,702.00	-2,367,782.57	
		Dispositions	-145,602.00		1,414,283.36
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,716,000.00	-1,697,966.62	
		Dispositions	-2,150,000.00		1,905,373.85
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	4,000.00	-139,846.27	
		Dispositions	-4,000.00		143,888.25
C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030				
		Acquisitions	2,555,000.00	-2,555,000.00	
		Dispositions	-515,000.00		567,725.70
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042				
		Acquisitions	415,000.00	-399,752.90	
		Dispositions	-415,000.00		458,836.45
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	460,000.00	-518,075.00	
		Dispositions	-460,000.00		513,199.00
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	195,000.00	-212,035.20	
		Dispositions	-195,000.00		237,209.70
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	1,530,000.00	-1,563,266.40	
		Dispositions	-275,000.00		340,560.00
SBJJJT81	DISNEY WALT CO 2% DUE 09-01-2029				
		Acquisitions	905,000.00	-800,815.40	
		Dispositions	-7,420,000.00		7,242,645.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	3,355,000.00	-3,333,856.00	
		Dispositions	-3,210,000.00		3,036,439.68
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	585,000.00	-599,022.45	
		Dispositions	-585,000.00		610,201.80
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	4,430,000.00	-4,967,454.50	
		Dispositions	-1,900,000.00		2,189,009.00
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	9,630,000.00	-10,699,316.20	
		Dispositions	-1,720,000.00		2,022,486.00
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Acquisitions	2,795,000.00	-2,868,342.40	
		Dispositions	-1,560,000.00		1,886,975.65
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	5,965,000.00	-7,266,871.70	
		Dispositions	-1,265,000.00		1,677,156.25
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	505,000.00	-752,040.95	
		Dispositions	-505,000.00		756,939.45
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	600,000.00	-926,184.00	
		Dispositions	-910,000.00		1,394,900.00
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Acquisitions	1,045,000.00	-1,044,299.85	
		Dispositions	-1,045,000.00		1,169,875.10
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	36,466.00	-6,523,169.07	
		Dispositions	-36,466.00		7,171,181.86
C256746108	DOLLAR TREE INC COM STK	Acquisitions	11,200.00	-1,049,372.17	
		Dispositions	-11,200.00		1,224,525.38
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,106,000.00	-1,106,000.00	
		Dispositions	-1,106,000.00		1,106,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	39,275,000.00	-39,275,000.00	
		Dispositions	-38,835,000.00		38,835,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-1,030,000.00		1,030,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	1,740,000.00	-1,740,000.00	
		Dispositions	-1,740,000.00		1,740,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-3,168,000.00		3,168,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD	Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	12,874,000.00	-12,874,000.00	
		Dispositions	-12,874,000.00		12,874,000.00
C25754A201	DOMINOS PIZZA INC COM	Acquisitions	3,190.00	-1,280,344.28	
		Dispositions	-3,190.00		1,280,581.75
C25960P109	DOUGLAS EMMETT INC COM REIT	Acquisitions	21,377.00	-785,709.22	
		Dispositions	-40,384.00		1,114,992.22
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050	Acquisitions	1,080,000.00	-1,072,008.00	
		Dispositions	-425,000.00		454,945.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049	Acquisitions	1,107,000.00	-1,326,569.17	
		Dispositions	-1,107,000.00		1,377,530.97

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	550,000.00	-673,238.50	
		Dispositions	-1,180,000.00		1,451,385.70
C26210C104	DROPBOX INC CL A CL A	Acquisitions	26,900.00	-491,984.40	
		Dispositions	-26,900.00		563,978.81
SBLP53Y1	DTE ELEC CO 2.25% DUE 03-01-2030	Acquisitions	1,035,000.00	-1,033,799.40	
		Dispositions	-1,035,000.00		1,053,972.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	505,000.00	-515,665.60	
		Dispositions	-505,000.00		548,303.75
SBYZ5Y05	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	185,000.00	-211,847.20	
		Dispositions	-185,000.00		218,570.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	180,000.00	-222,103.20	
		Dispositions	-830,000.00		1,009,034.50
SBKfV9W2	DUKE ENERGY 3.2% DUE 08-15-2049	Acquisitions	1,340,000.00	-1,403,707.20	
		Dispositions	-323,000.00		354,351.22
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	290,000.00	-408,908.70	
		Dispositions	-290,000.00		414,476.70
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	710,000.00	-841,038.30	
		Dispositions	-430,000.00		471,632.60
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Acquisitions	735,000.00	-937,286.70	
		Dispositions	-861,000.00		1,069,688.29
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,078.00	-79,511.84	
		Dispositions	-1,078.00		87,754.27
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	694,000.00	-879,406.82	
		Dispositions	-585,000.00		699,075.75
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,642,706.40	
		Dispositions	-1,475,000.00		1,737,977.75
C264411505	DUKE RLTY CORP COM NEW REIT	Acquisitions	36,133.00	-1,352,834.01	
		Dispositions	-18,433.00		707,163.17
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	8,700.00	-278,611.78	
		Dispositions	-8,700.00		211,139.08
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	2,826.00	-337,742.13	
		Dispositions	-2,826.00		284,813.42
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	655,000.00	-779,699.10	
		Dispositions	-740,000.00		918,391.80
C277432100	EASTMAN CHEM CO COM	Acquisitions	7,100.00	-435,905.49	
		Dispositions	-7,100.00		505,598.25
C278642103	EBAY INC COM USD0.001	Acquisitions	101,121.00	-3,294,632.64	
		Dispositions	-156,040.00		7,726,350.67
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030	Acquisitions	940,000.00	-939,116.40	
		Dispositions	-940,000.00		1,179,537.00
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,100.00	-1,079,559.56	
		Dispositions	-10,100.00		1,302,178.11
C28414BAF3	ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-15,535.09		15,535.09
C285512109	ELECTR ARTS COM	Acquisitions	32,707.00	-3,401,440.36	
		Dispositions	-35,665.00		4,313,942.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM	Acquisitions	25,840.00	-3,785,428.83	
		Dispositions	-32,519.00		4,774,817.77
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	20,135.00	-1,346,676.42	
		Dispositions	-20,135.00		907,567.64
C29250NBB0	ENBRIDGE INC FLTG 02-18-2022	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,973.20
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	Acquisitions	190,000.00	-189,701.70	
		Dispositions	-190,000.00		192,249.60
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	540,000.00	-635,947.20	
		Dispositions	-570,000.00		709,670.40
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	1,571,000.00	-1,582,679.10	
		Dispositions	-790,000.00		642,657.10
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	2,995,000.00	-3,124,250.45	
		Dispositions	-1,052,000.00		1,198,843.68
C29364G103	ENTERGY CORP NEW COM	Acquisitions	5,036.00	-511,854.61	
		Dispositions	-5,036.00		483,869.71
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	3,893,000.00	-3,926,352.08	
		Dispositions	-2,594,000.00		2,653,809.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	8,000.00	-8,703.84	
		Dispositions	-830,000.00		912,361.60
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	345,000.00	-403,453.35	
		Dispositions	-345,000.00		412,671.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-541,917.85	
		Dispositions	-545,000.00		519,728.35
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	1,055,000.00	-1,048,248.00	
		Dispositions	-250,000.00		259,627.50
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	356,000.00	-418,823.50	
		Dispositions	-860,000.00		995,938.30
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	2,695,000.00	-3,144,692.35	
		Dispositions	-1,650,000.00		2,155,223.65
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	52,892.00	-2,765,285.27	
		Dispositions	-49,992.00		1,958,390.47
C26884L109	EQT CORP COM				
		Acquisitions	27,504.00	-387,618.45	
		Dispositions	-27,504.00		381,139.23
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	34,500.00	-2,125,451.02	
		Dispositions	-12,600.00		799,740.18
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	23,800.00	-1,341,753.79	
		Dispositions	-23,800.00		1,267,967.00
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	620,000.00	-700,023.40	
		Dispositions	-500,000.00		566,708.95
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	4,110,000.00	-4,267,361.50	
		Dispositions	-1,735,000.00		2,057,119.30
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	53,500.00	-1,057,066.07	
		Dispositions	-206,855.00		4,296,865.16
		Free Receipt	153,355.00	3,390,676.94	
SBKSV3Z0	ERP OPER LTD 2.5% DUE 02-15-2030				
		Acquisitions	360,000.00	-383,864.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,980,000.00		2,014,136.35
C694ESCAJ3	ESC CB PACIFIC GAS AND ELEC ESCROW	Dispositions	-1,200,000.00		58,364.63
		Free Receipt	1,200,000.00		
C297178105	ESSEX PPTY TR REIT	Acquisitions	4,590.00	-1,042,482.69	
		Dispositions	-7,360.00		1,770,660.38
C29786A106	ETSY INC COM	Acquisitions	7,416.00	-1,001,542.72	
		Dispositions	-5,616.00		682,163.15
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	10,500.00	-1,317,103.10	
		Dispositions	-10,500.00		1,223,609.65
C30034W106	EVERGY INC COM NPV	Acquisitions	29,840.00	-1,824,564.92	
		Dispositions	-41,440.00		2,343,752.71
C30161Q104	EXELIXIS INC COM STK	Acquisitions	4,635.00	-80,235.49	
		Dispositions	-139,608.00		2,730,461.06
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	2,175,000.00	-2,274,986.90	
		Dispositions	-1,480,000.00		1,906,594.05
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	665,000.00	-841,452.30	
		Dispositions	-546,000.00		730,167.87
C30161N101	EXELON CORP COM	Acquisitions	25,628.00	-947,009.40	
		Dispositions	-159,690.00		6,522,458.75
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	33,900.00	-3,297,050.98	
		Dispositions	-33,900.00		2,762,916.45
C302130109	EXPEDITORS INTL WASH INC COM	Acquisitions	28,677.00	-2,005,171.64	
		Dispositions	-28,677.00		2,555,573.67

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	255,000.00	-255,826.20	
		Dispositions	-1,640,000.00		1,626,432.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	9,740,000.00	-9,933,015.35	
		Dispositions	-2,175,000.00		2,408,491.10
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	940,000.00	-1,104,142.40	
		Dispositions	-380,000.00		445,551.80
C30231G102	EXXON MOBIL CORP COM	Acquisitions	63,373.00	-2,676,060.43	
		Dispositions	-19,673.00		936,274.84
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	1,300,000.00	-1,654,718.95	
		Dispositions	-1,033,000.00		1,333,997.55
C315616102	F5 NETWORKS INC COM STK	Acquisitions	908.00	-119,296.98	
		Dispositions	-908.00		119,270.17
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	22,644.00	-5,684,848.66	
		Dispositions	-20,213.00		5,028,373.58
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	380.00	-169,860.53	
		Dispositions	-380.00		160,885.94
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	320,000.00	-327,779.20	
		Dispositions	-660,000.00		654,957.60
SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	572,000.00	-551,636.80	
		Dispositions	-855,000.00		902,470.30
SBHZFM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	520,000.00	-596,099.80	
		Dispositions	-520,000.00		661,649.80
SBM638L3	FHLB DISC NT 07-24-2020 0% DISC NTS 24/07/2020 USD				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,400,000.00	-2,399,362.00	
		Dispositions	-2,400,000.00		2,399,433.00
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	44,197.00	-1,157,217.85	
		Dispositions	-44,197.00		1,365,831.13
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	5,834.00	-225,015.16	
		Dispositions	-5,834.00		272,328.25
SBL6Z533	FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		719,362.00
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	4,000,000.00	-3,957,252.30	
		Dispositions	-450,000.00		478,116.00
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	3,887.00	-152,992.38	
		Dispositions	-3,887.00		169,044.81
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,088,000.00	-1,300,580.55	
		Dispositions	-16,000.00		19,278.48
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	386,000.00	-474,428.38	
		Dispositions	-355,000.00		394,806.15
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	165,000.00	-200,663.10	
		Dispositions	-165,000.00		202,961.55
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	38,461.00	-846,460.42	
		Dispositions	-38,461.00		885,019.74
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	3,820,000.00	-3,801,298.40	
		Dispositions	-882,000.00		972,255.38
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	280,000.00	-268,335.20	
		Dispositions	-1,045,000.00		606,100.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	425,000.00	-386,512.00	
		Dispositions	-965,000.00		614,647.90
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029	Acquisitions	975,000.00	-997,084.40	
		Dispositions	-1,595,000.00		1,407,706.00
C34959E109	FORTINET INC COM	Acquisitions	3,700.00	-518,998.16	
		Dispositions	-11,400.00		1,265,086.42
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	6,700.00	-481,688.03	
		Dispositions	-6,700.00		442,353.92
C34964C106	FORTUNE BRANDS HOME & SEC INC COM	Acquisitions	7,648.00	-540,804.29	
		Dispositions	-22,869.00		1,097,494.49
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	25,850,000.00	-25,850,000.00	
		Dispositions	-25,850,000.00		25,850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	46,070,000.00	-46,070,000.00	
		Dispositions	-45,430,000.00		45,430,000.00
S9G7S82L	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	455,000.00	-556,883.60	
		Dispositions	-1,980,000.00		2,655,001.80
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	1,593,000.00	-2,218,458.60	
		Dispositions	-570,000.00		791,951.10
C999599GH0	FUT DEC 20 10 YR T-NOTES				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 20 10 YR T-NOTES	Free Delivery	-204.00		
		Free Receipt	427.00	-59,276,686.41	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-427.00		
		Free Receipt	204.00	-28,246,915.66	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-312.00		
		Free Receipt	522.00	-115,182,170.35	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-522.00		
		Free Receipt	312.00	-68,780,344.57	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	164.00	-26,161,622.56	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-164.00		
		Free Receipt	6.00	-955,167.06	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-5.00		
		Free Receipt	99.00	-17,410,926.44	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-99.00		
		Free Receipt	5.00	-883,750.00	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-34.00		
		Free Receipt	81.00	-17,883,906.24	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-81.00		
		Free Receipt	34.00	-7,508,484.97	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-535.00		
		Free Receipt	123.00	-16,621,020.93	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-123.00		
		Free Receipt	535.00	-73,046,808.65	

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-135.00		
		Free Receipt	496.00	-104,829,735.49	
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-496.00		
		Free Receipt	135.00	-28,753,326.54	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	77.00	-11,335,182.39	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-77.00		
		Free Receipt	82.00	-12,713,015.20	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-174.00		
		Free Receipt	11.00	-1,987,695.85	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	174.00	-28,938,635.81	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-137.00		
		Free Receipt	52.00	-11,458,239.43	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-52.00		
		Free Receipt	137.00	-29,824,637.56	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-28.00		
		Free Receipt	350.00	-45,311,182.46	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	28.00	-3,665,988.59	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	3.00	-357,564.63	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-3.00		
		Free Receipt	107.00	-12,758,867.20	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-47.00		
		Free Receipt	130.00	-24,271,579.55	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-130.00		
		Free Receipt	47.00	-8,691,782.21	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-78.00		
		Free Receipt	28.00	-3,976,662.11	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-28.00		
		Free Receipt	78.00	-11,253,890.14	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-422.00		
		Free Receipt	13.00	-2,810,979.27	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-13.00		
		Free Receipt	422.00	-91,003,295.43	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-128.00		
		Free Receipt	247.00	-53,172,989.66	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-247.00		
		Free Receipt	128.00	-27,632,541.04	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-96.00		
		Free Receipt	6.00	-941,406.72	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	96.00	-15,068,601.34	
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	130.00	-18,066,738.81	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-130.00		
		Free Receipt	350.00	-48,719,406.51	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-503.00		
		Free Receipt	248.00	-54,513,601.38	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-248.00		
		Free Receipt	503.00	-110,034,873.60	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-6.00		
		Free Receipt	204.00	-31,918,731.15	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-204.00		
		Free Receipt	6.00	-942,022.62	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-49.00		
		Free Receipt	27.00	-4,851,277.64	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-27.00		
		Free Receipt	49.00	-8,745,009.14	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	440,000.00	-546,220.40	
		Dispositions	-235,000.00		297,014.15
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	18,559.00	-765,839.40	
		Dispositions	-39,258.46		1,138,902.69
SBYNWX26	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	2,810,000.00	-3,022,734.40	
		Dispositions	-5,655,000.00		6,098,100.85
SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				

5500 Reports

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Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,505,000.00	-2,475,691.50	
		Dispositions	-1,465,000.00		1,800,693.80
C37045V100	GEN MTRS CO COM				
		Acquisitions	301,570.00	-9,373,719.58	
		Dispositions	-200,238.00		6,252,267.91
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-1,071,477.24	
		Dispositions	-2,000.00		386,833.67
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	465,000.00	-458,164.50	
		Dispositions	-465,000.00		581,167.30
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,040,000.00	-2,663,786.60	
		Dispositions	-2,040,000.00		2,644,258.05
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	5,053,000.00	-5,059,191.02	
		Dispositions	-805,000.00		828,946.05
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG				
		Acquisitions	6,090,000.00	-6,351,902.48	
		Dispositions	-2,105,000.00		2,203,277.65
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	570,000.00	-599,190.90	
		Dispositions	-570,000.00		598,021.20
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	305,600.00	-2,752,494.19	
		Dispositions	-205,200.00		1,498,963.94
C370334104	GENERAL MILLS INC COM				
		Acquisitions	18,247.00	-1,096,792.52	
		Dispositions	-22,364.00		1,284,844.59
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	1,785,000.00	-1,834,351.85	
		Dispositions	-370,000.00		398,443.00
C370334CJ1	GENERAL MLS INC 4.7% DUE 04-17-2048 REG				
		Acquisitions	190,000.00	-231,904.50	
		Dispositions	-190,000.00		234,346.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,097,000.00	-1,136,326.64	
		Dispositions	-2,050,000.00		2,158,158.50
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	275,000.00	-264,495.00	
		Dispositions	-1,485,000.00		1,582,534.70
SBL6JLL5	GENERAL MTRS CO 5.4% DUE 10-02-2023	Acquisitions	90,000.00	-89,906.40	
		Dispositions	-90,000.00		99,787.50
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,910,000.00	-2,208,415.45	
		Dispositions	-1,447,000.00		1,584,656.43
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	Acquisitions	345,000.00	-344,651.55	
		Dispositions	-345,000.00		404,709.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	445,000.00	-317,062.50	
		Dispositions	-1,750,000.00		1,929,107.65
SBLCWGT1	GENERAL MTRS FINL CO INC 5.2% DUE 03-20-2023 REG	Acquisitions	1,645,000.00	-1,644,259.75	
		Dispositions	-1,645,000.00		1,787,045.75
SBK80Y43	GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030	Acquisitions	910,000.00	-948,474.80	
		Dispositions	-910,000.00		967,512.00
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	16,000.00	-714,085.67	
		Dispositions	-52,506.00		2,030,113.28
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	305,000.00	-313,698.60	
		Dispositions	-305,000.00		331,132.40
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	2,350,000.00	-2,374,932.95	
		Dispositions	-820,000.00		882,610.60
C37558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	256,000.00	-331,405.36	
		Dispositions	-528,000.00		660,279.84
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,590,000.00	-3,550,866.90	
		Dispositions	-850,000.00		836,695.15
C375558103	GILEAD SCIENCES INC				
		Acquisitions	20,202.00	-1,381,965.03	
		Dispositions	-51,924.00		3,729,640.55
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,370,000.00	-2,016,705.70	
		Dispositions	-1,370,000.00		2,167,997.10
SB9MD775	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043				
		Acquisitions	220,000.00	-279,824.60	
		Dispositions	-220,000.00		290,402.20
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	300,000.00	-356,160.00	
		Dispositions	-270,000.00		305,964.00
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030				
		Acquisitions	6,040,000.00	-6,062,141.85	
		Dispositions	-6,040,000.00		6,667,747.70
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,480,000.00	-1,804,881.60	
		Dispositions	-2,830,000.00		3,404,046.60
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	235,000.00	-298,250.25	
		Dispositions	-2,235,000.00		2,844,904.75
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	345,000.00	-458,298.00	
		Dispositions	-345,000.00		468,547.95
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	3,145,000.00	-3,650,256.15	
		Dispositions	-6,180,000.00		7,204,652.80
SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030				
		Acquisitions	2,850,000.00	-2,853,417.30	
		Dispositions	-2,850,000.00		2,864,808.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	900,000.00	-1,036,782.00	
		Dispositions	-495,000.00		630,900.85
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,634.00	-7,966,245.45	
		Dispositions	-24,334.00		4,392,728.12
C384802104	GRAINGER W W INC COM	Acquisitions	1,316.00	-391,214.81	
		Dispositions	-1,316.00		469,652.97
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	211,340.00	-2,847,938.38	
		Dispositions	-211,340.00		3,050,878.49
SBKX94H8	GRAY OAK PIPELN 3.45% DUE 10-15-2027	Acquisitions	900,000.00	-899,973.00	
		Dispositions	-300,000.00		307,205.00
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	475,000.00	-533,987.20	
		Dispositions	-1,350,000.00		1,558,508.10
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	395,000.00	-414,750.00	
		Dispositions	-670,000.00		798,548.35
SBDFXP32	HACKENSACK 4.211% 07-01-2048	Acquisitions	290,000.00	-355,487.80	
		Dispositions	-235,000.00		296,816.75
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	74,049.00	-2,881,740.57	
		Dispositions	-52,696.00		2,442,154.17
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,007.00	-1,765,999.42	
		Dispositions	-36,407.00		3,603,040.45
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,240,000.00	-2,842,103.05	
		Dispositions	-2,171,000.00		2,672,776.94
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	687,000.00	-831,886.53	
		Dispositions	-1,052,000.00		1,360,991.54
C421946104	HEALTHCARE RLTY TR				
		Acquisitions	22,800.00	-680,755.20	
		Dispositions	-22,800.00		669,355.36
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	22,678.00	-428,560.06	
		Dispositions	-22,678.00		429,509.49
CG4412G101	HERBALIFE NUTRITION LTD COM STK				
		Acquisitions	8,890.00	-446,543.94	
		Dispositions	-8,890.00		438,062.82
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	10,005.00	-1,255,417.40	
		Dispositions	-10,005.00		1,331,315.22
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,211,000.00	-1,415,598.45	
		Dispositions	-512,000.00		521,190.40
C431284108	HIGHWOODS PPTYS INC COM				
		Acquisitions	2,179.00	-78,723.45	
		Dispositions	-2,179.00		76,797.15
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	2,537.00	-121,775.23	
		Dispositions	-55,335.00		1,567,872.26
C436440101	HOLOGIC INC COM				
		Acquisitions	10,929.00	-669,927.18	
		Dispositions	-78,374.00		4,418,290.87
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	4,360,000.00	-4,459,854.25	
		Dispositions	-700,000.00		726,876.15
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	3,385,000.00	-3,709,704.22	
		Dispositions	-635,000.00		751,482.40
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	240,000.00	-309,321.60	
		Dispositions	-745,000.00		971,000.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	455,000.00	-587,356.85	
		Dispositions	-980,000.00		1,290,949.70
C437076102	HOME DEPOT INC COM	Acquisitions	44,604.00	-11,486,845.90	
		Dispositions	-22,484.00		6,233,887.07
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	19,540.00	-3,116,903.08	
		Dispositions	-2,740.00		448,126.59
SBMG6931	HORMEL FOODS CORP 1.8% DUE 06-11-2030	Acquisitions	1,105,000.00	-1,103,026.15	
		Dispositions	-1,105,000.00		1,162,525.70
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	57,300.00	-696,808.99	
		Dispositions	-80,400.00		817,726.54
C40434L105	HP INC COM	Acquisitions	249,981.00	-4,482,736.92	
		Dispositions	-365,552.00		7,218,834.36
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,773.75
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	Acquisitions	700,000.00	-699,125.00	
		Dispositions	-200,000.00		242,032.00
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,415,000.00	-1,847,531.75	
		Dispositions	-1,415,000.00		1,862,657.47
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	370,000.00	-519,963.50	
		Dispositions	-155,000.00		226,169.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	2,595,000.00	-3,572,591.45	
		Dispositions	-1,435,000.00		1,975,308.40
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,681,103.50	
		Dispositions	-1,455,000.00		2,127,645.40
C443510607	HUBBELL INC COM				
		Acquisitions	7,279.00	-997,530.61	
		Dispositions	-1,379.00		197,062.50
C444097109	HUDSON PACIFIC PROPERTIES INC COM				
		Acquisitions	8,700.00	-313,931.87	
		Dispositions	-17,092.00		374,709.90
C444859102	HUMANA INC COM				
		Acquisitions	10,855.00	-3,716,705.82	
		Dispositions	-11,925.00		4,603,097.19
SBKDMLG5	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030				
		Acquisitions	1,880,000.00	-1,873,953.60	
		Dispositions	-1,880,000.00		1,859,853.50
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	4,071.00	-750,880.78	
		Dispositions	-8,951.00		1,428,760.65
SBDVQB59	IDA PWR CO SECD 4.2% DUE 03-01-2048				
		Acquisitions	410,000.00	-466,428.30	
		Dispositions	-210,000.00		257,283.60
C451107106	IDACORP INC COM				
		Acquisitions	4,071.00	-370,212.50	
		Dispositions	-14,216.00		1,238,458.79
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047				
		Acquisitions	295,000.00	-344,409.55	
		Dispositions	-690,000.00		769,455.95
C45337C102	INCYTE CORP COM				
		Acquisitions	10,400.00	-758,162.46	
		Dispositions	-10,400.00		1,001,364.32
C45687V106	INGERSOLL RAND INC COM				
		Dispositions	-7,147.44		189,249.38
		Free Receipt	7,147.44	243,575.62	
C457187102	INGREDION INC COM				
		Acquisitions	4,570.00	-417,871.88	
		Dispositions	-28,025.00		2,271,762.18

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	2,705,000.00	-2,700,803.40	
		Dispositions	-1,597,000.00		1,683,039.95
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,185,000.00	-2,473,289.10	
		Dispositions	-3,510,000.00		3,958,536.30
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	390,000.00	-466,627.20	
		Dispositions	-405,000.00		454,620.60
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	195,000.00	-242,757.45	
		Dispositions	-585,000.00		754,515.45
C458140100	INTEL CORP COM	Acquisitions	109,312.00	-6,187,945.58	
		Dispositions	-177,131.00		9,058,713.71
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	420,000.00	-528,259.20	
		Dispositions	-140,000.00		175,035.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	2,705,000.00	-2,700,185.55	
		Dispositions	-693,000.00		733,779.75
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	1,065,000.00	-1,054,179.60	
		Dispositions	-560,000.00		573,843.20
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	17,400.00	-1,363,111.35	
		Dispositions	-40,100.00		4,006,017.68
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Acquisitions	895,000.00	-1,054,021.65	
		Dispositions	-1,050,000.00		1,231,368.75
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	930,000.00	-1,155,753.65	
		Dispositions	-5,855,000.00		7,249,686.62
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-163,410.54	
		Dispositions	-8,500.00		195,680.14
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	156,000.00	-195,468.00	
		Dispositions	-170,000.00		218,294.20
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	980,000.00	-973,777.00	
		Dispositions	-980,000.00		1,037,283.10
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	1,505,000.00	-1,505,894.40	
		Dispositions	-290,000.00		303,064.50
SBGpz5Q2	INTL FLAVORS & 5% DUE 09-26-2048				
		Acquisitions	135,000.00	-171,319.05	
		Dispositions	-135,000.00		174,310.65
C460146103	INTL PAPER CO COM				
		Acquisitions	2,360.00	-67,226.34	
		Dispositions	-2,360.00		83,182.61
C461202103	INTUIT COM				
		Acquisitions	9,921.00	-2,800,820.57	
		Dispositions	-4,251.00		1,333,457.11
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	27,789.00	-803,687.85	
		Dispositions	-31,189.00		796,776.47
C462222100	IONIS PHARMACEUTICALS INC COM				
		Acquisitions	6,319.00	-352,411.90	
		Dispositions	-6,319.00		340,043.07
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	11,000.00	-1,528,295.63	
		Dispositions	-15,200.00		2,130,550.58
C466313103	JABIL INC COM USD0.001				
		Acquisitions	1,868.00	-63,997.31	
		Dispositions	-39,890.00		958,264.98
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	2,842.00	-317,898.30	
		Dispositions	-5,649.00		692,983.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	68,610.00	-1,082,243.16	
		Dispositions	-68,610.00		1,206,480.17
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	1,085,000.00	-1,090,685.40	
		Dispositions	-1,085,000.00		1,092,596.15
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	100,000.00	-121,408.00	
		Dispositions	-836,000.00		990,816.26
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	15,981.00	-2,334,457.34	
		Dispositions	-70,998.00		10,385,193.16
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	121,539.00	-3,940,736.55	
		Dispositions	-87,839.00		3,352,892.65
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	1,000.00	-170,374.85	
		Dispositions	-3,438.00		452,505.91
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,220,000.00	-1,238,757.70	
		Dispositions	-856,000.00		1,010,616.40
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	665,000.00	-977,534.95	
		Dispositions	-345,000.00		475,596.75
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	5,605,000.00	-5,737,734.80	
		Dispositions	-590,000.00		605,216.10
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	Acquisitions	4,503,000.00	-4,629,419.80	
		Dispositions	-2,815,000.00		3,064,317.60
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	4,321,000.00	-4,990,132.10	
		Dispositions	-3,710,000.00		4,363,556.95
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				

5500 Reports

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Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,734,020.90	
		Dispositions	-2,385,000.00		2,820,763.35
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	305,000.00	-417,697.50	
		Dispositions	-305,000.00		418,585.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	435,000.00	-606,781.50	
		Dispositions	-435,000.00		591,952.35
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,380,000.00	-1,626,191.85	
		Dispositions	-2,955,000.00		3,305,011.40
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	155,000.00	-176,245.85	
		Dispositions	-755,000.00		861,177.20
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	725,000.00	-938,962.00	
		Dispositions	-745,000.00		914,309.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	37,426.00	-3,682,061.10	
		Dispositions	-37,426.00		3,639,366.46
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	8,714.00	-193,847.27	
		Dispositions	-8,714.00		201,349.94
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Acquisitions	1,265,000.00	-1,287,098.05	
		Dispositions	-365,000.00		411,442.60
SBH NH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048				
		Acquisitions	1,116,000.00	-1,517,820.90	
		Dispositions	-150,000.00		190,272.00
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	700,000.00	-748,571.90	
		Dispositions	-700,000.00		762,887.60
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,500.00	-139,204.20	
		Dispositions	-16,900.00		1,675,269.51

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	13,779.00	-955,314.95	
		Dispositions	-13,779.00		987,902.27
SBKT1TG2	KIMBERLY CLARK 2.875% DUE 02-07-2050	Acquisitions	1,240,000.00	-1,233,759.80	
		Dispositions	-805,000.00		905,521.95
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG	Acquisitions	1,334,000.00	-1,370,619.82	
		Dispositions	-1,334,000.00		1,467,151.88
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	26,633.00	-3,686,918.46	
		Dispositions	-26,633.00		3,764,096.42
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	360,000.00	-457,542.15	
		Dispositions	-1,000,000.00		1,047,680.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	765,000.00	-1,005,989.25	
		Dispositions	-285,000.00		389,540.85
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	2,172,000.00	-2,476,603.56	
		Dispositions	-1,295,000.00		1,629,282.45
SBL1LXW1	KLA CORP 3.3% 03-01-2050	Acquisitions	2,209,000.00	-2,213,144.14	
		Dispositions	-515,000.00		583,531.05
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	525,000.00	-582,993.55	
		Dispositions	-2,665,000.00		2,678,329.40
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	260,000.00	-267,111.00	
		Dispositions	-3,430,000.00		3,251,944.90
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	172,000.00	-188,429.68	
		Dispositions	-350,000.00		432,481.00
SBJ1STR5	KROGER CO 5.4% DUE 01-15-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-953,809.50	
		Dispositions	-260,000.00		357,864.00
C501044101	KROGER CO COM				
		Acquisitions	144,009.00	-4,625,666.20	
		Dispositions	-144,009.00		4,785,914.66
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	670,000.00	-666,804.00	
		Dispositions	-670,000.00		710,509.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	6,400.00	-1,157,766.29	
		Dispositions	-22,900.00		4,887,552.19
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	5,502.00	-1,050,231.20	
		Dispositions	-3,802.00		701,537.13
SBFZ92V1	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	355,000.00	-447,135.05	
		Dispositions	-730,000.00		982,799.50
C512807108	LAM RESH CORP COM				
		Acquisitions	2,220.00	-981,851.48	
		Dispositions	-11,530.00		3,430,211.71
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	12,000.00	-749,995.02	
		Dispositions	-12,000.00		727,393.53
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	2,320,000.00	-2,208,199.60	
		Dispositions	-530,000.00		512,150.00
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020				
		Acquisitions	1,435,000.00	-1,405,394.45	
		Dispositions	-820,000.00		803,971.35
SBJJDP30	LILLY ELI & CO 3.95% 03-15-2049				
		Acquisitions	1,230,000.00	-1,527,124.25	
		Dispositions	-3,065,000.00		3,698,568.15
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059				
		Acquisitions	745,000.00	-968,578.20	
		Dispositions	-3,108,000.00		3,962,029.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	599.00	-216,223.05	
		Dispositions	-599.00		232,302.15
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	2,250,000.00	-2,239,845.20	
		Dispositions	-325,000.00		366,375.75
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	11,637.00	-378,643.61	
		Dispositions	-11,637.00		375,738.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	3,465,000.00	-3,529,743.30	
		Dispositions	-340,000.00		353,715.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	655,000.00	-719,710.25	
		Dispositions	-1,320,000.00		1,602,429.60
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	Acquisitions	280,000.00	-327,048.40	
		Dispositions	-592,000.00		723,412.16
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	540,000.00	-670,032.90	
		Dispositions	-3,430,000.00		4,288,117.40
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	975,000.00	-973,186.50	
		Dispositions	-975,000.00		1,328,152.25
C548661107	LOWES COS INC COM	Acquisitions	37,122.00	-4,703,836.42	
		Dispositions	-32,522.00		4,977,387.09
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	Acquisitions	170,000.00	-218,240.90	
		Dispositions	-819,000.00		1,049,258.83
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	15,200.00	-1,437,051.02	
		Dispositions	-15,200.00		1,027,065.14
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,880,000.00	-1,874,491.60	
		Dispositions	-1,245,000.00		1,341,893.70
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	200,000.00	-232,182.00	
		Dispositions	-845,000.00		850,494.75
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	145,000.00	-155,300.80	
		Dispositions	-145,000.00		167,972.35
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	14,453.00	-968,234.22	
		Dispositions	-14,453.00		1,105,875.78
C55608B105	MACQUARIE INFRASTRUCTURE CORP				
		Acquisitions	19,623.00	-579,015.64	
		Dispositions	-19,623.00		530,960.99
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047				
		Acquisitions	325,000.00	-363,821.25	
		Dispositions	-1,000,000.00		1,115,210.00
C56418H100	MANPOWERGROUP INC				
		Acquisitions	13,173.00	-914,903.40	
		Dispositions	-40,392.00		2,791,625.62
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	1,380,000.00	-1,627,833.98	
		Dispositions	-504,000.00		496,446.52
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	315,000.00	-347,287.50	
		Dispositions	-315,000.00		348,018.30
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	165,000.00	-209,569.80	
		Dispositions	-555,000.00		753,640.35
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	150,000.00	-165,025.50	
		Dispositions	-475,000.00		519,779.30
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040				
		Acquisitions	2,995,000.00	-2,987,306.20	
		Dispositions	-995,000.00		998,058.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ2NYK7	MARSH & MCLENNAN 4.375% DUE 03-15-2029	Acquisitions	990,000.00	-1,133,847.00	
		Dispositions	-990,000.00		1,173,522.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	300,000.00	-414,357.00	
		Dispositions	-1,059,000.00		1,518,866.30
C574599106	MASCO CORP COM	Acquisitions	70,519.00	-2,956,174.32	
		Dispositions	-91,076.00		5,009,286.87
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	Acquisitions	152,000.00	-151,705.12	
		Dispositions	-152,000.00		173,231.36
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	1,990,000.00	-2,389,559.35	
		Dispositions	-765,000.00		980,367.30
C577933104	MAXIMUS INC COM	Acquisitions	1,700.00	-114,595.70	
		Dispositions	-5,300.00		385,833.22
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	305,000.00	-382,741.45	
		Dispositions	-85,000.00		104,310.30
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	691,000.00	-688,858.18	
		Dispositions	-530,000.00		603,897.60
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	545,000.00	-623,108.15	
		Dispositions	-3,955,000.00		4,224,789.15
C58155Q103	MCKESSON CORP	Acquisitions	12,103.00	-1,861,028.03	
		Dispositions	-48,251.00		7,465,342.44
C552690109	MDU RES GROUP INC COM	Acquisitions	100,247.00	-3,016,487.17	
		Dispositions	-70,547.00		1,521,645.94
C58463J304	MEDICAL PPTYS TR INC COM REIT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,917.00	-71,806.71	
		Dispositions	-3,917.00		71,718.68
SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		314,259.40
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	44,203.00	-4,194,655.39	
		Dispositions	-67,092.00		7,237,210.04
SBJ0KX03	MERCK & CO INC NEW 3.4% DUE 03-07-2029				
		Acquisitions	340,000.00	-378,083.40	
		Dispositions	-2,290,000.00		2,487,446.35
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	670,000.00	-878,360.40	
		Dispositions	-370,000.00		472,945.10
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	48,113.00	-3,830,005.79	
		Dispositions	-40,521.00		3,361,717.97
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	250,000.00	-365,745.00	
		Dispositions	-200,000.00		293,012.00
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Acquisitions	1,285,000.00	-1,285,000.00	
		Dispositions	-1,000,000.00		1,004,450.00
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	220,000.00	-264,050.60	
		Dispositions	-2,630,000.00		3,074,386.40
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	245,000.00	-348,632.55	
		Dispositions	-610,000.00		939,101.10
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	21,822.00	-767,889.95	
		Dispositions	-89,025.00		3,298,301.13
C595112103	MICRON TECH INC COM				
		Acquisitions	108,618.00	-5,991,975.91	
		Dispositions	-107,900.00		5,494,777.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,800,000.00	-2,904,795.55	
		Dispositions	-5,680,000.00		6,073,721.70
		Free Receipt	18,448,000.00	14,283,935.40	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	490,000.00	-511,564.20	
		Dispositions	-351,728.60		381,205.60
		Free Receipt	18,538,728.60	13,161,196.22	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	382,000.00	-427,240.26	
		Dispositions	-8,840,000.00		10,986,425.50
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	758,000.00	-861,413.94	
		Dispositions	-758,000.00		884,208.92
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	1,350,000.00	-1,768,728.75	
		Dispositions	-1,225,000.00		1,004,173.05
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	460,000.00	-587,930.60	
		Dispositions	-7,095,000.00		2,888,996.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	255,000.00	-361,016.25	
		Dispositions	-255,000.00		117,024.60
C594918104	MICROSOFT CORP COM	Acquisitions	36,971.00	-6,657,198.02	
		Dispositions	-24,671.00		4,878,770.84
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	286,000.00	-365,241.22	
		Dispositions	-280,000.00		383,096.00
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,266,730.10
SBL69JN3	MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,490,000.00		1,528,793.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	720,000.00	-738,180.00	
		Dispositions	-790,000.00		989,116.70
C60687YBH1	MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031	Acquisitions	2,375,000.00	-2,375,000.00	
		Dispositions	-1,275,000.00		1,309,057.95
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,305,000.00	-1,275,205.30	
		Dispositions	-650,000.00		656,625.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	120,000.00	-123,638.40	
		Dispositions	-375,000.00		434,310.00
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	6,000.00	-201,479.54	
		Dispositions	-6,000.00		202,663.06
C609207105	MONDELEZ INTL INC COM	Acquisitions	80,767.00	-4,134,817.74	
		Dispositions	-110,061.00		6,098,328.14
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	23,605.00	-1,661,571.27	
		Dispositions	-23,605.00		1,563,987.49
SBLH96P3	MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	Acquisitions	1,850,000.00	-1,850,000.00	
		Dispositions	-925,000.00		943,093.00
C615369105	MOODYS CORP COM	Acquisitions	3,990.00	-1,037,881.94	
		Dispositions	-3,990.00		805,002.90
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	5,835,000.00	-6,676,952.85	
		Dispositions	-3,210,000.00		4,669,279.40
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	790,000.00	-1,202,059.70	
		Dispositions	-505,000.00		790,441.30
C617446448	MORGAN STANLEY COM STK USD0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,802.00	-3,314,743.59	
		Dispositions	-182,785.00		8,162,459.48
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	335,000.00	-337,817.35	
		Dispositions	-1,065,000.00		1,095,171.90
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	275,000.00	-293,771.50	
		Dispositions	0.00		0.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047				
		Acquisitions	240,000.00	-247,048.80	
		Dispositions	-325,000.00		347,213.75
C626755102	MURPHY USA INC COM				
		Acquisitions	6,339.00	-699,563.94	
		Dispositions	-6,339.00		819,558.34
SBL6BZG4	NARRAGANSETT ELEC 3.395% DUE 04-09-2030				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		555,212.15
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	4,600.00	-169,967.36	
		Dispositions	-4,600.00		165,764.73
SBKMGC09	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030				
		Acquisitions	740,000.00	-737,617.20	
		Dispositions	-345,000.00		344,120.25
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	19,604.00	-824,771.60	
		Dispositions	-19,604.00		835,581.83
C63938C108	NAVIENT CORP COM				
		Acquisitions	10,114.00	-110,128.31	
		Dispositions	-114,280.00		969,290.09
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	270,000.00	-356,972.40	
		Dispositions	-260,000.00		329,498.00
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,220.00	-1,585,357.87	
		Dispositions	-1,700.00		842,202.09

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C651639106	NEWMONT CORPORATION	Acquisitions	35,200.00	-2,172,399.56	
		Dispositions	-56,284.00		2,814,290.80
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	225.00	-46,400.61	
		Dispositions	-225.00		46,351.20
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	Acquisitions	6,249,000.00	-6,974,979.86	
		Dispositions	-3,115,000.00		3,631,407.95
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	1,140,000.00	-1,334,782.80	
		Dispositions	-370,000.00		436,255.90
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	1,765,000.00	-1,941,889.15	
		Dispositions	-415,000.00		474,345.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	200,000.00	-213,008.00	
		Dispositions	-540,000.00		676,987.20
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	490,000.00	-602,077.70	
		Dispositions	-315,000.00		404,510.40
SBK20BW6	NISOURCE INC 2.95% DUE 09-01-2029	Acquisitions	1,254,000.00	-1,326,794.70	
		Dispositions	-1,254,000.00		1,380,854.64
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030	Acquisitions	240,000.00	-273,242.40	
		Dispositions	-240,000.00		277,056.00
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049	Acquisitions	1,155,000.00	-1,416,424.40	
		Dispositions	-1,701,000.00		1,170,335.03
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	535,000.00	-601,593.15	
		Dispositions	-535,000.00		524,672.10
SBSJV4K7	NOBLE ENERGY INC 5.05% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-233,689.75	
		Dispositions	-355,000.00		297,178.25
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	495,000.00	-556,260.45	
		Dispositions	-986,000.00		1,145,892.92
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049				
		Acquisitions	325,000.00	-317,629.00	
		Dispositions	-1,245,000.00		1,262,825.40
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	535,000.00	-562,297.55	
		Dispositions	-735,000.00		882,090.85
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049				
		Acquisitions	230,000.00	-265,385.50	
		Dispositions	-305,000.00		335,323.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	1,925,000.00	-1,888,771.50	
		Dispositions	-200,000.00		201,502.00
C665859104	NORTHERN TR CORP COM				
		Acquisitions	2,530.00	-205,076.27	
		Dispositions	-2,530.00		211,747.38
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	762,000.00	-904,704.32	
		Dispositions	-195,000.00		189,352.80
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,213,000.00	-2,612,220.79	
		Dispositions	-465,000.00		577,815.85
SB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,588,000.00	-2,004,023.92	
		Dispositions	-740,000.00		977,139.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	3,575,000.00	-4,839,722.05	
		Dispositions	-1,289,000.00		1,814,096.66
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	122,245.00	-2,635,866.39	
		Dispositions	-57,845.00		1,223,105.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	Acquisitions	2,210,000.00	-2,210,687.90	
		Dispositions	-2,015,000.00		2,102,791.15
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	Acquisitions	5,710,000.00	-5,664,383.75	
		Dispositions	-645,000.00		637,714.60
C629377508	NRG ENERGY INC COM NEW	Acquisitions	53,424.00	-1,642,910.31	
		Dispositions	-49,828.00		1,588,014.07
C67018T105	NU SKIN ENTERPRISES INC CL A CLA	Acquisitions	17,619.00	-824,584.74	
		Dispositions	-17,619.00		873,618.80
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Acquisitions	595,000.00	-604,013.90	
		Dispositions	-595,000.00		687,620.95
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	5,672.00	-105,542.13	
		Dispositions	-5,672.00		105,978.97
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	2,960,000.00	-2,954,080.00	
		Dispositions	-250,000.00		291,382.50
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	5,666,000.00	-6,194,489.87	
		Dispositions	-265,000.00		302,243.10
C67066G104	NVIDIA CORP COM	Acquisitions	8,830.00	-3,787,561.27	
		Dispositions	-8,050.00		3,237,717.08
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	180,000.00	-194,491.80	
		Dispositions	-180,000.00		214,182.00
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,423.00	-1,096,653.46	
		Dispositions	-6,353.00		2,591,656.48
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-215,764.55	
		Dispositions	-205,000.00		96,350.00
C670837103	OGE ENERGY CORP COM				
		Acquisitions	2,575.00	-65,836.83	
		Dispositions	-2,575.00		86,304.22
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	875,000.00	-874,072.50	
		Dispositions	-875,000.00		954,616.25
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,196.00	-434,008.20	
		Dispositions	-2,196.00		431,405.64
C680223104	OLD REP INTL CORP COM				
		Acquisitions	19,200.00	-295,213.59	
		Dispositions	-106,620.00		1,660,927.42
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	1,520,000.00	-1,515,516.00	
		Dispositions	-150,000.00		182,061.00
C68268W103	ONEMAIN HLDGS INC COM				
		Acquisitions	2,421.00	-72,074.00	
		Dispositions	-2,421.00		77,396.49
SBKRV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	435,000.00	-453,517.95	
		Dispositions	-2,030,000.00		1,846,608.30
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,365,000.00	-1,362,979.80	
		Dispositions	-555,000.00		476,829.60
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	2,355,000.00	-2,567,075.20	
		Dispositions	-1,250,000.00		1,425,912.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	10,765,000.00	-11,030,077.00	
		Dispositions	-5,321,000.00		5,856,933.47
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	60,000.00	-72,241.80	
		Dispositions	-580,000.00		658,253.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	2,885,000.00	-3,341,546.20	
		Dispositions	-660,000.00		832,558.40
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	690,000.00	-842,910.90	
		Dispositions	-2,020,000.00		2,273,088.80
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Acquisitions	430,000.00	-542,238.60	
		Dispositions	-420,000.00		528,662.40
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	515,000.00	-698,752.00	
		Dispositions	-1,280,000.00		1,809,534.70
C68389X105	ORACLE CORP COM	Acquisitions	34,354.00	-1,950,154.62	
		Dispositions	-61,041.00		3,440,354.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	8,805,000.00	-8,771,100.75	
		Dispositions	-3,345,000.00		3,979,214.75
SBMD3YQ3	ORLANDO HEALTH INC 3.327% DUE 10-01-2050	Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		452,176.70
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		910,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	2,360,000.00	-2,360,000.00	
		Dispositions	-1,920,000.00		1,920,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	139,000.00	-139,000.00	
		Dispositions	-139,000.00		139,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32GQU	OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
SBL1LY62	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050				
		Acquisitions	1,180,000.00	-1,179,787.60	
		Dispositions	-280,000.00		274,486.80

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C690742101	OWENS CORNING NEW COM STK	Acquisitions	39,372.00	-2,236,395.83	
		Dispositions	-36,175.00		2,411,007.25
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,410,000.00	-1,389,141.30	
		Dispositions	-1,410,000.00		1,386,779.15
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,895,000.00	-3,826,997.55	
		Dispositions	-1,675,000.00		1,643,138.15
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,855,000.00	-2,089,099.45	
		Dispositions	-190,000.00		218,348.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	Acquisitions	4,194,000.00	-4,757,626.69	
		Dispositions	-1,015,000.00		1,141,758.05
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	6,639,000.00	-7,825,500.31	
		Dispositions	-250,000.00		295,765.00
C693718108	PACCAR INC COM	Acquisitions	9,265.00	-714,367.00	
		Dispositions	-39,699.00		2,778,559.55
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Acquisitions	1,435,000.00	-1,433,507.60	
		Dispositions	-1,435,000.00		1,415,001.65
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	Acquisitions	680,000.00	-851,532.00	
		Dispositions	-3,840,000.00		4,823,211.90
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	1,500,000.00	-1,487,640.00	
		Dispositions	-1,500,000.00		1,724,430.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	66,922.00	-964,355.40	
		Dispositions	-66,922.00		496,518.90
C70450Y103	PAYPAL HLDGS INC COM				

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		Acquisitions	21,700.00	-2,950,868.94	
		Dispositions	-21,700.00		3,887,690.12
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		418,774.20
C70932M107	PENNYMAC FINL SVCS INC NEW COM				
		Acquisitions	4,079.00	-210,598.40	
		Dispositions	-4,079.00		230,825.50
CG7S00T104	PENTAIR PLC COM USD0.01				
		Acquisitions	18,941.00	-848,510.74	
		Dispositions	-18,941.00		961,351.02
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030				
		Acquisitions	973,000.00	-968,806.37	
		Dispositions	-973,000.00		972,956.87
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	260,000.00	-257,220.60	
		Dispositions	-630,000.00		663,574.80
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049				
		Acquisitions	865,000.00	-958,903.00	
		Dispositions	-385,000.00		437,795.05
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	2,455,000.00	-2,505,122.70	
		Dispositions	-835,000.00		975,612.25
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060				
		Acquisitions	2,065,000.00	-2,218,300.35	
		Dispositions	-545,000.00		723,991.65
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG				
		Acquisitions	315,000.00	-427,366.80	
		Dispositions	-300,000.00		409,806.00
C713448108	PEPSICO INC COM				
		Acquisitions	7,600.00	-1,012,364.72	
		Dispositions	-22,850.00		2,965,468.98
C71377A103	PERFORMANCE FOOD GROUP CO COM				
		Acquisitions	36,700.00	-1,575,880.10	
		Dispositions	-36,700.00		873,042.14

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SBK94MR3	PFIZER INC 1.7% DUE 05-28-2030	Acquisitions	880,000.00	-877,263.20	
		Dispositions	-880,000.00		883,037.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,520,000.00	-2,522,882.60	
		Dispositions	-810,000.00		868,409.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	4,543,000.00	-4,563,543.48	
		Dispositions	-1,600,000.00		1,655,077.30
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	790,000.00	-973,324.20	
		Dispositions	-960,000.00		1,250,812.20
C717081103	PFIZER INC COM	Acquisitions	141,102.00	-5,006,435.28	
		Dispositions	-241,088.00		9,053,121.91
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	Acquisitions	530,000.00	-524,657.60	
		Dispositions	-270,000.00		272,956.50
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	Acquisitions	905,000.00	-900,112.95	
		Dispositions	-905,000.00		909,190.15
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	460,000.00	-543,908.60	
		Dispositions	-1,160,000.00		1,426,113.80
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	87,927.00	-7,216,678.52	
		Dispositions	-74,918.00		5,945,317.98
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030	Acquisitions	860,000.00	-836,874.60	
		Dispositions	-860,000.00		823,939.25
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	530,000.00	-603,339.30	
		Dispositions	-500,000.00		588,980.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,665,000.00	-1,961,436.10	
		Dispositions	-620,000.00		773,739.50
C718546104	PHILLIPS 66 COM				
		Acquisitions	13,164.00	-1,009,324.08	
		Dispositions	-45,575.00		2,980,037.52
SBM9ZDYD0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050				
		Acquisitions	849,000.00	-885,210.95	
		Dispositions	-425,000.00		426,436.45
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	27,282.00	-2,105,697.94	
		Dispositions	-27,282.00		2,029,937.67
SBMFBJD7	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG				
		Acquisitions	570,000.00	-562,042.80	
		Dispositions	-570,000.00		541,311.90
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	31,625.00	-3,309,924.45	
		Dispositions	-31,625.00		2,986,812.15
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	200,000.00	-200,648.00	
		Dispositions	-695,000.00		692,395.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030				
		Acquisitions	2,880,000.00	-2,871,936.00	
		Dispositions	-2,880,000.00		2,863,273.80
C731068102	POLARIS INC				
		Acquisitions	5,082.00	-522,971.77	
		Dispositions	-3,382.00		314,840.33
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	6,655.00	-247,045.72	
		Dispositions	-54,411.00		2,022,268.95
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW				
		Acquisitions	1,315.00	-73,398.10	
		Dispositions	-34,476.00		1,483,148.04
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	315,000.00	-379,480.50	
		Dispositions	-700,000.00		799,547.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Acquisitions	15,669.00	-1,367,947.42	
		Dispositions	-15,669.00		1,655,236.99
SBD6JXP7	PPL CAP FDG INC 4% DUE 09-15-2047	Acquisitions	530,000.00	-531,375.50	
		Dispositions	-530,000.00		627,277.10
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	Acquisitions	1,965,000.00	-1,963,437.60	
		Dispositions	-1,965,000.00		2,244,123.35
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	7,840.00	-216,277.17	
		Dispositions	-7,840.00		207,328.24
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,200,769.25
C74251V102	PRINCIPAL FINL GROUP INC COM STK	Acquisitions	10,976.00	-428,061.28	
		Dispositions	-31,455.00		1,280,628.37
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG	Acquisitions	1,021,000.00	-1,018,549.60	
		Dispositions	-1,021,000.00		1,120,936.03
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Acquisitions	1,775,000.00	-1,841,618.55	
		Dispositions	-1,775,000.00		2,154,456.50
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	2,135,000.00	-2,338,569.15	
		Dispositions	-2,135,000.00		2,735,327.70
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	6,020.00	-776,665.35	
		Dispositions	-101,723.00		12,634,951.99
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	190,000.00	-235,282.70	
		Dispositions	-1,110,000.00		1,377,585.15
C743315103	PROGRESSIVE CORP OH COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-238,191.44	
		Dispositions	-3,200.00		259,186.97
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	470,000.00	-468,214.00	
		Dispositions	-470,000.00		463,960.50
SBHNBTT4	PROLOGIS L P 2.25% DUE 04-15-2030				
		Acquisitions	575,000.00	-571,153.25	
		Dispositions	-575,000.00		574,925.25
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	1,145,000.00	-1,142,746.70	
		Dispositions	-1,145,000.00		1,143,358.75
C743424103	PROOFPOINT INC COM				
		Acquisitions	1,500.00	-166,620.63	
		Dispositions	-1,500.00		151,066.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	413,000.00	-492,640.95	
		Dispositions	-570,000.00		738,765.60
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	1,105,000.00	-1,188,729.35	
		Dispositions	-735,000.00		853,003.70
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	355,000.00	-385,100.45	
		Dispositions	-2,820,000.00		3,063,253.00
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	610,000.00	-712,364.10	
		Dispositions	-840,000.00		1,031,086.20
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	14,447.00	-937,995.84	
		Dispositions	-14,447.00		880,727.35
C69360J107	PS BUSINESS PKS INC CALIF COM				
		Acquisitions	8,300.00	-1,326,808.09	
		Dispositions	-8,300.00		1,230,177.65
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	11,363.00	-634,459.00	
		Dispositions	-42,854.00		2,240,217.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	Acquisitions	2,995,000.00	-3,038,277.75	
		Dispositions	-230,000.00		263,952.60
C745867101	PULTE GROUP INC	Acquisitions	19,794.00	-702,779.69	
		Dispositions	-131,411.00		4,507,618.12
S9K5HKBU	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00
S9K57Q1U	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6824U	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1X04U	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,200.00
S9K1TT7U	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65G2U	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		7,755.00
S9K5KR8U	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6ARMU	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,000.00
S9K67NZU	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74QVU	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020				

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		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23NKU	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K6390U	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CRWU	PUT SWO USD CSFPGB2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX5U	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,090.00
S9K6XV3U	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AZUU	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYRU	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6PHHU	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6D92U	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GG2U	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6KC1U	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7779U	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K2603U	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,850.00
S9K25FBU	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,500.00
S9K2AEDU	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NHHU	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,445.00
S9K29TDU	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,300.00
S9K1LU7U	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,805.00
S9K1QUPU	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,420.00
S9K5E51U	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5489U	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DDUJ	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6HL0U	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6WGLU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PDMU	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K1TDKU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,250.00
S9K1VR5U	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,486.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K62MRU	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,600.00
S9K5VPDU	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5XX0U	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K6Q10U	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K7D08U	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DKKU	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00

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S9K7UUGU	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N3U	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28RYU	PUT SWO USD PNBPU33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00
S9K2AY5U	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,535.00
S9K2LUSU	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,081.00
S9K51NYU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,400.00
S9K4XRBU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,680.00
S9K5GRUU	PUT SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,440.00
S9K4VZKU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,348.50
S9K4WKMU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,353.20
S9K5EZ7U	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175869T4	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,280.33
S9K6HM3U	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175129G8				

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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		1,656.34
S9K6BTQU	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175889C7				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		898.69
S9K62SKU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		972.71
S9K64LQU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,160.47
S9K5XAFU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175249G3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		638.63
S9K5BNNU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175419A0				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,839.26
S9K5HNDU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175979R5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,381.43
S9K4UD9U	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,560.00
S9K4U71U	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,680.00
S9K5LE5U	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,610.00
S9K4VNNU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529D1				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,494.59
S9K4XQKU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529F6				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,518.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6MHUU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,092.95
S9K6MHVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,175.75
S9K73ZAU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		982.38
S9K6CWVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175889D5	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,769.71
S9K65W8U	PUT SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175429J9	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,075.03
S9K5F46U	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,015.41
S9K5JHAU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,565.06
S9K5NBJU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,100.92
S9K5TJLU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 317564581	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		994.81
S9K59WHU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 31754ASD3	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,429.05
S9K53HWU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175ZY161	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		2,772.50
S9K5PCPU	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690				

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Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,520.00
S9K22ERU	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		1,344.00
S9K59PLU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,690.00
S9K5CKRU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,674.00
S9K4WB8U	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,808.00
S9K5QAUU	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,190.00
S9K6Q14U	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CAPU	PUT SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175259N5				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,532.33
S9K6EBPU	PUT SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175239F7				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		1,833.11
S9K62KPU	PUT SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175569P5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,115.76
S9K5AVDU	PUT SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175959A6				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,614.97
S9K24NKU	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		2,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6BUVU	PUT SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175889A1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,079.71
S9K54CBU	PUT SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175649W4	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,728.05
S9K5VCKU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175129B9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,882.48
S9K52QVU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175599Q7	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,229.49
S9K2ACMU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		1,960.00
S9K2MXTU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		912.00
S9K57Q8U	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,540.00
S9K5SUVU	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K76LZU	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,710.00
S9K72ATU	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,572.50
S9K7AA1U	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,465.00
S9K4TE9U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				

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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		2,154.72
S9K4UN2U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,649.27
S9K63RUU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,082.95
S9K65ABU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,187.37
S9K61WLU	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175149K5				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		890.06
S9K5KU9U	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 317554F57				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,139.20
S9K29KTU	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897				
		Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		2,120.00
S9K6VCMU	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038				
		Acquisitions	605,000.00	-751,022.80	
		Dispositions	-1,200,000.00		1,373,208.00
SBHxD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	680,000.00	-871,392.80	
		Dispositions	-1,030,000.00		1,265,340.40
SBJLPYN7	PVTPL ABBVIE INC 3.2% DUE 11-21-2029				
		Acquisitions	665,000.00	-688,986.55	
		Dispositions	-1,590,000.00		1,663,701.50
SBJLPYQ0	PVTPL ABBVIE INC 4.05% DUE 11-21-2039				
		Acquisitions	5,067,000.00	-5,724,628.18	
		Dispositions	-890,000.00		964,239.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQC6R2	PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO	Acquisitions	100,000.00	-127,640.00	
		Dispositions	-170,000.00		209,344.80
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019	Acquisitions	475,000.00	-533,954.75	
		Dispositions	-1,510,000.00		1,683,262.40
C00654GAA1	PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		520,102.00
C00131LAK1	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	Acquisitions	640,000.00	-638,969.60	
		Dispositions	-640,000.00		662,247.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050	Acquisitions	140,000.00	-139,452.60	
		Dispositions	-140,000.00		139,844.60
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	Dispositions	-377,766.50		363,730.42
		Free Receipt	1,737,766.50	1,306,991.41	
SBMHLJD5	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	Acquisitions	1,455,000.00	-1,479,574.60	
		Dispositions	-285,850.00		293,054.52
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	910,000.00	-943,205.90	
		Dispositions	-3,087.34		3,081.87
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053	Acquisitions	615,000.00	-593,044.95	
		Dispositions	-3,427,149.31		3,439,306.89
		Free Receipt	8,219,149.31	6,673,367.50	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	4,410,000.00	-4,404,113.80	
		Dispositions	-3,333,595.49		3,263,352.99
		Free Receipt	28,857,595.49	23,212,316.17	
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059	Acquisitions	1,495,000.00	-1,442,625.45	
		Dispositions	-348,798.38		342,292.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	22,768,798.38	16,889,643.46	
C05523RAE7	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	Acquisitions	1,165,000.00	-1,147,956.05	
		Dispositions	-295,000.00		299,100.50
SBMH1VY0	PVTPL BAXTER INTL INC SR NT 144A 3.95% DUE 04-01-2030/03-26-2020 BEO	Acquisitions	400,000.00	-398,524.00	
		Dispositions	-400,000.00		478,060.00
SBLCGBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO	Acquisitions	1,340,000.00	-1,362,200.45	
		Dispositions	-1,340,000.00		1,718,395.70
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	Acquisitions	775,000.00	-972,779.35	
		Dispositions	-2,803,000.00		3,625,023.22
SBKBP2K7	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	Acquisitions	2,400,000.00	-2,399,808.00	
		Dispositions	-2,400,000.00		2,519,568.00
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050	Acquisitions	3,452,000.00	-3,457,257.52	
		Dispositions	-1,665,000.00		1,471,718.05
C225313AM7	PVTPL CREDIT AGRICOLE S A 3.25% 01-14-2030	Acquisitions	1,250,000.00	-1,242,400.00	
		Dispositions	-1,250,000.00		1,368,087.50
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	9,000,000.00	-9,676,395.80	
		Dispositions	-4,670,000.00		5,411,560.85
SBJNYS74	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	Acquisitions	1,665,000.00	-1,838,473.70	
		Dispositions	-1,665,000.00		1,920,710.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Acquisitions	3,610,000.00	-3,571,517.40	
		Dispositions	-254,000.00		260,045.20
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	660,000.00	-932,078.65	
		Dispositions	-1,595,000.00		2,109,396.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD49Q4	PVTPL GAP INC SR SECD NT 144A 8.625% DUE05-15-2025/05-07-2020 BEO	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		733,000.00
SBMZ7407	PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	Acquisitions	6,655,000.00	-6,719,625.25	
		Dispositions	-2,455,000.00		2,782,871.35
C494386AD7	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO	Acquisitions	705,000.00	-719,100.00	
		Dispositions	-705,000.00		721,325.00
SBK90KN3	PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO	Acquisitions	340,000.00	-353,688.40	
		Dispositions	-695,000.00		763,885.75
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Acquisitions	2,470,000.00	-2,464,911.80	
		Dispositions	-2,470,000.00		2,644,801.90
SBJCRVP3	PVTPL MPLX LP 5.20% DUE 12-01-2047	Acquisitions	265,000.00	-292,496.40	
		Dispositions	-205,000.00		195,414.20
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	1,070,000.00	-1,096,780.20	
		Dispositions	-165,000.00		196,437.45
C654579AG6	PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-300,000.00		297,000.00
SBMFV959	PVTPL NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 BEO	Acquisitions	255,000.00	-276,833.10	
		Dispositions	-330.75		330.75
SBN7S9K0	PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	Acquisitions	7,603,000.00	-7,699,353.53	
		Dispositions	-245,000.00		253,977.55
SBN7RYL3	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	Acquisitions	1,235,000.00	-1,234,925.90	
		Dispositions	-455,000.00		472,986.15
SBL1LYB7	PVTPL OTIS WORLDWIDE CORP NT 3.112% 02-15-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-954,866.30	
		Dispositions	-155,000.00		148,211.00
SBL6K497	PVTPL RAYTHEON TECHNOLOGIES CORP 4.8% DUE 12-15-2043 BEO				
		Acquisitions	585,000.00	-746,992.35	
		Dispositions	-285,000.00		365,364.30
		Free Receipt	145,000.00	151,155.32	
SBJVHV54	PVTPL SANTANDER HLDGS USA INC CORP 3.244% 10-05-2026				
		Acquisitions	835,000.00	-843,667.30	
		Dispositions	-115,000.00		117,617.40
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	752,000.00	-958,172.92	
		Dispositions	-175,000.00		234,956.75
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	3,740,000.00	-4,072,221.60	
		Dispositions	-1,180,000.00		1,450,714.65
SBMBLZM2	PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO				
		Acquisitions	2,200,000.00	-2,184,116.00	
		Dispositions	-400,000.00		435,836.00
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				
		Acquisitions	851,000.00	-1,096,190.47	
		Dispositions	-495,000.00		706,305.60
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	310,000.00	-330,473.90	
		Dispositions	-838,000.00		869,924.92
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO				
		Dispositions	-275,000.00		270,006.00
		Free Receipt	6,483,000.00	4,958,438.47	
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Acquisitions	2,115,000.00	-2,172,823.70	
		Dispositions	-2,270.58		2,270.58
		Free Receipt	1,762,270.58	1,363,824.04	
C74736K101	QORVO INC COM				
		Acquisitions	2,000.00	-171,886.78	
		Dispositions	-27,100.00		2,955,927.98
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-426,568.60	
		Dispositions	-430,000.00		466,773.60
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	60,000.00	-78,448.00	
		Dispositions	-1,210,000.00		1,451,384.40
C747525103	QUALCOMM INC COM				
		Acquisitions	24,400.00	-2,170,211.34	
		Dispositions	-48,000.00		4,841,043.26
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	2,428.00	-126,410.63	
		Dispositions	-2,428.00		126,046.83
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	1,649.00	-192,467.96	
		Dispositions	-1,649.00		186,583.94
C74915M308	QURATE RETAIL INC CUM RED PFD SER A 8%				
		Dispositions	-459.15		41,053.46
		Free Receipt	459.15	48,382.50	
C74915M100	QURATE RETAIL INC				
		Acquisitions	42,550.00	-406,192.98	
		Dispositions	-42,550.00		390,089.41
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	1,135,000.00	-1,131,220.45	
		Dispositions	-1,135,000.00		1,244,872.90
C75513E101	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-18,678.40		1,178,262.76
		Free Receipt	18,678.40	932,612.51	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	5,799.00	-465,714.86	
		Dispositions	-12,150.00		1,192,701.70
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	38,500.00	-510,585.96	
		Dispositions	-38,500.00		611,129.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	7,841.00	-922,251.39	
		Dispositions	-21,259.00		1,939,944.98

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	7,203.00	-739,034.25	
		Dispositions	-20,249.00		2,002,984.72
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Acquisitions	3,779.00	-667,826.01	
		Dispositions	-3,779.00		605,974.22
C76131V202	RETAIL PPTYS AMER INC CL A	Acquisitions	54,052.00	-681,509.62	
		Dispositions	-54,052.00		368,146.45
C76169C100	REXFORD INDL RLTY INC COM	Acquisitions	8,606.00	-358,413.87	
		Dispositions	-8,606.00		382,960.29
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	845,000.00	-1,019,212.95	
		Dispositions	-630,000.00		835,277.60
C74967X103	RH COM	Acquisitions	800.00	-140,370.00	
		Dispositions	-800.00		87,278.47
C770323103	ROBERT HALF INTL INC COM	Acquisitions	15,093.00	-795,688.76	
		Dispositions	-15,093.00		809,897.52
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	226,000.00	-279,703.16	
		Dispositions	-5,361,000.00		5,361.00
C778296103	ROSS STORES INC COM	Acquisitions	2,800.00	-253,033.44	
		Dispositions	-9,400.00		826,920.56
C783549108	RYDER SYS INC COM	Acquisitions	8,389.00	-343,475.81	
		Dispositions	-8,389.00		354,619.45
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	2,000.00	-100,343.35	
		Dispositions	-2,000.00		70,374.28
C78409V104	S&P GLOBAL INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,340.00	-3,078,529.07	
		Dispositions	-13,800.00		4,549,895.66
C844741108	S.W. AIRL CO COM				
		Acquisitions	2,254.00	-102,493.72	
		Dispositions	-12,911.00		649,873.57
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	10,860.00	-2,359,100.73	
		Dispositions	-3,080.00		556,124.66
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	200,000.00	-199,734.00	
		Dispositions	-200,000.00		222,124.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	2,830.00	-756,815.35	
		Dispositions	-2,830.00		863,993.97
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	79,000.00	-1,663,037.18	
		Dispositions	-37,000.00		717,822.56
C80689H102	SCHNEIDER NATL INC WIS CL B CL B				
		Acquisitions	29,623.00	-689,712.36	
		Dispositions	-29,623.00		787,062.90
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	19,348.00	-919,222.29	
		Dispositions	-19,348.00		900,211.35
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	17,794.00	-716,295.82	
		Dispositions	-17,794.00		765,695.46
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,310,000.00	-1,518,738.70	
		Dispositions	-390,000.00		511,872.70
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	420,000.00	-498,094.80	
		Dispositions	-685,000.00		847,453.10
SBG0WNJ7	SHELL INTL FIN B V 2.375% DUE 11-07-2029				
		Acquisitions	335,000.00	-334,383.60	
		Dispositions	-5,795,000.00		5,813,040.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	2,550,000.00	-2,656,229.55	
		Dispositions	-1,030,000.00		992,074.30
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	5,755,000.00	-5,960,413.00	
		Dispositions	-4,045,000.00		4,448,083.75
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	1,310,000.00	-1,549,240.80	
		Dispositions	-615,000.00		767,351.65
C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	3,280.00	-2,213,789.81	
		Dispositions	-2,220.00		1,230,103.31
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	2,827,000.00	-2,855,856.35	
		Dispositions	-920,000.00		1,004,526.28
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	325,000.00	-355,676.75	
		Dispositions	-325,000.00		374,221.25
C827048109	SILGAN HLDGS INC COM	Acquisitions	14,862.00	-488,538.14	
		Dispositions	-24,436.00		902,293.99
C826919102	SILICON LABORATORIES INC COM	Acquisitions	2,000.00	-204,969.56	
		Dispositions	-2,000.00		196,814.27
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	1,775,000.00	-1,827,431.85	
		Dispositions	-2,345,000.00		2,353,846.60
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	27,300.00	-1,746,624.65	
		Dispositions	-43,300.00		4,131,619.82
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	3,100.00	-173,224.84	
		Dispositions	-3,100.00		180,529.03
C83088V102	SLACK TECHNOLOGIES INC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-55,832.18	
		Dispositions	-1,700.00		56,515.65
C831865209	SMITH A O CORP COM				
		Acquisitions	22,554.00	-989,709.12	
		Dispositions	-22,554.00		1,130,947.41
SBLGBMH4	SMUCKER J M CO FIXED 3.55% DUE 03-15-2050				
		Acquisitions	620,000.00	-621,867.10	
		Dispositions	-620,000.00		692,019.80
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Acquisitions	640,000.00	-632,716.80	
		Dispositions	-640,000.00		714,547.20
C835495102	SONOCO PROD CO COM				
		Acquisitions	1,497.00	-64,123.16	
		Dispositions	-1,497.00		74,974.45
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,445,000.00	-1,523,911.45	
		Dispositions	-605,000.00		678,582.74
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	390,000.00	-475,628.40	
		Dispositions	-790,000.00		935,777.00
C842587107	SOUTHERN CO COM STK				
		Acquisitions	1,918.00	-117,774.79	
		Dispositions	-1,918.00		104,641.07
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	370,000.00	-488,240.90	
		Dispositions	-1,235,000.00		1,638,072.50
SBMF11P3	SPIRIT RLTY L P 3.2% DUE 02-15-2031				
		Acquisitions	505,000.00	-499,960.10	
		Dispositions	-215,000.00		215,010.75
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	24,168.00	-517,336.32	
		Dispositions	-24,168.00		522,179.80
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM				
		Acquisitions	15,900.00	-1,006,707.77	
		Dispositions	-15,900.00		889,096.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C852857200	STAMPS COM INC COM NEW	Acquisitions	3,446.00	-670,345.08	
		Dispositions	-3,446.00		780,365.95
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	1,100.00	-158,486.32	
		Dispositions	-1,100.00		153,191.67
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-178,794.00	
		Dispositions	-180,000.00		203,819.40
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	245,000.00	-244,661.90	
		Dispositions	-670,000.00		754,548.30
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	485,000.00	-574,048.45	
		Dispositions	-330,000.00		407,457.60
C855244109	STARBUCKS CORP COM	Acquisitions	7,900.00	-722,370.12	
		Dispositions	-62,675.00		4,724,647.73
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	365,000.00	-339,304.00	
		Dispositions	-365,000.00		402,638.80
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	395,000.00	-462,110.50	
		Dispositions	-395,000.00		491,356.30
C857477103	STATE STR CORP COM	Acquisitions	46,423.00	-2,836,211.84	
		Dispositions	-46,423.00		2,938,411.22
C858119100	STEEL DYNAMICS INC COM	Acquisitions	18,748.00	-525,397.83	
		Dispositions	-91,019.00		2,778,481.57
C860630102	STIFEL FINL CORP COM	Acquisitions	3,270.00	-168,448.63	
		Dispositions	-3,270.00		174,244.62
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,388,807.60	
		Dispositions	-960,000.00		983,228.95
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030				
		Acquisitions	3,435,000.00	-3,461,655.20	
		Dispositions	-2,877,000.00		2,883,614.36
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	10,000.00	-10,665.90	
		Dispositions	-570,000.00		536,054.00
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	250,000.00	-273,372.50	
		Dispositions	-250,000.00		243,892.50
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	141,852.00	-3,442,337.26	
		Dispositions	-115,452.00		3,083,778.64
C871607107	SYNOPSYS INC COM				
		Acquisitions	6,300.00	-1,413,985.80	
		Dispositions	-23,810.00		3,496,495.31
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	370,000.00	-369,300.70	
		Dispositions	-370,000.00		353,556.50
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	450,000.00	-383,679.00	
		Dispositions	-200,000.00		242,168.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,630,000.00	-1,774,210.65	
		Dispositions	-930,000.00		1,267,895.55
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	5,810,000.00	-5,892,557.00	
		Dispositions	-365,000.00		377,220.20
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	29,393.00	-3,644,257.94	
		Dispositions	-60,146.00		8,311,474.94

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	216,000.00	-264,128.50	
		Dispositions	-600,000.00		720,606.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	432,000.00	-526,271.24	
		Dispositions	-155,000.00		193,723.65
SBM6CFV9	TARGET CORP 2.65% DUE 09-15-2030	Acquisitions	739,000.00	-787,716.18	
		Dispositions	-739,000.00		817,056.50
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	480,000.00	-559,881.60	
		Dispositions	-850,000.00		1,053,676.95
C87612E106	TARGET CORP COM STK	Acquisitions	20,646.00	-2,441,763.69	
		Dispositions	-39,346.00		5,230,257.62
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030	Acquisitions	1,430,000.00	-1,428,457.45	
		Dispositions	-700,000.00		740,454.10
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	855,000.00	-1,082,811.90	
		Dispositions	-285,000.00		358,307.70
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	281,000.00	-281,000.00	
		Dispositions	-281,000.00		281,000.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	1,336,000.00	-1,586,875.23	
		Dispositions	-230,000.00		284,912.50
CG87110105	TECHNI CN COM USD1	Acquisitions	54,300.00	-415,009.19	
		Dispositions	-97,700.00		862,770.68
SB899393	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	255,000.00	-264,585.45	
		Dispositions	-255,000.00		262,252.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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		Acquisitions	3,890.00	-1,444,089.75	
		Dispositions	-3,890.00		1,195,844.32
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	1,170,000.00	-1,417,889.00	
		Dispositions	-1,140,000.00		1,393,473.10
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	624,000.00	-781,903.81	
		Dispositions	-1,515,000.00		1,765,224.15
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,635,000.00	-2,136,178.30	
		Dispositions	-1,530,000.00		1,992,668.70
C88023U101	TEMPUR SEALY INTL INC COM				
		Acquisitions	1,800.00	-150,074.08	
		Dispositions	-1,800.00		80,688.14
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	20,700.00	-2,667,913.75	
		Dispositions	-16,200.00		2,134,845.51
C883556102	THERMO FISHER CORP				
		Acquisitions	9,316.00	-4,253,328.90	
		Dispositions	-296.00		128,826.71
C872540109	TJX COS INC COM NEW				
		Acquisitions	44,200.00	-2,158,671.64	
		Dispositions	-44,200.00		2,429,052.62
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	215,000.00	-273,409.05	
		Dispositions	-215,000.00		278,207.85
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	6,065,000.00	-6,015,607.85	
		Dispositions	-455,000.00		465,010.00
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	1,790,000.00	-1,790,000.00	
		Dispositions	-730,000.00		790,065.85
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG				
		Acquisitions	1,070,000.00	-1,065,602.30	
		Dispositions	-1,070,000.00		1,133,686.40

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SBL66P03	TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	Acquisitions	600,000.00	-608,180.87	
		Dispositions	-600,000.00		654,222.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	1,100.00	-160,084.75	
		Dispositions	-1,100.00		167,935.06
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-8,100.00		806,547.93
		Free Receipt	8,100.00	823,527.00	
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	Acquisitions	600,000.00	-703,476.00	
		Dispositions	-600,000.00		684,478.20
C89400J107	TRANSUNION COM	Acquisitions	36,400.00	-2,874,307.73	
		Dispositions	-43,600.00		4,006,287.87
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	1,325,000.00	-1,689,145.90	
		Dispositions	-710,000.00		893,527.90
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	Acquisitions	415,000.00	-522,697.20	
		Dispositions	-1,405,000.00		1,778,917.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	2,430,000.00	-2,412,888.80	
		Dispositions	-2,424,000.00		2,484,951.44
SBLGBPG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	Acquisitions	1,040,000.00	-1,038,336.00	
		Dispositions	-1,040,000.00		996,756.80
SBMG7677	TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030	Acquisitions	950,000.00	-947,254.50	
		Dispositions	-950,000.00		979,811.00
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-340,000.00		365,683.60
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-379,411.30	
		Dispositions	-295,000.00		413,860.75
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	340,000.00	-455,331.70	
		Dispositions	-670,000.00		876,768.30
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	21,845.00	-1,239,503.11	
		Dispositions	-47,467.00		3,255,983.32
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	4,972.00	-302,206.24	
		Dispositions	-4,972.00		280,548.83
C904708104	UNIFIRST CORP MASS COM				
		Acquisitions	390.00	-67,310.98	
		Dispositions	-1,890.00		296,040.14
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	385,000.00	-414,791.30	
		Dispositions	-385,000.00		436,004.80
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	1,137,000.00	-1,296,044.84	
		Dispositions	-442,000.00		512,672.94
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	260,000.00	-300,021.80	
		Dispositions	-78,000.00		90,680.44
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	305,000.00	-381,524.50	
		Dispositions	-2,090,000.00		595,900.80
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	1,100,000.00	-1,201,987.25	
		Dispositions	-270,000.00		313,418.70
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037				
		Acquisitions	430,000.00	-453,675.80	
		Dispositions	-330,000.00		382,248.90
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033				
		Acquisitions	0.00	0.00	
		Dispositions	-8,639.65		8,639.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	3,075,000.00	-3,711,132.95	
		Dispositions	-230,000.00		348,857.10
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	8,400,000.00	-9,774,767.31	
		Dispositions	-8,400,000.00		9,777,048.45
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	3,770,000.00	-5,200,063.97	
		Dispositions	-4,040,000.00		5,599,532.95
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	262,000.00	-304,947.04	
		Dispositions	-1,092,000.00		1,302,428.40
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	46,000.00	-56,178.42	
		Dispositions	-1,495,000.00		1,824,975.85
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	3,275.00	-341,214.89	
		Dispositions	-3,275.00		360,180.44
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	645,000.00	-708,242.25	
		Dispositions	-645,000.00		787,738.50
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	860,000.00	-1,027,881.40	
		Dispositions	-1,195,000.00		1,422,165.10
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	285,000.00	-388,477.80	
		Dispositions	-1,370,000.00		1,879,519.30
SBMFKVV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	Acquisitions	400,000.00	-396,628.00	
		Dispositions	-400,000.00		410,120.00
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	760,000.00	-750,242.30	
		Dispositions	-230,000.00		242,495.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,085,000.00	-1,143,623.25	
		Dispositions	-295,000.00		333,633.20
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,000.00	-3,714,029.17	
		Dispositions	-9,550.00		3,023,481.87
SBMDWV58	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		218,706.60
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Acquisitions	185,000.00	-190,148.55	
		Dispositions	-185,000.00		200,081.20
SBL57WY0	UPJOHN INC 4% DUE 06-22-2050				
		Acquisitions	400,000.00	-429,748.00	
		Dispositions	-400,000.00		450,268.00
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046				
		Acquisitions	1,248,000.00	-1,411,076.96	
		Dispositions	-155,000.00		180,843.15
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	170,000.00	-209,436.60	
		Dispositions	-970,000.00		1,244,801.10
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	558,000.00	-730,257.86	
		Dispositions	-580,000.00		809,830.80
SBWBY7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045				
		Acquisitions	219,000.00	-253,227.51	
		Dispositions	-845,000.00		990,914.30
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	925,000.00	-1,158,442.25	
		Dispositions	-1,259,000.00		1,666,656.13
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,096.00	-284,359.81	
		Dispositions	-24,592.00		1,306,296.13
SBJVKHJ9	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029				
		Acquisitions	640,000.00	-690,080.00	
		Dispositions	-640,000.00		651,289.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM	Acquisitions	4,219.00	-45,181.65	
		Dispositions	-4,219.00		70,688.34
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	206,000.00	-229,247.10	
		Dispositions	-206,000.00		207,886.96
C92343E102	VERISIGN INC COM	Acquisitions	20,731.00	-4,324,494.26	
		Dispositions	-20,731.00		4,223,984.97
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,625,000.00	-2,614,368.75	
		Dispositions	-1,175,000.00		1,182,125.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	750,000.00	-825,670.10	
		Dispositions	-1,815,000.00		2,077,061.05
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	7,000,000.00	-7,916,789.55	
		Dispositions	-3,220,000.00		3,999,834.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	3,385,000.00	-4,196,566.70	
		Dispositions	-4,705,000.00		5,860,286.60
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	385,000.00	-500,099.60	
		Dispositions	-395,000.00		518,777.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,550,000.00	-2,070,013.30	
		Dispositions	-1,744,000.00		2,301,529.59
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	1,661,000.00	-2,301,444.92	
		Dispositions	-1,951,000.00		968,896.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047	Acquisitions	920,000.00	-1,319,470.55	
		Dispositions	-1,245,000.00		1,822,501.20
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	560,000.00	-695,336.00	
		Dispositions	-2,071,000.00		2,524,533.23
SBYKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	5,395,000.00	-7,065,615.45	
		Dispositions	-6,380,000.00		8,415,144.80
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,152,000.00	-2,944,394.82	
		Dispositions	-4,622,000.00		6,294,063.15
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	37,547.00	-2,161,247.00	
		Dispositions	-178,015.00		10,488,180.58
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	4,330,000.00	-4,411,089.50	
		Dispositions	-205,000.00		208,273.85
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Acquisitions	9,470,000.00	-9,410,379.30	
		Dispositions	-1,000,000.00		1,025,020.00
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	Acquisitions	705,000.00	-813,083.55	
		Dispositions	-3,205,000.00		3,843,784.85
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,175,000.00	-1,175,613.45	
		Dispositions	-685,000.00		678,170.55
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	21,360.00	-4,942,465.10	
		Dispositions	-3,000.00		845,500.27
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	1,025,000.00	-1,102,036.15	
		Dispositions	-1,025,000.00		1,142,722.33
C92556V106	VIATRIS INC	Acquisitions	385,000.00	-497,855.05	
		Dispositions	-895,000.00		1,164,793.30
		Dispositions	-6,960.83		119,949.55
		Free Receipt	6,960.83	104,851.25	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C925652109	VICI PTYS INC COM	Acquisitions	24,600.00	-622,162.69	
		Dispositions	-12,400.00		322,525.39
C928254101	VIRTU FINL INC CLA CLA	Acquisitions	33,519.00	-815,792.51	
		Dispositions	-33,519.00		905,193.53
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	Acquisitions	1,900,000.00	-1,897,245.00	
		Dispositions	-1,900,000.00		1,951,813.00
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	2,565,000.00	-2,577,151.60	
		Dispositions	-420,000.00		455,695.80
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	750,000.00	-913,814.15	
		Dispositions	-413,000.00		500,987.66
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Acquisitions	996,000.00	-1,207,333.02	
		Dispositions	-1,126,000.00		1,412,193.50
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	1,645,000.00	-2,122,941.45	
		Dispositions	-4,580,000.00		5,980,903.07
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	1,380,000.00	-1,303,559.55	
		Dispositions	-145,000.00		136,746.60
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	14,267.00	-318,292.42	
		Dispositions	-14,267.00		266,677.56
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	Acquisitions	200,000.00	-278,124.00	
		Dispositions	-200,000.00		262,580.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	335,000.00	-459,961.70	
		Dispositions	-1,115,000.00		1,493,656.70
C928881101	VONTIER CORP COM USD0.0001 WI				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C929089100	VOYA FINL INC COM	Acquisitions	5,800.00	-166,442.96	
		Dispositions	-8,480.00		267,903.95
		Free Receipt	2,680.00	71,103.42	
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	Acquisitions	9,794.00	-469,735.49	
		Dispositions	-56,777.00		2,754,134.76
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	945,000.00	-973,381.20	
		Dispositions	-220,000.00		226,740.80
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	6,300.00	-264,854.10	
		Dispositions	-11,700.00		504,483.78
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	265,000.00	-313,171.70	
		Dispositions	-405,000.00		497,254.95
C931142103	WALMART INC COM	Acquisitions	875,000.00	-1,090,509.40	
		Dispositions	-2,885,000.00		3,691,756.35
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050	Acquisitions	24,900.00	-3,206,878.22	
		Dispositions	-25,800.00		3,256,905.28
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	730,000.00	-719,232.50	
		Dispositions	-485,000.00		505,819.25
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	2,260,000.00	-2,237,898.55	
		Dispositions	-220,000.00		223,786.20
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	5,900.00	-691,560.69	
		Dispositions	-9,900.00		1,165,078.82
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	450,000.00	-542,145.30	
		Dispositions	-1,470,000.00		1,785,956.55
		Acquisitions	700,000.00	-833,185.75	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,255,000.00		1,543,100.00
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,210,000.00	-3,917,297.95	
		Dispositions	-2,435,000.00		3,107,840.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	445,000.00	-579,959.50	
		Dispositions	-1,645,000.00		2,099,738.20
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	655,000.00	-896,161.55	
		Dispositions	-790,000.00		1,096,207.70
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	11,550,000.00	-11,599,515.05	
		Dispositions	-945,000.00		1,002,145.20
C95000U2M4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	Acquisitions	9,363,000.00	-11,270,140.99	
		Dispositions	-2,695,000.00		3,711,317.25
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	Dispositions	-235,000.00		306,625.65
		Free Receipt	235,000.00	249,163.45	
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	56,000.00	-1,473,862.55	
		Dispositions	-56,000.00		1,608,554.19
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-514,560.00	
		Dispositions	-6,000.00		7,355.46
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	615,000.00	-749,751.24	
		Dispositions	-1,445,000.00		1,764,312.90
C950755108	WERNER ENTERPRISES INC COM	Acquisitions	8,974.00	-376,616.66	
		Dispositions	-8,974.00		397,543.44
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	3,946.00	-626,281.29	
		Dispositions	-6,246.00		1,230,717.12

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C959802109	WESTERN UNION CO	Acquisitions	72,963.00	-1,640,392.37	
		Dispositions	-72,963.00		1,626,380.54
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	985,000.00	-926,289.70	
		Dispositions	-2,050,000.00		738,000.00
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	300,000.00	-290,457.00	
		Dispositions	-300,000.00		128,250.00
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	Acquisitions	175,000.00	-157,683.75	
		Dispositions	-400,000.00		382,240.00
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030	Acquisitions	190,000.00	-189,810.00	
		Dispositions	-190,000.00		190,936.70
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050	Acquisitions	870,000.00	-865,145.40	
		Dispositions	-870,000.00		525,467.55
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-335,000.00		360,145.10
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	Acquisitions	985,000.00	-985,000.00	
		Dispositions	-985,000.00		1,012,889.45
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	170,000.00	-189,485.40	
		Dispositions	-1,625,000.00		1,703,006.05
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049	Acquisitions	320,000.00	-345,907.20	
		Dispositions	-1,000,000.00		1,098,884.65
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	1,500.00	-268,673.66	
		Dispositions	-1,500.00		271,792.54
C98389B100	XCEL ENERGY INC COM				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,307.00	-74,767.02	
		Dispositions	-1,307.00		79,064.16
C988498101	YUM BRANDS INC COM	Acquisitions	1,500.00	-138,561.99	
		Dispositions	-1,500.00		139,705.45
C989701107	ZIONS BANCORPORATION N A	Acquisitions	37,700.00	-1,001,445.79	
		Dispositions	-37,700.00		1,239,165.40
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A	Acquisitions	3,260.00	-815,362.13	
		Dispositions	-3,260.00		787,265.95
C98986T108	ZYNGA INC	Acquisitions	241,087.00	-1,896,969.95	
		Dispositions	-241,087.00		2,208,140.10

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

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0408V102	#REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	Acquisitions	1,800.00	-277,250.09	
		Free Delivery	-1,800.00		
C054561105	#REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020	Acquisitions	22,600.00	-561,924.09	
		Dispositions	-2,348.00		60,718.72
		Free Delivery	-153,355.00		
C40416M105	#REORG/ HD SUPPLY HLDGS INC CASH MERGER 12-24-2020	Acquisitions	7,010.00	-266,341.16	
		Dispositions	-34,210.00		1,141,935.98
C03748R754	#REORG/APARTMENT INVESTMENT REVERSE SPLIT APARTMENT INVST 2M19AK3 12-01-2020	Acquisitions	6,200.00	-161,395.20	
		Free Delivery	-6,200.00		
C269246401	#REORG/E TRADE STOCK MERGER MORGAN 2589402 02 OCT 2020	Acquisitions	43,300.00	-1,965,895.20	
		Dispositions	-62,900.00		3,040,984.64
CG47791101	#REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020	Acquisitions	2,500.00	-328,891.25	
		Free Delivery	-8,100.00		
CN59465109	#REORG/MYLAN NV STOCK MERGER VIATRIS INC 2M1JA33 11-17-2020	Acquisitions	9,700.00	-153,727.02	
		Dispositions	-29,700.00		451,612.61
C701877102	#REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021	Acquisitions	26,200.00	-467,364.17	
		Dispositions	-26,200.00		146,730.91
C755111507	#REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	Acquisitions	2,100.00	-286,443.61	
		Dispositions	-1,100.00		168,785.72
		Free Delivery	-8,000.00		
C98212B103	#REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021	Acquisitions	22,500.00	-280,734.79	
		Dispositions	-22,500.00		204,515.99
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	2,365,000.00	-2,471,445.30	
		Dispositions	-2,065,000.00		2,579,044.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	57,197.00	-2,430,305.86	
		Dispositions	-39,997.00		1,617,383.49
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	1,210,000.00	-1,205,837.60	
		Dispositions	-1,210,000.00		1,290,670.70
C88579Y101	3M CO COM	Acquisitions	26,554.00	-3,795,881.98	
		Dispositions	-6,854.00		1,113,860.47
C316773100	5TH 3RD BANCORP COM	Acquisitions	42,934.00	-1,182,690.04	
		Dispositions	-42,934.00		782,661.20
C002824100	ABBOTT LAB COM	Acquisitions	28,330.00	-2,969,445.37	
		Dispositions	-5,230.00		544,526.74
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,043,000.00	-2,923,524.33	
		Dispositions	-3,572,000.00		4,854,398.19
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	47,631.00	-4,511,352.84	
		Dispositions	-79,331.00		7,461,255.97
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	859,000.00	-1,013,680.77	
		Dispositions	-1,359,000.00		1,650,504.36
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	104,137.00	-6,644,065.62	
		Dispositions	-69,837.00		5,216,599.07
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	4,908.00	-439,139.97	
		Dispositions	-4,908.00		516,516.56
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	5,800.00	-513,636.48	
		Dispositions	-1,600.00		146,993.48
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	929,000.00	-929,000.00	
		Dispositions	-929,000.00		986,867.41
C00130H105	AES CORP COM				
		Acquisitions	35,972.00	-620,222.95	
		Dispositions	-155,888.00		2,688,162.34
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,607.00	-168,674.79	
		Dispositions	-2,607.00		183,263.15
C001055102	AFLAC INC COM				
		Acquisitions	25,300.00	-938,744.09	
		Dispositions	-5,100.00		221,138.03
C001084102	AGCO CORP COM				
		Acquisitions	5,008.00	-284,938.04	
		Dispositions	-9,508.00		713,496.51
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	980,000.00	-977,803.45	
		Dispositions	-370,000.00		405,331.30
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	1,860,000.00	-1,878,698.40	
		Dispositions	-450,000.00		487,368.80
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	360,000.00	-400,705.20	
		Dispositions	-360,000.00		433,857.60
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	430,000.00	-506,123.20	
		Dispositions	-600,000.00		673,506.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	37,637.00	-3,846,611.91	
		Dispositions	-36,337.00		4,430,308.04
C017175100	ALLEGHANY CORP DEL COM				
		Acquisitions	440.00	-250,470.06	
		Dispositions	-2,378.00		1,158,305.57
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	1,800.00	-87,924.46	
		Dispositions	-13,400.00		477,917.88

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	2,116.00	-88,798.93	
		Dispositions	-2,116.00		98,632.64
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	20,981.00	-749,934.32	
		Dispositions	-53,260.00		1,857,364.16
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	270,000.00	-299,594.70	
		Dispositions	-720,000.00		884,022.10
C020002101	ALLSTATE CORP COM	Acquisitions	46,441.00	-4,501,389.54	
		Dispositions	-52,341.00		5,213,472.20
C02005N100	ALLY FINL INC COM	Acquisitions	14,459.00	-329,811.05	
		Dispositions	-121,838.00		2,958,711.28
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030	Acquisitions	505,000.00	-503,616.30	
		Dispositions	-505,000.00		500,227.75
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,324.00	-1,965,126.56	
		Dispositions	-1,245.00		1,445,645.79
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	8,449.00	-12,556,049.13	
		Dispositions	-6,325.00		9,006,475.23
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,700.00	-455,024.00	
		Dispositions	-76,300.00		2,266,589.29
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	605,000.00	-600,147.90	
		Dispositions	-605,000.00		700,068.65
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	270,000.00	-333,852.30	
		Dispositions	-680,000.00		835,845.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,075,000.00	-1,405,602.50	
		Dispositions	-1,624,000.00		2,037,504.91
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	148,994.00	-5,749,559.18	
		Dispositions	-114,394.00		4,907,815.16
C02209SBJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030				
		Acquisitions	235,000.00	-234,269.15	
		Dispositions	-235,000.00		248,286.90
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,170,000.00	-1,182,158.90	
		Dispositions	-170,000.00		182,743.20
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	6,090,000.00	-6,061,894.75	
		Dispositions	-770,000.00		809,135.50
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	710,000.00	-905,066.50	
		Dispositions	-1,118,000.00		1,459,484.47
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	390,000.00	-516,929.40	
		Dispositions	-410,000.00		590,438.90
C023135106	AMAZON COM INC COM				
		Acquisitions	6,175.00	-14,505,788.66	
		Dispositions	-3,460.00		9,933,286.50
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	250,000.00	-305,655.00	
		Dispositions	-270,000.00		337,284.00
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	5,280,000.00	-7,050,528.20	
		Dispositions	-6,838,000.00		9,269,606.78
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	20,753.00	-1,267,578.23	
		Dispositions	-34,946.00		2,272,827.83
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	2,146.00	-182,225.23	
		Dispositions	-2,146.00		180,345.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	350,000.00	-369,250.00	
		Dispositions	-1,020,000.00		1,280,849.10
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	430,000.00	-532,499.10	
		Dispositions	-480,000.00		585,960.00
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	415,000.00	-464,106.95	
		Dispositions	-415,000.00		480,092.75
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	355,000.00	-430,110.90	
		Dispositions	-415,000.00		481,416.60
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	950,000.00	-957,210.50	
		Dispositions	-950,000.00		939,234.80
C03027X100	AMERICAN TOWER CORP	Acquisitions	8,000.00	-1,735,442.64	
		Dispositions	-8,000.00		1,967,606.50
C03076C106	AMERIPRISE FINL INC COM	Acquisitions	2,516.00	-392,686.73	
		Dispositions	-17,016.00		2,526,230.06
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	7,803.00	-686,229.73	
		Dispositions	-7,803.00		764,925.55
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	130,000.00	-147,162.60	
		Dispositions	-370,000.00		477,836.50
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	815,000.00	-810,876.10	
		Dispositions	-815,000.00		1,008,079.80
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,795,000.00	-4,414,569.45	
		Dispositions	-145,000.00		185,415.85
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030	Acquisitions	410,000.00	-519,703.70	
		Dispositions	-410,000.00		521,327.30
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	Acquisitions	670,000.00	-667,052.00	
		Dispositions	-670,000.00		720,330.40
SBM9D0T2	AMGEN INC 2.3% DUE 02-25-2031	Acquisitions	1,340,000.00	-1,481,114.25	
		Dispositions	-1,060,000.00		1,136,383.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	665,000.00	-662,619.30	
		Dispositions	-665,000.00		700,371.35
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	3,983,000.00	-4,017,570.28	
		Dispositions	-2,983,000.00		3,114,694.85
SBD5R5CM4	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	88,000.00	-107,792.96	
		Dispositions	-875,000.00		1,018,896.15
SBD5RVZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,152,000.00	-1,497,382.40	
		Dispositions	-630,000.00		750,084.30
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	980,000.00	-1,247,538.60	
		Dispositions	-1,860,000.00		2,354,898.80
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039	Acquisitions	435,000.00	-597,859.65	
		Dispositions	-435,000.00		620,205.60
C031162100	AMGEN INC COM	Acquisitions	230,000.00	-320,268.10	
		Dispositions	-230,000.00		49,645.50
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	10,312.00	-2,309,757.74	
		Dispositions	-16,392.00		3,859,412.28
		Acquisitions	4,430,000.00	-4,545,437.55	
		Dispositions	-790,000.00		817,695.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654105	ANALOG DEVICES INC COM	Acquisitions	10,400.00	-1,236,457.41	
		Dispositions	-10,400.00		1,294,949.89
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	930,000.00	-1,111,331.40	
		Dispositions	-910,000.00		1,118,653.20
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	2,005,000.00	-2,775,153.25	
		Dispositions	-970,000.00		1,292,299.65
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,350,000.00	-1,743,674.25	
		Dispositions	-515,000.00		676,641.80
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	930,000.00	-1,048,072.80	
		Dispositions	-1,820,000.00		2,134,324.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,249,000.00	-1,425,542.54	
		Dispositions	-1,450,000.00		1,721,342.55
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	300,000.00	-352,404.00	
		Dispositions	-8,725,000.00		10,767,945.75
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,775,000.00	-4,516,748.70	
		Dispositions	-1,605,000.00		1,734,466.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,328,000.00	-4,085,325.44	
		Dispositions	-7,565,000.00		9,260,272.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	375,000.00	-446,377.50	
		Dispositions	-375,000.00		444,888.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	5,749,000.00	-6,414,235.73	
		Dispositions	-945,000.00		1,129,986.15
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,365,000.00	-2,631,220.45	
		Dispositions	-660,000.00		788,272.95
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	1,160,000.00	-1,170,358.80	
		Dispositions	-595,000.00		637,060.55
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	284,000.00	-319,928.28	
		Dispositions	-190,000.00		215,566.40
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	250,000.00	-290,167.50	
		Dispositions	-210,000.00		244,843.20
C036752103	ANTHEM INC COM				
		Acquisitions	5,930.00	-1,606,709.26	
		Dispositions	-6,310.00		1,909,129.73
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	435,000.00	-506,702.70	
		Dispositions	-870,000.00		1,054,558.95
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Acquisitions	3,185,000.00	-3,185,591.40	
		Dispositions	-485,000.00		509,395.50
CG0403H108	AON PLC				
		Dispositions	-1,800.00		319,674.40
		Free Receipt	1,800.00	277,250.09	
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	540,000.00	-538,765.70	
		Dispositions	-1,350,000.00		1,114,086.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	315,000.00	-321,158.25	
		Dispositions	-1,850,000.00		1,590,314.65
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	260,000.00	-280,584.20	
		Dispositions	-260,000.00		182,117.00
C03748R747	APARTMENT COM USD0.01 CLA(POST RE)				
		Acquisitions	98,000.00	-496,866.54	
		Dispositions	-103,007.23		516,935.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,007.23	161,395.20	
C03750L109	APARTMENT INCOME REIT CORP COM	Dispositions	-5,007.00		191,847.16
		Free Receipt	5,007.00	78,168.46	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	575,000.00	-573,357.75	
		Dispositions	-575,000.00		687,225.70
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	Acquisitions	200,000.00	-237,906.00	
		Dispositions	-134,000.00		156,785.36
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG	Acquisitions	1,565,000.00	-1,549,687.45	
		Dispositions	-270,000.00		272,216.70
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	7,635,000.00	-7,937,588.65	
		Dispositions	-735,000.00		723,306.15
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	964,000.00	-1,142,844.76	
		Dispositions	-2,045,000.00		2,459,894.55
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	500,000.00	-635,570.00	
		Dispositions	-2,315,000.00		2,654,918.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	2,720,000.00	-3,784,633.80	
		Dispositions	-1,120,000.00		1,507,439.95
C037833100	APPLE INC COM STK	Acquisitions	19,380.00	-4,733,244.04	
		Dispositions	-6,490.00		1,696,260.45
		Free Receipt	120,780.00		
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	900,000.00	-1,007,089.80	
		Dispositions	-467,000.00		518,558.17
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Acquisitions	2,310,000.00	-2,303,624.40	
		Dispositions	-325,000.00		321,028.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	1,000,000.00	-995,330.00	
		Dispositions	-150,000.00		158,656.50
C038222105	APPLIED MATERIALS INC COM	Acquisitions	33,689.00	-2,031,653.64	
		Dispositions	-68,889.00		3,991,373.78
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	Acquisitions	1,255,000.00	-1,255,000.00	
		Dispositions	-1,255,000.00		1,444,199.00
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	22,548.00	-722,015.99	
		Dispositions	-49,362.00		1,468,707.08
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	Acquisitions	400,000.00	-487,749.00	
		Dispositions	-400,000.00		527,012.00
C03966BAB7	ARCONIC ROLLED PRODUCTS CORPORATION TERM LOAN B 03-25-2027	Acquisitions	500,000.00	-497,500.00	
		Dispositions	-500,000.00		500,000.00
C042735100	ARROW ELECTR INC COM	Acquisitions	10,095.00	-669,105.93	
		Dispositions	-10,095.00		810,629.95
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	5,630.00	-131,433.15	
		Dispositions	-23,068.00		536,827.50
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	Acquisitions	230,000.00	-282,642.40	
		Dispositions	-335,000.00		406,311.45
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	1,755,000.00	-2,486,241.95	
		Dispositions	-130,000.00		206,347.70
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	6,500,000.00	-6,528,013.85	
		Dispositions	-3,695,000.00		3,762,186.80
SBMHWTS3	AT&T INC 2.75% DUE 06-01-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,302,926.35	
		Dispositions	-1,205,000.00		1,280,523.60
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061				
		Acquisitions	5,005,000.00	-4,992,134.70	
		Dispositions	-470,000.00		462,820.80
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	7,270,000.00	-7,299,273.35	
		Dispositions	-2,985,000.00		3,097,750.55
SBMHVv76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	3,910,000.00	-3,908,690.50	
		Dispositions	-1,180,000.00		1,242,717.80
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	180,000.00	-198,705.60	
		Dispositions	-420,000.00		451,848.60
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				
		Acquisitions	1,530,000.00	-1,728,580.30	
		Dispositions	-2,816,000.00		1,274,195.38
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048				
		Acquisitions	2,620,000.00	-3,063,278.70	
		Dispositions	-1,892,000.00		2,100,825.22
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	590,000.00	-669,868.30	
		Dispositions	-1,790,000.00		2,030,392.10
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049				
		Acquisitions	1,410,000.00	-1,623,961.05	
		Dispositions	-3,894,000.00		1,768,536.85
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	665,000.00	-787,869.40	
		Dispositions	-9,286,000.00		2,863,911.00
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039				
		Acquisitions	1,510,000.00	-1,784,034.95	
		Dispositions	-3,335,000.00		2,163,834.90
SBJ11ML9	AT&T INC 5.375% 10-15-2041				
		Acquisitions	490,000.00	-596,127.40	
		Dispositions	-490,000.00		37,720.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	295,000.00	-375,077.75	
		Dispositions	-4,845,000.00		4,243,749.97
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	225,000.00	-289,867.50	
		Dispositions	-225,000.00		18,699.75
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	735,000.00	-963,298.35	
		Dispositions	-985,000.00		1,381,155.20
C00206R102	AT&T INC COM	Acquisitions	84,911.00	-3,068,696.30	
		Dispositions	-166,407.00		5,338,695.47
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	300,000.00	-343,587.00	
		Dispositions	-40,000.00		45,316.40
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043	Acquisitions	4,305,000.00	-4,245,851.85	
		Dispositions	-330,000.00		328,567.80
SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	Acquisitions	290,000.00	-341,408.30	
		Dispositions	-290,000.00		364,469.10
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	630,000.00	-830,264.40	
		Dispositions	-1,175,000.00		1,486,767.62
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046	Acquisitions	430,000.00	-533,221.50	
		Dispositions	-11,584,000.00		874,707.84
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	31,935.00	-1,341,632.75	
		Dispositions	-86,335.00		2,532,853.37
C052769106	AUTODESK INC COM	Acquisitions	4,900.00	-919,326.33	
		Dispositions	-4,900.00		1,300,109.39
C053015103	AUTOMATIC DATA PROCESSING INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,100.00	-5,740,381.17	
		Dispositions	-11,800.00		1,720,634.82
C05329W102	AUTONATION INC COM				
		Acquisitions	2,905.00	-128,564.37	
		Dispositions	-12,172.00		684,095.08
C053332102	AUTOZONE INC COM				
		Acquisitions	341.00	-397,592.11	
		Dispositions	-935.00		998,905.01
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047				
		Acquisitions	185,000.00	-202,898.75	
		Dispositions	-475,000.00		569,881.25
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030				
		Acquisitions	1,560,000.00	-1,610,173.50	
		Dispositions	-625,000.00		660,718.75
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	1,300.00	-156,062.62	
		Dispositions	-1,300.00		155,056.80
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,521.00	-432,317.17	
		Dispositions	-16,121.00		778,562.40
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Acquisitions	1,445,000.00	-1,445,000.00	
		Dispositions	-1,445,000.00		1,493,712.25
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	355,000.00	-350,562.50	
		Dispositions	-3,465,000.00		3,633,518.10
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	805,000.00	-881,112.00	
		Dispositions	-985,000.00		1,028,312.85
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,615,000.00	-1,803,049.10	
		Dispositions	-1,116,000.00		1,198,481.22
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Acquisitions	1,430,000.00	-1,463,364.80	
		Dispositions	-1,430,000.00		1,716,837.35

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SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	1,110,000.00	-1,161,285.40	
		Dispositions	-756,000.00		898,211.63
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	955,000.00	-970,610.70	
		Dispositions	-265,000.00		264,403.75
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	1,755,000.00	-1,755,000.00	
		Dispositions	-165,000.00		168,336.30
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	270,000.00	-297,395.30	
		Dispositions	-1,050,000.00		1,044,918.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	5,210,000.00	-5,216,541.70	
		Dispositions	-640,000.00		666,662.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Acquisitions	12,640,000.00	-14,125,580.85	
		Dispositions	-2,700,000.00		3,365,819.35
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG	Acquisitions	920,000.00	-1,090,130.10	
		Dispositions	-3,245,000.00		3,838,656.68
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Acquisitions	1,275,000.00	-1,633,485.50	
		Dispositions	-3,975,000.00		5,007,704.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	835,000.00	-1,129,135.50	
		Dispositions	-888,000.00		1,207,016.27
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	210,000.00	-276,040.80	
		Dispositions	-240,000.00		346,154.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	235,000.00	-298,374.80	
		Dispositions	-435,000.00		557,180.40
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,135,000.00	-2,135,000.00	
		Dispositions	-2,135,000.00		2,125,024.00
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	210,000.00	-255,028.20	
		Dispositions	-1,900,000.00		2,241,845.20
SBMWZQF3	BANK AMER CORP FLTG RT 1.898% DUE 07-23-2031				
		Acquisitions	2,680,000.00	-2,683,217.75	
		Dispositions	-1,155,000.00		1,179,216.15
C06051GJB6	BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031				
		Acquisitions	7,410,000.00	-7,410,000.00	
		Dispositions	-7,410,000.00		7,800,874.60
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	173,847.00	-6,549,276.71	
		Dispositions	-108,473.00		4,186,884.26
C060505104	BANK OF AMERICA CORP				
		Acquisitions	10,945.00	-265,254.19	
		Dispositions	-10,945.00		265,868.74
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	13,760,000.00	-14,113,131.10	
		Dispositions	-315,000.00		328,683.60
SBMT6SN1	BARCLAYS PLC 3.564% DUE 09-23-2035				
		Acquisitions	2,950,000.00	-2,949,078.40	
		Dispositions	-2,720,000.00		2,819,160.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	1,570,000.00	-2,034,796.70	
		Dispositions	-865,000.00		1,085,794.90
SBL57W95	BARCLAYS PLC FIXED 2.645% DUE 06-24-2031				
		Acquisitions	870,000.00	-864,397.20	
		Dispositions	-870,000.00		898,762.20
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,200.00	-275,384.92	
		Dispositions	-3,200.00		275,516.46
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-990,000.00		1,235,044.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	1,855,000.00	-2,355,574.20	
		Dispositions	-1,425,000.00		1,804,860.60
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	957,000.00	-1,189,093.38	
		Dispositions	-1,620,000.00		2,099,185.05
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	2,440,000.00	-2,498,398.60	
		Dispositions	-290,000.00		340,346.90
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030	Acquisitions	470,000.00	-469,530.00	
		Dispositions	-470,000.00		450,678.30
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	780,000.00	-995,889.20	
		Dispositions	-260,000.00		338,304.20
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	780,000.00	-984,473.10	
		Dispositions	-1,775,000.00		2,146,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B	Acquisitions	23,694.00	-4,465,726.01	
		Dispositions	-24,745.00		4,571,731.09
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01	Acquisitions	10,509.00	-513,496.58	
		Dispositions	-25,809.00		935,444.44
C086516101	BEST BUY INC COM STK	Acquisitions	33,484.00	-2,616,101.48	
		Dispositions	-28,484.00		2,657,493.41
C090572207	BIO RAD LABS INC CL A	Acquisitions	279.00	-139,419.33	
		Dispositions	-279.00		147,052.79
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	12,767.00	-3,784,489.23	
		Dispositions	-22,357.00		6,299,074.85
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,806,645.60	
		Dispositions	-690,000.00		693,139.20
SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036				
		Acquisitions	640,000.00	-893,299.20	
		Dispositions	-640,000.00		952,759.30
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	245,000.00	-278,266.10	
		Dispositions	-1,135,000.00		1,327,227.55
SBL1J5Y1	BLACKROCK INC 2.4% DUE 04-30-2030				
		Acquisitions	965,000.00	-964,228.00	
		Dispositions	-965,000.00		1,011,841.10
C093671105	BLOCK H & R INC COM				
		Acquisitions	15,041.00	-259,790.50	
		Dispositions	-15,041.00		216,604.15
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	905,000.00	-902,341.90	
		Dispositions	-1,820,000.00		1,836,401.95
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	7,080,000.00	-7,917,620.80	
		Dispositions	-2,675,000.00		3,215,078.55
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	495,000.00	-468,359.10	
		Dispositions	-3,030,000.00		2,914,044.10
SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030				
		Acquisitions	2,590,000.00	-2,948,385.30	
		Dispositions	-1,300,000.00		1,562,561.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	2,665,000.00	-2,746,721.50	
		Dispositions	-480,000.00		573,537.60
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	11,690,000.00	-12,719,870.15	
		Dispositions	-6,040,000.00		7,516,647.20
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,374.00	-2,170,220.38	
		Dispositions	-2,126.00		3,757,635.28

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C099724106	BORG WARNER INC COM	Acquisitions	4,500.00	-156,623.09	
		Dispositions	-15,900.00		548,559.00
SBLB65N1	BP CAP MKTS AMER 1.749% DUE 08-10-2030	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		754,312.95
SBHNZLH4	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Acquisitions	24,000.00	-25,244.40	
		Dispositions	-1,009,000.00		1,057,563.17
SBH4K3S3	BP CAP MKTS AMER INC 3.119% 05-04-2026	Acquisitions	224,000.00	-237,646.08	
		Dispositions	-224,000.00		237,471.36
SBJ68679	BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026	Acquisitions	14,000.00	-15,039.50	
		Dispositions	-14,000.00		15,068.34
C10922N103	BRIGHTHOUSE FINL INC COM	Acquisitions	51,470.00	-1,733,653.90	
		Dispositions	-53,621.00		1,614,685.27
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-370,970.25	
		Dispositions	-560,000.00		751,189.60
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	160,797.00	-9,939,456.05	
		Dispositions	-97,597.00		5,761,259.25
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	28,840.00	-352,972.38	
		Dispositions	-28,840.00		353,570.58
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	197,000.00	-226,055.53	
		Dispositions	-500,000.00		594,075.00
C11135F101	BROADCOM INC COM	Acquisitions	9,580.00	-3,316,739.96	
		Dispositions	-11,170.00		2,981,969.22
C117043109	BRUNSWICK CORP COM				

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		Acquisitions	15,489.00	-918,777.38	
		Dispositions	-15,489.00		953,868.97
C101121101	BSTN PPTYS INC	Acquisitions	27,631.00	-2,361,784.63	
		Dispositions	-27,631.00		2,363,714.50
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049	Acquisitions	125,000.00	-142,497.50	
		Dispositions	-330,000.00		434,692.50
C12008R107	BUILDERS FIRSTSOURCE INC COM STK	Acquisitions	5,826.00	-177,426.13	
		Dispositions	-5,826.00		187,272.63
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	Acquisitions	540,000.00	-683,089.20	
		Dispositions	-720,000.00		873,023.40
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051	Acquisitions	1,990,000.00	-1,999,428.20	
		Dispositions	-490,000.00		491,935.50
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	Acquisitions	560,000.00	-666,022.40	
		Dispositions	-998,000.00		1,257,381.50
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .08% FROM 04-24-2020 TO 04-27-2020	Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-22-2020 TO 12-23-2020	Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-10-2020 TO 12-11-2020	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-14-2020 TO 12-15-2020	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-24-2020 TO 12-28-2020	Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00

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C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .1% FROM 03-18-2020 TO 03-19-2020	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-12-2020 TO 11-13-2020	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-11-2020 TO 12-14-2020	Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-15-2020 TO 12-16-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-16-2020 TO 12-17-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-17-2020 TO 12-18-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-18-2020 TO 12-21-2020	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-21-2020 TO 12-22-2020	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-03-2020 TO 11-04-2020	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-10-2020 TO 11-12-2020	Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-04-2020 TO 09-08-2020	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2020 TO 11-10-2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-16-2020 TO 11-17-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-04-2020 TO 11-05-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-05-2020 TO 11-06-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-06-2020 TO 11-09-2020				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 12-23-2020 TO 12-24-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-28-2020 TO 12-29-2020				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-30-2020 TO 12-31-2020				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 08-03-2020 TO 08-04-2020				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-29-2020 TO 12-30-2020				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	145,024.00	-2,800,951.14	
		Dispositions	-145,024.00		2,676,221.19
S9K5HHPU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00

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S9K57Q9U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6832U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1XT1U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,992.00
S9K1TN8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65W7U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,745.00
S9K5KZZU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6AQMU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,200.00
S9K67NWU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74PSU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23LUU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K64LMU	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CPYU	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020				

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		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX3U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,600.00
S9K6X09U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AVSU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYNU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D72U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GK7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6PLMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6KZZU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00
S9K7778U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K26T3U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K25DLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,910.00

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S9K2ABTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NLFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,412.50
S9K29RFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9K1LQ2U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,080.00
S9K1QXUU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9K5ES9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5479U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6WGMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K6HL5U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PBLU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,025.00
S9K1VK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020				

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		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1TBGU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,552.00
S9K1SEWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,938.00
S9K62LJU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VGLU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX1U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6QS6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DZ8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DLBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00
S9K7UUTU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28TQU	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00

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S9K6AVBU	CALL SWO_CD X BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,750.00
S9K2AV4U	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,198.00
S9K2LKJU	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,438.00
S9K2KETU	CALL SWO_CD X BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9K2LQGU	CALL SWO_CD X BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,110.00
S9K4XMZU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,730.00
S9K5368U	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,250.00
S9K51NFU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,900.00
S9K5DF4U	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,965.00
S9K5GRRU	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,160.00
S9K5JAUU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,914.00
S9K5NBMU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				

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		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,096.00
S9K5PCEU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,669.00
S9K6JA6U	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9K5VLZU	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,841.00
S9K6395U	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,305.00
S9K4VLQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,786.76
S9K4WEQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,305.65
S9K5DB8U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,411.70
S9K5EL5U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,011.94
S9K6PYLU	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9C0				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,415.68
S9K6HK9U	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175429F7				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,661.98
S9K62KEU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,459.07

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S9K64LPU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,574.92
S9K5HRLU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31752W9B2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,941.47
S9K5BLNU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31754AS43	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,133.54
S9K5WP3U	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175879A3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,346.52
S9K63LBU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175889Q6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,666.07
S9K23JZU	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,700.00
S9K2KGHU	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,184.00
S9K4VAXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		5,018.00
S9K53HXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9K4U15U	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,860.00
S9K5WW4U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9K5WX8U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				

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		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,697.50
S9K62WHU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9K5HGRU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,816.00
S9K5LA7U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,220.00
S9K63MZU	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,930.00
S9K4VWXU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529E9				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,045.23
S9K4XTFU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,238.99
S9K6MHPU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,738.79
S9K6MHSU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,821.59
S9K6MS6U	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,688.47
S9K6CXXU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 317558AS3				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,770.24
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175DA464				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,445.45

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S9K65G3U	CALL SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175749T0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,488.50
S9K5JAMU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,312.80
S9K5NCPU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,102.58
S9K5F16U	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175539V9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,660.18
S9K5TLUU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175879H8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,533.67
S9K6KB8U	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,885.00
S9K59SQU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 317554FA6	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,739.86
S9K53JFU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175575A0	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,317.49
S9K22XYU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,246.00
S9K22FJU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		2,560.00
S9K26EFU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,180.00
S9K25BHU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632				

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		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,468.00
S9K4VSQU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9K59UCU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,536.00
S9K5CHGU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,510.00
S9K5QAJU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,900.00
S9K5VHNU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,754.00
S9K6SBMU	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		5,250.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CKFU	CALL SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175129E3				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,762.55
S9K6D91U	CALL SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175469A9				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,949.39
S9K62LDU	CALL SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175429G5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,518.67
S9K5AULU	CALL SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175779H9				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,642.68

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S9K24QJU	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,500.00
S9K2LRUU	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,760.00
S9K66S7U	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,955.00
S9K68FJU	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		4,550.00
S9K6AA1U	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,000.00
S9K6P23U	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9D8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		7,398.09
S9K6BUUU	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 317554AD5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,428.35
S9K5347U	CALL SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175AB9A1	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,289.46
S9K5VGQU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 31754F8A0	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,364.80
S9K5JANU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175549G0	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,286.62
S9K52SWU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175589V8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		8,881.09
S9K2AABU	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560				

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		Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		3,800.00
S9K2ME0U	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,615.00
S9K2KJNU	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,806.00
S9K57N4U	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K6MHTU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,223.75
S9K5SXVU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,045.00
S9K5W86U	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,950.00
S9K69ZSU	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		950.00
S9K65X4U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		4,255.00
S9K6CWWU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,400.00
S9K6EALU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,670.00
S9K6PZBU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,320.00

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S9K7149U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,380.00
S9K6Q15U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,050.00
S9K4TC2U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,242.11
S9K4UR6U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,769.75
S9K6Q11U	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		6,679.16
S9K79WBU	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,119.35
S9K63GVU	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,751.04
S9K6412U	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,401.76
S9K61WJU	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175259H8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,223.84
S9K5KF1U	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 31754FDA4	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,343.50
S9K29MEU	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		4,664.00
S9K26Q1U	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715				

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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		3,820.00
S9K2LWHU	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,580.00
S9K64T3U	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,762.50
S9K6VBAU	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,249.00
C133131102	CAMDEN PPTY TR SH BEN INT	Acquisitions	8,200.00	-867,754.88	
		Dispositions	-17,200.00		1,563,247.29
SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG	Acquisitions	1,750,000.00	-1,764,657.10	
		Dispositions	-995,000.00		1,030,877.40
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048	Acquisitions	265,000.00	-343,100.80	
		Dispositions	-310,000.00		417,433.60
C134429109	CAMPBELL SOUP CO COM	Acquisitions	6,057.00	-294,645.45	
		Dispositions	-6,057.00		292,504.96
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Acquisitions	910,000.00	-1,129,376.65	
		Dispositions	-96,000.00		112,704.84
SBLK24D3	CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030	Acquisitions	425,000.00	-424,158.50	
		Dispositions	-425,000.00		422,938.75
C14040H105	CAPITAL ONE FINL CORP COM	Acquisitions	5,919.00	-358,943.94	
		Dispositions	-12,386.00		682,115.90
C14149Y108	CARDINAL HLTH INC	Acquisitions	78,413.00	-3,918,937.30	
		Dispositions	-69,883.00		3,553,515.39

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C142339100	CARLISLE COMPANIES INC COM	Acquisitions	3,615.00	-441,501.56	
		Dispositions	-11,780.00		1,649,152.19
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040	Acquisitions	5,880,000.00	-5,846,113.00	
		Dispositions	-1,205,000.00		1,018,068.65
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Acquisitions	7,952.00	-238,150.81	
		Dispositions	-7,952.00		232,988.44
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	Acquisitions	3,575,000.00	-3,617,867.75	
		Dispositions	-530,000.00		622,486.95
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	21,500.00	-1,890,326.68	
		Dispositions	-16,300.00		1,509,957.88
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	13,100.00	-823,685.71	
		Dispositions	-57,219.00		2,668,801.72
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	270,000.00	-299,498.10	
		Dispositions	-355,000.00		399,609.30
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	10,348,000.00	-10,348,000.00	
		Dispositions	-9,030,000.00		9,030,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	721,000.00	-721,000.00	
		Dispositions	-281,000.00		281,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,058,000.00	-3,058,000.00	
		Dispositions	-2,886,000.00		2,886,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	518,000.00	-518,000.00	
		Dispositions	-149,000.00		149,000.00
S9D79JUJ	CCP RECEIVABLE FROM CSFB NEW YORK				

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		Acquisitions	287,000.00	-287,000.00	
		Dispositions	-287,000.00		287,000.00
C12508E101	CDK GLOBAL INC COM				
		Acquisitions	2,311.00	-107,064.95	
		Dispositions	-2,311.00		103,674.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	220,000.00	-268,285.60	
		Dispositions	-1,675,000.00		1,493,771.74
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	4,300.00	-298,071.66	
		Dispositions	-4,300.00		506,695.04
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	210,000.00	-245,595.00	
		Dispositions	-2,773,000.00		2,079,643.00
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	240,000.00	-303,247.20	
		Dispositions	-630,000.00		352,800.00
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	95,000.00	-94,809.05	
		Dispositions	-90,000.00		99,808.70
C156700106	CENTURYLINK INC COM				
		Acquisitions	68,800.00	-909,059.25	
		Dispositions	-162,100.00		1,596,698.71
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	4,100.00	-149,650.08	
		Dispositions	-4,100.00		156,024.98
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	705,000.00	-814,044.20	
		Dispositions	-2,780,000.00		3,023,136.75
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	820,000.00	-944,886.00	
		Dispositions	-2,335,000.00		2,713,264.55
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	305,000.00	-399,937.35	
		Dispositions	-640,000.00		884,252.05

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SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,585,000.00	-2,110,484.10	
		Dispositions	-805,000.00		1,099,526.20
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	165,000.00	-235,461.60	
		Dispositions	-185,000.00		272,046.30
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,805,000.00	-3,260,272.20	
		Dispositions	-1,472,000.00		1,750,078.73
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG	Acquisitions	1,540,000.00	-1,565,273.65	
		Dispositions	-1,540,000.00		1,599,094.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	3,630,000.00	-3,953,357.95	
		Dispositions	-7,020,000.00		7,267,441.80
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	2,045,000.00	-2,482,769.75	
		Dispositions	-3,215,000.00		3,919,731.35
C163851108	CHEMOURS CO COM	Acquisitions	6,185.00	-99,426.59	
		Dispositions	-6,185.00		132,801.20
C166764100	CHEVRON CORP COM	Acquisitions	43,100.00	-3,834,401.23	
		Dispositions	-60,138.00		5,265,115.75
SBLB4P80	CHEVRON CORP NEW 2.978% DUE 05-11-2040	Acquisitions	520,000.00	-547,853.65	
		Dispositions	-245,000.00		279,111.35
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	2,370,000.00	-2,400,851.70	
		Dispositions	-1,345,000.00		1,481,442.90
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	970.00	-834,479.50	
		Dispositions	-970.00		649,836.23
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-697,529.40	
		Dispositions	-290,000.00		410,553.00
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO				
		Acquisitions	230,000.00	-288,295.50	
		Dispositions	-190,000.00		241,830.10
C125523100	CIGNA CORP NEW COM				
		Acquisitions	10,557.00	-2,049,741.99	
		Dispositions	-10,557.00		2,059,991.20
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028				
		Acquisitions	2,455,000.00	-2,798,787.10	
		Dispositions	-2,455,000.00		2,759,963.90
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	725,000.00	-915,107.10	
		Dispositions	-625,000.00		816,241.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,900,000.00	-2,401,522.50	
		Dispositions	-1,065,000.00		1,383,118.80
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	2,255,000.00	-2,305,969.65	
		Dispositions	-1,465,000.00		1,566,237.90
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	1,015,000.00	-1,511,643.85	
		Dispositions	-1,670,000.00		2,554,271.10
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	67,844.00	-2,806,306.47	
		Dispositions	-45,144.00		2,055,432.67
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	1,640,000.00	-1,655,565.75	
		Dispositions	-1,640,000.00		1,689,783.75
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031				
		Acquisitions	3,251,000.00	-3,251,000.00	
		Dispositions	-3,251,000.00		3,744,545.78
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,010,000.00	-1,204,277.35	
		Dispositions	-4,400,000.00		5,756,711.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	4,405,000.00	-6,062,308.05	
		Dispositions	-480,000.00		692,832.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	400,000.00	-608,956.00	
		Dispositions	-400,000.00		649,108.00
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	124,390.00	-5,986,225.62	
		Dispositions	-224,217.00		13,072,900.74
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	3,450,000.00	-3,520,136.50	
		Dispositions	-725,000.00		786,639.50
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	930,000.00	-1,068,525.85	
		Dispositions	-280,000.00		325,886.40
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	Acquisitions	735,000.00	-812,807.10	
		Dispositions	-1,520,000.00		1,499,805.00
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	13,529.00	-337,381.06	
		Dispositions	-128,323.00		3,769,558.78
C177376100	CITRIX SYS INC COM	Acquisitions	35,715.00	-5,005,795.99	
		Dispositions	-30,815.00		4,265,939.40
C125896100	CMS ENERGY CORP COM	Acquisitions	2,477.00	-144,817.61	
		Dispositions	-2,477.00		144,649.94
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	2,500,000.00	-2,498,400.00	
		Dispositions	-1,200,000.00		1,207,078.80
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060	Acquisitions	1,095,000.00	-1,094,189.70	
		Dispositions	-1,095,000.00		1,131,270.80
SBL63CG9	COCA COLA CO 3.45% DUE 03-25-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-523,241.25	
		Dispositions	-525,000.00		607,362.00
C191216100	COCA COLA CO COM				
		Acquisitions	108,093.00	-5,506,351.07	
		Dispositions	-54,693.00		2,553,532.79
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	2,320,000.00	-2,313,782.80	
		Dispositions	-1,020,000.00		1,063,646.55
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	135,000.00	-168,781.95	
		Dispositions	-135,000.00		184,563.90
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	12,776.00	-866,684.19	
		Dispositions	-15,842.00		1,137,322.17
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	2,170,000.00	-2,896,107.50	
		Dispositions	-5,135,000.00		6,960,906.30
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031				
		Acquisitions	1,900,000.00	-1,893,597.00	
		Dispositions	-1,900,000.00		1,890,739.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	6,905,000.00	-7,000,316.70	
		Dispositions	-585,000.00		581,665.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	560,000.00	-562,583.70	
		Dispositions	-560,000.00		579,045.60
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040				
		Acquisitions	5,975,000.00	-6,767,225.15	
		Dispositions	-1,150,000.00		1,402,269.75
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	1,385,000.00	-1,726,653.30	
		Dispositions	-1,520,000.00		1,846,733.20
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	755,000.00	-933,655.45	
		Dispositions	-755,000.00		965,756.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	1,010,000.00	-1,269,570.00	
		Dispositions	-1,010,000.00		1,265,033.25
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	2,275,000.00	-2,869,742.95	
		Dispositions	-1,370,000.00		1,770,684.00
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	415,000.00	-540,180.60	
		Dispositions	-415,000.00		565,740.45
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	610,000.00	-834,506.70	
		Dispositions	-3,615,000.00		5,195,406.30
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038	Acquisitions	220,000.00	-346,869.60	
		Dispositions	-795,000.00		1,225,734.90
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Acquisitions	2,622,000.00	-2,662,034.76	
		Dispositions	-2,622,000.00		2,925,005.20
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	2,370,000.00	-2,842,458.80	
		Dispositions	-1,375,000.00		1,555,384.60
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	335,000.00	-408,247.75	
		Dispositions	-2,360,000.00		2,887,846.95
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	195,000.00	-294,785.40	
		Dispositions	-485,000.00		771,668.95
C200340107	COMERICA INC COM	Acquisitions	50,856.00	-2,302,175.48	
		Dispositions	-54,991.00		2,759,809.25
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	320,000.00	-419,030.40	
		Dispositions	-270,000.00		332,567.10
SBMDH120	CONCHO RES INC 4.85% DUE 08-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	562,000.00	-606,319.32	
		Dispositions	-980,000.00		1,181,892.60
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047				
		Acquisitions	217,000.00	-243,460.60	
		Dispositions	-1,060,000.00		865,018.40
SBMGMCT6	CONCHO RES INC FIXED 2.4% DUE 02-15-2031				
		Acquisitions	570,000.00	-568,637.70	
		Dispositions	-570,000.00		569,737.80
C20826FAC0	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044				
		Acquisitions	350,000.00	-412,177.50	
		Dispositions	-965,000.00		1,156,987.90
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	56,519.00	-2,025,598.38	
		Dispositions	-125,072.00		5,058,207.33
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	550,000.00	-815,684.25	
		Dispositions	-485,000.00		685,219.35
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046				
		Acquisitions	415,000.00	-486,313.60	
		Dispositions	-285,000.00		329,383.05
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				
		Acquisitions	545,000.00	-624,744.40	
		Dispositions	-705,000.00		789,891.75
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	425,000.00	-507,199.25	
		Dispositions	-425,000.00		557,791.25
C209115104	CONS EDISON INC COM				
		Acquisitions	818.00	-72,957.83	
		Dispositions	-818.00		64,826.34
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	250,000.00	-229,545.00	
		Dispositions	-250,000.00		301,152.50
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	495,000.00	-645,821.55	
		Dispositions	-495,000.00		631,042.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	Acquisitions	565,000.00	-560,965.90	
		Dispositions	-565,000.00		570,853.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	1,190,000.00	-1,179,873.10	
		Dispositions	-446,000.00		415,234.92
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	350,000.00	-196,000.00	
		Dispositions	-350,000.00		276,500.00
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	1,200,000.00	-1,252,935.70	
		Dispositions	-3,069,000.00		1,860,910.00
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	315,000.00	-434,961.45	
		Dispositions	-315,000.00		454,961.90
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,201,000.00	-1,716,613.99	
		Dispositions	-885,000.00		1,276,073.65
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	300,000.00	-406,257.00	
		Dispositions	-1,715,000.00		2,364,871.67
C21871D103	CORELOGIC INC-W/I COM STK	Acquisitions	10,209.00	-367,985.05	
		Dispositions	-10,209.00		690,233.96
C22002T108	CORP OFFICE PPTYS TR COM	Acquisitions	7,353.00	-167,931.64	
		Dispositions	-53,314.00		1,307,668.79
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	5,075,000.00	-5,061,991.24	
		Dispositions	-805,000.00		831,122.25
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	9,870.00	-3,036,452.34	
		Dispositions	-9,870.00		3,067,373.67
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-998,290.00	
		Dispositions	-1,000,000.00		1,052,030.00
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045				
		Acquisitions	2,065,000.00	-2,735,700.20	
		Dispositions	-2,330,000.00		3,025,302.42
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG				
		Acquisitions	199,000.00	-201,003.08	
		Dispositions	-100,000.00		119,241.00
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	810,000.00	-939,652.45	
		Dispositions	-810,000.00		912,934.30
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	660,000.00	-705,909.60	
		Dispositions	-660,000.00		784,625.20
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	235,000.00	-294,964.95	
		Dispositions	-235,000.00		313,797.85
C126408HN6	CSX CORP 4.75% DUE 11-15-2048				
		Acquisitions	259,000.00	-322,875.27	
		Dispositions	-546,000.00		705,636.60
C231021106	CUMMINS INC				
		Acquisitions	27,142.00	-5,859,832.09	
		Dispositions	-3,142.00		623,363.29
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030				
		Acquisitions	1,960,000.00	-1,944,397.50	
		Dispositions	-1,960,000.00		1,916,502.00
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	2,050,000.00	-1,990,965.30	
		Dispositions	-240,000.00		231,187.20
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028				
		Acquisitions	820,000.00	-907,444.80	
		Dispositions	-1,147,000.00		1,313,075.29
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	3,860,000.00	-4,618,363.25	
		Dispositions	-2,876,000.00		3,523,730.66

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SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	6,677,000.00	-8,145,093.58	
		Dispositions	-8,260,000.00		10,129,369.38
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,350,000.00	-1,688,723.18	
		Dispositions	-4,330,000.00		5,741,398.52
C126650100	CVS HEALTH CORP COM	Acquisitions	20,979.00	-1,299,897.77	
		Dispositions	-20,979.00		1,321,618.93
SBMBLBF7	D R HORTON INC 2.6% DUE 10-15-2025	Acquisitions	600,000.00	-599,310.00	
		Dispositions	-600,000.00		619,146.00
C23331A109	D R HORTON INC COM	Acquisitions	27,509.00	-1,614,377.57	
		Dispositions	-38,658.00		1,563,682.16
C235851102	DANAHER CORP COM	Acquisitions	1,441.00	-285,772.83	
		Dispositions	-1,441.00		300,117.63
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	25,610.00	-747,025.51	
		Dispositions	-25,610.00		779,455.49
C23918K108	DAVITA INC COM	Acquisitions	7,999.00	-671,565.36	
		Dispositions	-7,999.00		688,529.75
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	2,905.00	-494,826.73	
		Dispositions	-12,707.00		2,155,858.11
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050	Acquisitions	1,683,000.00	-1,728,751.34	
		Dispositions	-365,000.00		449,826.70
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030	Acquisitions	355,000.00	-354,811.85	
		Dispositions	-355,000.00		354,055.70
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,914.00	-840,239.61	
		Dispositions	-25,914.00		695,985.59
C24736CBM5	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO				
		Acquisitions	700,000.00	-679,000.00	
		Dispositions	-3,500.00		3,500.00
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	2,900.00	-141,042.91	
		Dispositions	-12,300.00		410,457.47
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	104,702.00	-2,367,782.57	
		Dispositions	-145,602.00		1,414,283.36
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,716,000.00	-1,697,966.62	
		Dispositions	-2,150,000.00		1,905,373.85
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	4,000.00	-139,846.27	
		Dispositions	-4,000.00		143,888.25
C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030				
		Acquisitions	2,555,000.00	-2,555,000.00	
		Dispositions	-515,000.00		567,725.70
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042				
		Acquisitions	415,000.00	-399,752.90	
		Dispositions	-415,000.00		458,836.45
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	460,000.00	-518,075.00	
		Dispositions	-460,000.00		513,199.00
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	195,000.00	-212,035.20	
		Dispositions	-195,000.00		237,209.70
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	1,530,000.00	-1,563,266.40	
		Dispositions	-275,000.00		340,560.00
SBJJJT81	DISNEY WALT CO 2% DUE 09-01-2029				
		Acquisitions	905,000.00	-800,815.40	
		Dispositions	-7,420,000.00		7,242,645.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	3,355,000.00	-3,333,856.00	
		Dispositions	-3,210,000.00		3,036,439.68
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	585,000.00	-599,022.45	
		Dispositions	-585,000.00		610,201.80
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	4,430,000.00	-4,967,454.50	
		Dispositions	-1,900,000.00		2,189,009.00
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	9,630,000.00	-10,699,316.20	
		Dispositions	-1,720,000.00		2,022,486.00
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Acquisitions	2,795,000.00	-2,868,342.40	
		Dispositions	-1,560,000.00		1,886,975.65
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	5,965,000.00	-7,266,871.70	
		Dispositions	-1,265,000.00		1,677,156.25
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	505,000.00	-752,040.95	
		Dispositions	-505,000.00		756,939.45
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	600,000.00	-926,184.00	
		Dispositions	-910,000.00		1,394,900.00
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Acquisitions	1,045,000.00	-1,044,299.85	
		Dispositions	-1,045,000.00		1,169,875.10
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	36,466.00	-6,523,169.07	
		Dispositions	-36,466.00		7,171,181.86
C256746108	DOLLAR TREE INC COM STK	Acquisitions	11,200.00	-1,049,372.17	
		Dispositions	-11,200.00		1,224,525.38
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,106,000.00	-1,106,000.00	
		Dispositions	-1,106,000.00		1,106,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	39,275,000.00	-39,275,000.00	
		Dispositions	-38,835,000.00		38,835,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-1,030,000.00		1,030,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	1,740,000.00	-1,740,000.00	
		Dispositions	-1,740,000.00		1,740,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-3,168,000.00		3,168,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD	Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	12,874,000.00	-12,874,000.00	
		Dispositions	-12,874,000.00		12,874,000.00
C25754A201	DOMINOS PIZZA INC COM	Acquisitions	3,190.00	-1,280,344.28	
		Dispositions	-3,190.00		1,280,581.75
C25960P109	DOUGLAS EMMETT INC COM REIT	Acquisitions	21,377.00	-785,709.22	
		Dispositions	-40,384.00		1,114,992.22
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050	Acquisitions	1,080,000.00	-1,072,008.00	
		Dispositions	-425,000.00		454,945.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049	Acquisitions	1,107,000.00	-1,326,569.17	
		Dispositions	-1,107,000.00		1,377,530.97

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	550,000.00	-673,238.50	
		Dispositions	-1,180,000.00		1,451,385.70
C26210C104	DROPBOX INC CL A CL A	Acquisitions	26,900.00	-491,984.40	
		Dispositions	-26,900.00		563,978.81
SBLP53Y1	DTE ELEC CO 2.25% DUE 03-01-2030	Acquisitions	1,035,000.00	-1,033,799.40	
		Dispositions	-1,035,000.00		1,053,972.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	505,000.00	-515,665.60	
		Dispositions	-505,000.00		548,303.75
SBYZ5Y05	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	185,000.00	-211,847.20	
		Dispositions	-185,000.00		218,570.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	180,000.00	-222,103.20	
		Dispositions	-830,000.00		1,009,034.50
SBKfV9W2	DUKE ENERGY 3.2% DUE 08-15-2049	Acquisitions	1,340,000.00	-1,403,707.20	
		Dispositions	-323,000.00		354,351.22
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	290,000.00	-408,908.70	
		Dispositions	-290,000.00		414,476.70
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	710,000.00	-841,038.30	
		Dispositions	-430,000.00		471,632.60
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Acquisitions	735,000.00	-937,286.70	
		Dispositions	-861,000.00		1,069,688.29
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,078.00	-79,511.84	
		Dispositions	-1,078.00		87,754.27
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	694,000.00	-879,406.82	
		Dispositions	-585,000.00		699,075.75
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,642,706.40	
		Dispositions	-1,475,000.00		1,737,977.75
C264411505	DUKE RLTY CORP COM NEW REIT	Acquisitions	36,133.00	-1,352,834.01	
		Dispositions	-18,433.00		707,163.17
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	8,700.00	-278,611.78	
		Dispositions	-8,700.00		211,139.08
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	2,826.00	-337,742.13	
		Dispositions	-2,826.00		284,813.42
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	655,000.00	-779,699.10	
		Dispositions	-740,000.00		918,391.80
C277432100	EASTMAN CHEM CO COM	Acquisitions	7,100.00	-435,905.49	
		Dispositions	-7,100.00		505,598.25
C278642103	EBAY INC COM USD0.001	Acquisitions	101,121.00	-3,294,632.64	
		Dispositions	-156,040.00		7,726,350.67
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030	Acquisitions	940,000.00	-939,116.40	
		Dispositions	-940,000.00		1,179,537.00
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,100.00	-1,079,559.56	
		Dispositions	-10,100.00		1,302,178.11
C28414BAF3	ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-15,535.09		15,535.09
C285512109	ELECTR ARTS COM	Acquisitions	32,707.00	-3,401,440.36	
		Dispositions	-35,665.00		4,313,942.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM	Acquisitions	25,840.00	-3,785,428.83	
		Dispositions	-32,519.00		4,774,817.77
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	20,135.00	-1,346,676.42	
		Dispositions	-20,135.00		907,567.64
C29250NBB0	ENBRIDGE INC FLTG 02-18-2022	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,973.20
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	Acquisitions	190,000.00	-189,701.70	
		Dispositions	-190,000.00		192,249.60
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	540,000.00	-635,947.20	
		Dispositions	-570,000.00		709,670.40
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	1,571,000.00	-1,582,679.10	
		Dispositions	-790,000.00		642,657.10
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	2,995,000.00	-3,124,250.45	
		Dispositions	-1,052,000.00		1,198,843.68
C29364G103	ENTERGY CORP NEW COM	Acquisitions	5,036.00	-511,854.61	
		Dispositions	-5,036.00		483,869.71
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	3,893,000.00	-3,926,352.08	
		Dispositions	-2,594,000.00		2,653,809.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	8,000.00	-8,703.84	
		Dispositions	-830,000.00		912,361.60
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	345,000.00	-403,453.35	
		Dispositions	-345,000.00		412,671.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-541,917.85	
		Dispositions	-545,000.00		519,728.35
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	1,055,000.00	-1,048,248.00	
		Dispositions	-250,000.00		259,627.50
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	356,000.00	-418,823.50	
		Dispositions	-860,000.00		995,938.30
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	2,695,000.00	-3,144,692.35	
		Dispositions	-1,650,000.00		2,155,223.65
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	52,892.00	-2,765,285.27	
		Dispositions	-49,992.00		1,958,390.47
C26884L109	EQT CORP COM				
		Acquisitions	27,504.00	-387,618.45	
		Dispositions	-27,504.00		381,139.23
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	34,500.00	-2,125,451.02	
		Dispositions	-12,600.00		799,740.18
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	23,800.00	-1,341,753.79	
		Dispositions	-23,800.00		1,267,967.00
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	620,000.00	-700,023.40	
		Dispositions	-500,000.00		566,708.95
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	4,110,000.00	-4,267,361.50	
		Dispositions	-1,735,000.00		2,057,119.30
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	53,500.00	-1,057,066.07	
		Dispositions	-206,855.00		4,296,865.16
		Free Receipt	153,355.00	3,390,676.94	
SBKSV3Z0	ERP OPER LTD 2.5% DUE 02-15-2030				
		Acquisitions	360,000.00	-383,864.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,980,000.00		2,014,136.35
C694ESCAJ3	ESC CB PACIFIC GAS AND ELEC ESCROW	Dispositions	-1,200,000.00		58,364.63
		Free Receipt	1,200,000.00		
C297178105	ESSEX PPTY TR REIT	Acquisitions	4,590.00	-1,042,482.69	
		Dispositions	-7,360.00		1,770,660.38
C29786A106	ETSY INC COM	Acquisitions	7,416.00	-1,001,542.72	
		Dispositions	-5,616.00		682,163.15
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	10,500.00	-1,317,103.10	
		Dispositions	-10,500.00		1,223,609.65
C30034W106	EVERGY INC COM NPV	Acquisitions	29,840.00	-1,824,564.92	
		Dispositions	-41,440.00		2,343,752.71
C30161Q104	EXELIXIS INC COM STK	Acquisitions	4,635.00	-80,235.49	
		Dispositions	-139,608.00		2,730,461.06
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	2,175,000.00	-2,274,986.90	
		Dispositions	-1,480,000.00		1,906,594.05
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	665,000.00	-841,452.30	
		Dispositions	-546,000.00		730,167.87
C30161N101	EXELON CORP COM	Acquisitions	25,628.00	-947,009.40	
		Dispositions	-159,690.00		6,522,458.75
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	33,900.00	-3,297,050.98	
		Dispositions	-33,900.00		2,762,916.45
C302130109	EXPEDITORS INTL WASH INC COM	Acquisitions	28,677.00	-2,005,171.64	
		Dispositions	-28,677.00		2,555,573.67

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	255,000.00	-255,826.20	
		Dispositions	-1,640,000.00		1,626,432.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	9,740,000.00	-9,933,015.35	
		Dispositions	-2,175,000.00		2,408,491.10
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	940,000.00	-1,104,142.40	
		Dispositions	-380,000.00		445,551.80
C30231G102	EXXON MOBIL CORP COM	Acquisitions	63,373.00	-2,676,060.43	
		Dispositions	-19,673.00		936,274.84
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	1,300,000.00	-1,654,718.95	
		Dispositions	-1,033,000.00		1,333,997.55
C315616102	F5 NETWORKS INC COM STK	Acquisitions	908.00	-119,296.98	
		Dispositions	-908.00		119,270.17
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	22,644.00	-5,684,848.66	
		Dispositions	-20,213.00		5,028,373.58
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	380.00	-169,860.53	
		Dispositions	-380.00		160,885.94
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	320,000.00	-327,779.20	
		Dispositions	-660,000.00		654,957.60
SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	572,000.00	-551,636.80	
		Dispositions	-855,000.00		902,470.30
SBHZFM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	520,000.00	-596,099.80	
		Dispositions	-520,000.00		661,649.80
SBM638L3	FHLB DISC NT 07-24-2020 0% DISC NTS 24/07/2020 USD				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,400,000.00	-2,399,362.00	
		Dispositions	-2,400,000.00		2,399,433.00
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	44,197.00	-1,157,217.85	
		Dispositions	-44,197.00		1,365,831.13
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	5,834.00	-225,015.16	
		Dispositions	-5,834.00		272,328.25
SBL6Z533	FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		719,362.00
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	4,000,000.00	-3,957,252.30	
		Dispositions	-450,000.00		478,116.00
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	3,887.00	-152,992.38	
		Dispositions	-3,887.00		169,044.81
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,088,000.00	-1,300,580.55	
		Dispositions	-16,000.00		19,278.48
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	386,000.00	-474,428.38	
		Dispositions	-355,000.00		394,806.15
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	165,000.00	-200,663.10	
		Dispositions	-165,000.00		202,961.55
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	38,461.00	-846,460.42	
		Dispositions	-38,461.00		885,019.74
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	3,820,000.00	-3,801,298.40	
		Dispositions	-882,000.00		972,255.38
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	280,000.00	-268,335.20	
		Dispositions	-1,045,000.00		606,100.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	425,000.00	-386,512.00	
		Dispositions	-965,000.00		614,647.90
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029	Acquisitions	975,000.00	-997,084.40	
		Dispositions	-1,595,000.00		1,407,706.00
C34959E109	FORTINET INC COM	Acquisitions	3,700.00	-518,998.16	
		Dispositions	-11,400.00		1,265,086.42
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	6,700.00	-481,688.03	
		Dispositions	-6,700.00		442,353.92
C34964C106	FORTUNE BRANDS HOME & SEC INC COM	Acquisitions	7,648.00	-540,804.29	
		Dispositions	-22,869.00		1,097,494.49
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	25,850,000.00	-25,850,000.00	
		Dispositions	-25,850,000.00		25,850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	46,070,000.00	-46,070,000.00	
		Dispositions	-45,430,000.00		45,430,000.00
S9G7S82L	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	455,000.00	-556,883.60	
		Dispositions	-1,980,000.00		2,655,001.80
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	1,593,000.00	-2,218,458.60	
		Dispositions	-570,000.00		791,951.10
C999599GH0	FUT DEC 20 10 YR T-NOTES				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-204.00		
		Free Receipt	427.00	-59,276,686.41	
C999599GH0	FUT DEC 20 10 YR T-NOTES	Free Delivery	-427.00		
		Free Receipt	204.00	-28,246,915.66	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-312.00		
		Free Receipt	522.00	-115,182,170.35	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-522.00		
		Free Receipt	312.00	-68,780,344.57	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	164.00	-26,161,622.56	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-164.00		
		Free Receipt	6.00	-955,167.06	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-5.00		
		Free Receipt	99.00	-17,410,926.44	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-99.00		
		Free Receipt	5.00	-883,750.00	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-34.00		
		Free Receipt	81.00	-17,883,906.24	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-81.00		
		Free Receipt	34.00	-7,508,484.97	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-535.00		
		Free Receipt	123.00	-16,621,020.93	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-123.00		
		Free Receipt	535.00	-73,046,808.65	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-135.00		
		Free Receipt	496.00	-104,829,735.49	
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-496.00		
		Free Receipt	135.00	-28,753,326.54	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	77.00	-11,335,182.39	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-77.00		
		Free Receipt	82.00	-12,713,015.20	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-174.00		
		Free Receipt	11.00	-1,987,695.85	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	174.00	-28,938,635.81	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-137.00		
		Free Receipt	52.00	-11,458,239.43	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-52.00		
		Free Receipt	137.00	-29,824,637.56	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-28.00		
		Free Receipt	350.00	-45,311,182.46	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	28.00	-3,665,988.59	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	3.00	-357,564.63	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-3.00		
		Free Receipt	107.00	-12,758,867.20	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-47.00		
		Free Receipt	130.00	-24,271,579.55	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-130.00		
		Free Receipt	47.00	-8,691,782.21	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-78.00		
		Free Receipt	28.00	-3,976,662.11	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-28.00		
		Free Receipt	78.00	-11,253,890.14	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-422.00		
		Free Receipt	13.00	-2,810,979.27	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-13.00		
		Free Receipt	422.00	-91,003,295.43	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-128.00		
		Free Receipt	247.00	-53,172,989.66	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-247.00		
		Free Receipt	128.00	-27,632,541.04	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-96.00		
		Free Receipt	6.00	-941,406.72	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	96.00	-15,068,601.34	
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	130.00	-18,066,738.81	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-130.00		
		Free Receipt	350.00	-48,719,406.51	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-503.00		
		Free Receipt	248.00	-54,513,601.38	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-248.00		
		Free Receipt	503.00	-110,034,873.60	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-6.00		
		Free Receipt	204.00	-31,918,731.15	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-204.00		
		Free Receipt	6.00	-942,022.62	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-49.00		
		Free Receipt	27.00	-4,851,277.64	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-27.00		
		Free Receipt	49.00	-8,745,009.14	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	440,000.00	-546,220.40	
		Dispositions	-235,000.00		297,014.15
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	18,559.00	-765,839.40	
		Dispositions	-39,258.46		1,138,902.69
SBYNWX26	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	2,810,000.00	-3,022,734.40	
		Dispositions	-5,655,000.00		6,098,100.85
SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,505,000.00	-2,475,691.50	
		Dispositions	-1,465,000.00		1,800,693.80
C37045V100	GEN MTRS CO COM				
		Acquisitions	301,570.00	-9,373,719.58	
		Dispositions	-200,238.00		6,252,267.91
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-1,071,477.24	
		Dispositions	-2,000.00		386,833.67
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	465,000.00	-458,164.50	
		Dispositions	-465,000.00		581,167.30
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,040,000.00	-2,663,786.60	
		Dispositions	-2,040,000.00		2,644,258.05
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	5,053,000.00	-5,059,191.02	
		Dispositions	-805,000.00		828,946.05
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG				
		Acquisitions	6,090,000.00	-6,351,902.48	
		Dispositions	-2,105,000.00		2,203,277.65
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	570,000.00	-599,190.90	
		Dispositions	-570,000.00		598,021.20
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	305,600.00	-2,752,494.19	
		Dispositions	-205,200.00		1,498,963.94
C370334104	GENERAL MILLS INC COM				
		Acquisitions	18,247.00	-1,096,792.52	
		Dispositions	-22,364.00		1,284,844.59
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	1,785,000.00	-1,834,351.85	
		Dispositions	-370,000.00		398,443.00
C370334CJ1	GENERAL MLS INC 4.7% DUE 04-17-2048 REG				
		Acquisitions	190,000.00	-231,904.50	
		Dispositions	-190,000.00		234,346.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,097,000.00	-1,136,326.64	
		Dispositions	-2,050,000.00		2,158,158.50
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	275,000.00	-264,495.00	
		Dispositions	-1,485,000.00		1,582,534.70
SBL6JLL5	GENERAL MTRS CO 5.4% DUE 10-02-2023	Acquisitions	90,000.00	-89,906.40	
		Dispositions	-90,000.00		99,787.50
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,910,000.00	-2,208,415.45	
		Dispositions	-1,447,000.00		1,584,656.43
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	Acquisitions	345,000.00	-344,651.55	
		Dispositions	-345,000.00		404,709.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	445,000.00	-317,062.50	
		Dispositions	-1,750,000.00		1,929,107.65
SBLCWGT1	GENERAL MTRS FINL CO INC 5.2% DUE 03-20-2023 REG	Acquisitions	1,645,000.00	-1,644,259.75	
		Dispositions	-1,645,000.00		1,787,045.75
SBK80Y43	GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030	Acquisitions	910,000.00	-948,474.80	
		Dispositions	-910,000.00		967,512.00
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	16,000.00	-714,085.67	
		Dispositions	-52,506.00		2,030,113.28
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	305,000.00	-313,698.60	
		Dispositions	-305,000.00		331,132.40
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	2,350,000.00	-2,374,932.95	
		Dispositions	-820,000.00		882,610.60
C37558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	256,000.00	-331,405.36	
		Dispositions	-528,000.00		660,279.84
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,590,000.00	-3,550,866.90	
		Dispositions	-850,000.00		836,695.15
C375558103	GILEAD SCIENCES INC				
		Acquisitions	20,202.00	-1,381,965.03	
		Dispositions	-51,924.00		3,729,640.55
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,370,000.00	-2,016,705.70	
		Dispositions	-1,370,000.00		2,167,997.10
SB9MD775	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043				
		Acquisitions	220,000.00	-279,824.60	
		Dispositions	-220,000.00		290,402.20
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	300,000.00	-356,160.00	
		Dispositions	-270,000.00		305,964.00
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030				
		Acquisitions	6,040,000.00	-6,062,141.85	
		Dispositions	-6,040,000.00		6,667,747.70
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,480,000.00	-1,804,881.60	
		Dispositions	-2,830,000.00		3,404,046.60
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	235,000.00	-298,250.25	
		Dispositions	-2,235,000.00		2,844,904.75
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	345,000.00	-458,298.00	
		Dispositions	-345,000.00		468,547.95
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	3,145,000.00	-3,650,256.15	
		Dispositions	-6,180,000.00		7,204,652.80
SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030				
		Acquisitions	2,850,000.00	-2,853,417.30	
		Dispositions	-2,850,000.00		2,864,808.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	900,000.00	-1,036,782.00	
		Dispositions	-495,000.00		630,900.85
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,634.00	-7,966,245.45	
		Dispositions	-24,334.00		4,392,728.12
C384802104	GRAINGER W W INC COM	Acquisitions	1,316.00	-391,214.81	
		Dispositions	-1,316.00		469,652.97
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	211,340.00	-2,847,938.38	
		Dispositions	-211,340.00		3,050,878.49
SBKX94H8	GRAY OAK PIPELN 3.45% DUE 10-15-2027	Acquisitions	900,000.00	-899,973.00	
		Dispositions	-300,000.00		307,205.00
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	475,000.00	-533,987.20	
		Dispositions	-1,350,000.00		1,558,508.10
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	395,000.00	-414,750.00	
		Dispositions	-670,000.00		798,548.35
SBDFXP32	HACKENSACK 4.211% 07-01-2048	Acquisitions	290,000.00	-355,487.80	
		Dispositions	-235,000.00		296,816.75
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	74,049.00	-2,881,740.57	
		Dispositions	-52,696.00		2,442,154.17
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,007.00	-1,765,999.42	
		Dispositions	-36,407.00		3,603,040.45
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,240,000.00	-2,842,103.05	
		Dispositions	-2,171,000.00		2,672,776.94
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	687,000.00	-831,886.53	
		Dispositions	-1,052,000.00		1,360,991.54
C421946104	HEALTHCARE RLTY TR				
		Acquisitions	22,800.00	-680,755.20	
		Dispositions	-22,800.00		669,355.36
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	22,678.00	-428,560.06	
		Dispositions	-22,678.00		429,509.49
CG4412G101	HERBALIFE NUTRITION LTD COM STK				
		Acquisitions	8,890.00	-446,543.94	
		Dispositions	-8,890.00		438,062.82
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	10,005.00	-1,255,417.40	
		Dispositions	-10,005.00		1,331,315.22
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,211,000.00	-1,415,598.45	
		Dispositions	-512,000.00		521,190.40
C431284108	HIGHWOODS PPTYS INC COM				
		Acquisitions	2,179.00	-78,723.45	
		Dispositions	-2,179.00		76,797.15
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	2,537.00	-121,775.23	
		Dispositions	-55,335.00		1,567,872.26
C436440101	HOLOGIC INC COM				
		Acquisitions	10,929.00	-669,927.18	
		Dispositions	-78,374.00		4,418,290.87
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	4,360,000.00	-4,459,854.25	
		Dispositions	-700,000.00		726,876.15
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	3,385,000.00	-3,709,704.22	
		Dispositions	-635,000.00		751,482.40
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	240,000.00	-309,321.60	
		Dispositions	-745,000.00		971,000.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	455,000.00	-587,356.85	
		Dispositions	-980,000.00		1,290,949.70
C437076102	HOME DEPOT INC COM	Acquisitions	44,604.00	-11,486,845.90	
		Dispositions	-22,484.00		6,233,887.07
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	19,540.00	-3,116,903.08	
		Dispositions	-2,740.00		448,126.59
SBMG6931	HORMEL FOODS CORP 1.8% DUE 06-11-2030	Acquisitions	1,105,000.00	-1,103,026.15	
		Dispositions	-1,105,000.00		1,162,525.70
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	57,300.00	-696,808.99	
		Dispositions	-80,400.00		817,726.54
C40434L105	HP INC COM	Acquisitions	249,981.00	-4,482,736.92	
		Dispositions	-365,552.00		7,218,834.36
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,773.75
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	Acquisitions	700,000.00	-699,125.00	
		Dispositions	-200,000.00		242,032.00
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,415,000.00	-1,847,531.75	
		Dispositions	-1,415,000.00		1,862,657.47
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	370,000.00	-519,963.50	
		Dispositions	-155,000.00		226,169.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	2,595,000.00	-3,572,591.45	
		Dispositions	-1,435,000.00		1,975,308.40
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,681,103.50	
		Dispositions	-1,455,000.00		2,127,645.40
C443510607	HUBBELL INC COM				
		Acquisitions	7,279.00	-997,530.61	
		Dispositions	-1,379.00		197,062.50
C444097109	HUDSON PACIFIC PROPERTIES INC COM				
		Acquisitions	8,700.00	-313,931.87	
		Dispositions	-17,092.00		374,709.90
C444859102	HUMANA INC COM				
		Acquisitions	10,855.00	-3,716,705.82	
		Dispositions	-11,925.00		4,603,097.19
SBKDMLG5	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030				
		Acquisitions	1,880,000.00	-1,873,953.60	
		Dispositions	-1,880,000.00		1,859,853.50
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	4,071.00	-750,880.78	
		Dispositions	-8,951.00		1,428,760.65
SBDVQB59	IDA PWR CO SECD 4.2% DUE 03-01-2048				
		Acquisitions	410,000.00	-466,428.30	
		Dispositions	-210,000.00		257,283.60
C451107106	IDACORP INC COM				
		Acquisitions	4,071.00	-370,212.50	
		Dispositions	-14,216.00		1,238,458.79
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047				
		Acquisitions	295,000.00	-344,409.55	
		Dispositions	-690,000.00		769,455.95
C45337C102	INCYTE CORP COM				
		Acquisitions	10,400.00	-758,162.46	
		Dispositions	-10,400.00		1,001,364.32
C45687V106	INGERSOLL RAND INC COM				
		Dispositions	-7,147.44		189,249.38
		Free Receipt	7,147.44	243,575.62	
C457187102	INGREDION INC COM				
		Acquisitions	4,570.00	-417,871.88	
		Dispositions	-28,025.00		2,271,762.18

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	2,705,000.00	-2,700,803.40	
		Dispositions	-1,597,000.00		1,683,039.95
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,185,000.00	-2,473,289.10	
		Dispositions	-3,510,000.00		3,958,536.30
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	390,000.00	-466,627.20	
		Dispositions	-405,000.00		454,620.60
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	195,000.00	-242,757.45	
		Dispositions	-585,000.00		754,515.45
C458140100	INTEL CORP COM	Acquisitions	109,312.00	-6,187,945.58	
		Dispositions	-177,131.00		9,058,713.71
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	420,000.00	-528,259.20	
		Dispositions	-140,000.00		175,035.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	2,705,000.00	-2,700,185.55	
		Dispositions	-693,000.00		733,779.75
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	1,065,000.00	-1,054,179.60	
		Dispositions	-560,000.00		573,843.20
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	17,400.00	-1,363,111.35	
		Dispositions	-40,100.00		4,006,017.68
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Acquisitions	895,000.00	-1,054,021.65	
		Dispositions	-1,050,000.00		1,231,368.75
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	930,000.00	-1,155,753.65	
		Dispositions	-5,855,000.00		7,249,686.62
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-163,410.54	
		Dispositions	-8,500.00		195,680.14
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	156,000.00	-195,468.00	
		Dispositions	-170,000.00		218,294.20
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	980,000.00	-973,777.00	
		Dispositions	-980,000.00		1,037,283.10
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	1,505,000.00	-1,505,894.40	
		Dispositions	-290,000.00		303,064.50
SBGpz5Q2	INTL FLAVORS & 5% DUE 09-26-2048				
		Acquisitions	135,000.00	-171,319.05	
		Dispositions	-135,000.00		174,310.65
C460146103	INTL PAPER CO COM				
		Acquisitions	2,360.00	-67,226.34	
		Dispositions	-2,360.00		83,182.61
C461202103	INTUIT COM				
		Acquisitions	9,921.00	-2,800,820.57	
		Dispositions	-4,251.00		1,333,457.11
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	27,789.00	-803,687.85	
		Dispositions	-31,189.00		796,776.47
C462222100	IONIS PHARMACEUTICALS INC COM				
		Acquisitions	6,319.00	-352,411.90	
		Dispositions	-6,319.00		340,043.07
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	11,000.00	-1,528,295.63	
		Dispositions	-15,200.00		2,130,550.58
C466313103	JABIL INC COM USD0.001				
		Acquisitions	1,868.00	-63,997.31	
		Dispositions	-39,890.00		958,264.98
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	2,842.00	-317,898.30	
		Dispositions	-5,649.00		692,983.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	68,610.00	-1,082,243.16	
		Dispositions	-68,610.00		1,206,480.17
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	1,085,000.00	-1,090,685.40	
		Dispositions	-1,085,000.00		1,092,596.15
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	100,000.00	-121,408.00	
		Dispositions	-836,000.00		990,816.26
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	15,981.00	-2,334,457.34	
		Dispositions	-70,998.00		10,385,193.16
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	121,539.00	-3,940,736.55	
		Dispositions	-87,839.00		3,352,892.65
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	1,000.00	-170,374.85	
		Dispositions	-3,438.00		452,505.91
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,220,000.00	-1,238,757.70	
		Dispositions	-856,000.00		1,010,616.40
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	665,000.00	-977,534.95	
		Dispositions	-345,000.00		475,596.75
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	5,605,000.00	-5,737,734.80	
		Dispositions	-590,000.00		605,216.10
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	Acquisitions	4,503,000.00	-4,629,419.80	
		Dispositions	-2,815,000.00		3,064,317.60
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	4,321,000.00	-4,990,132.10	
		Dispositions	-3,710,000.00		4,363,556.95
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,734,020.90	
		Dispositions	-2,385,000.00		2,820,763.35
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	305,000.00	-417,697.50	
		Dispositions	-305,000.00		418,585.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	435,000.00	-606,781.50	
		Dispositions	-435,000.00		591,952.35
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,380,000.00	-1,626,191.85	
		Dispositions	-2,955,000.00		3,305,011.40
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	155,000.00	-176,245.85	
		Dispositions	-755,000.00		861,177.20
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	725,000.00	-938,962.00	
		Dispositions	-745,000.00		914,309.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	37,426.00	-3,682,061.10	
		Dispositions	-37,426.00		3,639,366.46
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	8,714.00	-193,847.27	
		Dispositions	-8,714.00		201,349.94
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Acquisitions	1,265,000.00	-1,287,098.05	
		Dispositions	-365,000.00		411,442.60
SBH NH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048				
		Acquisitions	1,116,000.00	-1,517,820.90	
		Dispositions	-150,000.00		190,272.00
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	700,000.00	-748,571.90	
		Dispositions	-700,000.00		762,887.60
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,500.00	-139,204.20	
		Dispositions	-16,900.00		1,675,269.51

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	13,779.00	-955,314.95	
		Dispositions	-13,779.00		987,902.27
SBKT1TG2	KIMBERLY CLARK 2.875% DUE 02-07-2050	Acquisitions	1,240,000.00	-1,233,759.80	
		Dispositions	-805,000.00		905,521.95
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG	Acquisitions	1,334,000.00	-1,370,619.82	
		Dispositions	-1,334,000.00		1,467,151.88
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	26,633.00	-3,686,918.46	
		Dispositions	-26,633.00		3,764,096.42
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	360,000.00	-457,542.15	
		Dispositions	-1,000,000.00		1,047,680.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	765,000.00	-1,005,989.25	
		Dispositions	-285,000.00		389,540.85
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	2,172,000.00	-2,476,603.56	
		Dispositions	-1,295,000.00		1,629,282.45
SBL1LXW1	KLA CORP 3.3% 03-01-2050	Acquisitions	2,209,000.00	-2,213,144.14	
		Dispositions	-515,000.00		583,531.05
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	525,000.00	-582,993.55	
		Dispositions	-2,665,000.00		2,678,329.40
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	260,000.00	-267,111.00	
		Dispositions	-3,430,000.00		3,251,944.90
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	172,000.00	-188,429.68	
		Dispositions	-350,000.00		432,481.00
SBJ1STR5	KROGER CO 5.4% DUE 01-15-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-953,809.50	
		Dispositions	-260,000.00		357,864.00
C501044101	KROGER CO COM				
		Acquisitions	144,009.00	-4,625,666.20	
		Dispositions	-144,009.00		4,785,914.66
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	670,000.00	-666,804.00	
		Dispositions	-670,000.00		710,509.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	6,400.00	-1,157,766.29	
		Dispositions	-22,900.00		4,887,552.19
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	5,502.00	-1,050,231.20	
		Dispositions	-3,802.00		701,537.13
SBFZ92V1	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	355,000.00	-447,135.05	
		Dispositions	-730,000.00		982,799.50
C512807108	LAM RESH CORP COM				
		Acquisitions	2,220.00	-981,851.48	
		Dispositions	-11,530.00		3,430,211.71
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	12,000.00	-749,995.02	
		Dispositions	-12,000.00		727,393.53
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	2,320,000.00	-2,208,199.60	
		Dispositions	-530,000.00		512,150.00
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020				
		Acquisitions	1,435,000.00	-1,405,394.45	
		Dispositions	-820,000.00		803,971.35
SBJJDP30	LILLY ELI & CO 3.95% 03-15-2049				
		Acquisitions	1,230,000.00	-1,527,124.25	
		Dispositions	-3,065,000.00		3,698,568.15
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059				
		Acquisitions	745,000.00	-968,578.20	
		Dispositions	-3,108,000.00		3,962,029.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	599.00	-216,223.05	
		Dispositions	-599.00		232,302.15
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	2,250,000.00	-2,239,845.20	
		Dispositions	-325,000.00		366,375.75
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	11,637.00	-378,643.61	
		Dispositions	-11,637.00		375,738.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	3,465,000.00	-3,529,743.30	
		Dispositions	-340,000.00		353,715.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	655,000.00	-719,710.25	
		Dispositions	-1,320,000.00		1,602,429.60
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	Acquisitions	280,000.00	-327,048.40	
		Dispositions	-592,000.00		723,412.16
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	540,000.00	-670,032.90	
		Dispositions	-3,430,000.00		4,288,117.40
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	975,000.00	-973,186.50	
		Dispositions	-975,000.00		1,328,152.25
C548661107	LOWES COS INC COM	Acquisitions	37,122.00	-4,703,836.42	
		Dispositions	-32,522.00		4,977,387.09
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	Acquisitions	170,000.00	-218,240.90	
		Dispositions	-819,000.00		1,049,258.83
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	15,200.00	-1,437,051.02	
		Dispositions	-15,200.00		1,027,065.14
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,880,000.00	-1,874,491.60	
		Dispositions	-1,245,000.00		1,341,893.70
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	200,000.00	-232,182.00	
		Dispositions	-845,000.00		850,494.75
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	145,000.00	-155,300.80	
		Dispositions	-145,000.00		167,972.35
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	14,453.00	-968,234.22	
		Dispositions	-14,453.00		1,105,875.78
C55608B105	MACQUARIE INFRASTRUCTURE CORP				
		Acquisitions	19,623.00	-579,015.64	
		Dispositions	-19,623.00		530,960.99
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047				
		Acquisitions	325,000.00	-363,821.25	
		Dispositions	-1,000,000.00		1,115,210.00
C56418H100	MANPOWERGROUP INC				
		Acquisitions	13,173.00	-914,903.40	
		Dispositions	-40,392.00		2,791,625.62
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	1,380,000.00	-1,627,833.98	
		Dispositions	-504,000.00		496,446.52
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	315,000.00	-347,287.50	
		Dispositions	-315,000.00		348,018.30
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	165,000.00	-209,569.80	
		Dispositions	-555,000.00		753,640.35
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	150,000.00	-165,025.50	
		Dispositions	-475,000.00		519,779.30
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040				
		Acquisitions	2,995,000.00	-2,987,306.20	
		Dispositions	-995,000.00		998,058.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ2NYK7	MARSH & MCLENNAN 4.375% DUE 03-15-2029	Acquisitions	990,000.00	-1,133,847.00	
		Dispositions	-990,000.00		1,173,522.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	300,000.00	-414,357.00	
		Dispositions	-1,059,000.00		1,518,866.30
C574599106	MASCO CORP COM	Acquisitions	70,519.00	-2,956,174.32	
		Dispositions	-91,076.00		5,009,286.87
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	Acquisitions	152,000.00	-151,705.12	
		Dispositions	-152,000.00		173,231.36
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	1,990,000.00	-2,389,559.35	
		Dispositions	-765,000.00		980,367.30
C577933104	MAXIMUS INC COM	Acquisitions	1,700.00	-114,595.70	
		Dispositions	-5,300.00		385,833.22
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	305,000.00	-382,741.45	
		Dispositions	-85,000.00		104,310.30
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	691,000.00	-688,858.18	
		Dispositions	-530,000.00		603,897.60
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	545,000.00	-623,108.15	
		Dispositions	-3,955,000.00		4,224,789.15
C58155Q103	MCKESSON CORP	Acquisitions	12,103.00	-1,861,028.03	
		Dispositions	-48,251.00		7,465,342.44
C552690109	MDU RES GROUP INC COM	Acquisitions	100,247.00	-3,016,487.17	
		Dispositions	-70,547.00		1,521,645.94
C58463J304	MEDICAL PPTYS TR INC COM REIT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,917.00	-71,806.71	
		Dispositions	-3,917.00		71,718.68
SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		314,259.40
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	44,203.00	-4,194,655.39	
		Dispositions	-67,092.00		7,237,210.04
SBJ0KX03	MERCK & CO INC NEW 3.4% DUE 03-07-2029				
		Acquisitions	340,000.00	-378,083.40	
		Dispositions	-2,290,000.00		2,487,446.35
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	670,000.00	-878,360.40	
		Dispositions	-370,000.00		472,945.10
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	48,113.00	-3,830,005.79	
		Dispositions	-40,521.00		3,361,717.97
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	250,000.00	-365,745.00	
		Dispositions	-200,000.00		293,012.00
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Acquisitions	1,285,000.00	-1,285,000.00	
		Dispositions	-1,000,000.00		1,004,450.00
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	220,000.00	-264,050.60	
		Dispositions	-2,630,000.00		3,074,386.40
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	245,000.00	-348,632.55	
		Dispositions	-610,000.00		939,101.10
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	21,822.00	-767,889.95	
		Dispositions	-89,025.00		3,298,301.13
C595112103	MICRON TECH INC COM				
		Acquisitions	108,618.00	-5,991,975.91	
		Dispositions	-107,900.00		5,494,777.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,800,000.00	-2,904,795.55	
		Dispositions	-5,680,000.00		6,073,721.70
		Free Receipt	18,448,000.00	14,283,935.40	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	490,000.00	-511,564.20	
		Dispositions	-351,728.60		381,205.60
		Free Receipt	18,538,728.60	13,161,196.22	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	382,000.00	-427,240.26	
		Dispositions	-8,840,000.00		10,986,425.50
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	758,000.00	-861,413.94	
		Dispositions	-758,000.00		884,208.92
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	1,350,000.00	-1,768,728.75	
		Dispositions	-1,225,000.00		1,004,173.05
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	460,000.00	-587,930.60	
		Dispositions	-7,095,000.00		2,888,996.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	255,000.00	-361,016.25	
		Dispositions	-255,000.00		117,024.60
C594918104	MICROSOFT CORP COM	Acquisitions	36,971.00	-6,657,198.02	
		Dispositions	-24,671.00		4,878,770.84
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	286,000.00	-365,241.22	
		Dispositions	-280,000.00		383,096.00
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,266,730.10
SBL69JN3	MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,490,000.00		1,528,793.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	720,000.00	-738,180.00	
		Dispositions	-790,000.00		989,116.70
C60687YBH1	MIZUHO FINL GROUP FLTGT 2.201% DUE 07-10-2031	Acquisitions	2,375,000.00	-2,375,000.00	
		Dispositions	-1,275,000.00		1,309,057.95
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,305,000.00	-1,275,205.30	
		Dispositions	-650,000.00		656,625.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	120,000.00	-123,638.40	
		Dispositions	-375,000.00		434,310.00
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	6,000.00	-201,479.54	
		Dispositions	-6,000.00		202,663.06
C609207105	MONDELEZ INTL INC COM	Acquisitions	80,767.00	-4,134,817.74	
		Dispositions	-110,061.00		6,098,328.14
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	23,605.00	-1,661,571.27	
		Dispositions	-23,605.00		1,563,987.49
SBLH96P3	MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	Acquisitions	1,850,000.00	-1,850,000.00	
		Dispositions	-925,000.00		943,093.00
C615369105	MOODYS CORP COM	Acquisitions	3,990.00	-1,037,881.94	
		Dispositions	-3,990.00		805,002.90
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	5,835,000.00	-6,676,952.85	
		Dispositions	-3,210,000.00		4,669,279.40
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	790,000.00	-1,202,059.70	
		Dispositions	-505,000.00		790,441.30
C617446448	MORGAN STANLEY COM STK USD0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,802.00	-3,314,743.59	
		Dispositions	-182,785.00		8,162,459.48
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	335,000.00	-337,817.35	
		Dispositions	-1,065,000.00		1,095,171.90
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	275,000.00	-293,771.50	
		Dispositions	0.00		0.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047				
		Acquisitions	240,000.00	-247,048.80	
		Dispositions	-325,000.00		347,213.75
C626755102	MURPHY USA INC COM				
		Acquisitions	6,339.00	-699,563.94	
		Dispositions	-6,339.00		819,558.34
SBL6BZG4	NARRAGANSETT ELEC 3.395% DUE 04-09-2030				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		555,212.15
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	4,600.00	-169,967.36	
		Dispositions	-4,600.00		165,764.73
SBKMGC09	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030				
		Acquisitions	740,000.00	-737,617.20	
		Dispositions	-345,000.00		344,120.25
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	19,604.00	-824,771.60	
		Dispositions	-19,604.00		835,581.83
C63938C108	NAVIENT CORP COM				
		Acquisitions	10,114.00	-110,128.31	
		Dispositions	-114,280.00		969,290.09
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	270,000.00	-356,972.40	
		Dispositions	-260,000.00		329,498.00
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,220.00	-1,585,357.87	
		Dispositions	-1,700.00		842,202.09

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C651639106	NEWMONT CORPORATION	Acquisitions	35,200.00	-2,172,399.56	
		Dispositions	-56,284.00		2,814,290.80
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	225.00	-46,400.61	
		Dispositions	-225.00		46,351.20
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	Acquisitions	6,249,000.00	-6,974,979.86	
		Dispositions	-3,115,000.00		3,631,407.95
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	1,140,000.00	-1,334,782.80	
		Dispositions	-370,000.00		436,255.90
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	1,765,000.00	-1,941,889.15	
		Dispositions	-415,000.00		474,345.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	200,000.00	-213,008.00	
		Dispositions	-540,000.00		676,987.20
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	490,000.00	-602,077.70	
		Dispositions	-315,000.00		404,510.40
SBK20BW6	NISOURCE INC 2.95% DUE 09-01-2029	Acquisitions	1,254,000.00	-1,326,794.70	
		Dispositions	-1,254,000.00		1,380,854.64
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030	Acquisitions	240,000.00	-273,242.40	
		Dispositions	-240,000.00		277,056.00
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049	Acquisitions	1,155,000.00	-1,416,424.40	
		Dispositions	-1,701,000.00		1,170,335.03
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	535,000.00	-601,593.15	
		Dispositions	-535,000.00		524,672.10
SBSJV4K7	NOBLE ENERGY INC 5.05% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-233,689.75	
		Dispositions	-355,000.00		297,178.25
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	495,000.00	-556,260.45	
		Dispositions	-986,000.00		1,145,892.92
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049				
		Acquisitions	325,000.00	-317,629.00	
		Dispositions	-1,245,000.00		1,262,825.40
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	535,000.00	-562,297.55	
		Dispositions	-735,000.00		882,090.85
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049				
		Acquisitions	230,000.00	-265,385.50	
		Dispositions	-305,000.00		335,323.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	1,925,000.00	-1,888,771.50	
		Dispositions	-200,000.00		201,502.00
C665859104	NORTHERN TR CORP COM				
		Acquisitions	2,530.00	-205,076.27	
		Dispositions	-2,530.00		211,747.38
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	762,000.00	-904,704.32	
		Dispositions	-195,000.00		189,352.80
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,213,000.00	-2,612,220.79	
		Dispositions	-465,000.00		577,815.85
SB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,588,000.00	-2,004,023.92	
		Dispositions	-740,000.00		977,139.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	3,575,000.00	-4,839,722.05	
		Dispositions	-1,289,000.00		1,814,096.66
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	122,245.00	-2,635,866.39	
		Dispositions	-57,845.00		1,223,105.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	Acquisitions	2,210,000.00	-2,210,687.90	
		Dispositions	-2,015,000.00		2,102,791.15
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	Acquisitions	5,710,000.00	-5,664,383.75	
		Dispositions	-645,000.00		637,714.60
C629377508	NRG ENERGY INC COM NEW	Acquisitions	53,424.00	-1,642,910.31	
		Dispositions	-49,828.00		1,588,014.07
C67018T105	NU SKIN ENTERPRISES INC CL A CLA	Acquisitions	17,619.00	-824,584.74	
		Dispositions	-17,619.00		873,618.80
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Acquisitions	595,000.00	-604,013.90	
		Dispositions	-595,000.00		687,620.95
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	5,672.00	-105,542.13	
		Dispositions	-5,672.00		105,978.97
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	2,960,000.00	-2,954,080.00	
		Dispositions	-250,000.00		291,382.50
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	5,666,000.00	-6,194,489.87	
		Dispositions	-265,000.00		302,243.10
C67066G104	NVIDIA CORP COM	Acquisitions	8,830.00	-3,787,561.27	
		Dispositions	-8,050.00		3,237,717.08
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	180,000.00	-194,491.80	
		Dispositions	-180,000.00		214,182.00
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,423.00	-1,096,653.46	
		Dispositions	-6,353.00		2,591,656.48
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-215,764.55	
		Dispositions	-205,000.00		96,350.00
C670837103	OGE ENERGY CORP COM				
		Acquisitions	2,575.00	-65,836.83	
		Dispositions	-2,575.00		86,304.22
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	875,000.00	-874,072.50	
		Dispositions	-875,000.00		954,616.25
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,196.00	-434,008.20	
		Dispositions	-2,196.00		431,405.64
C680223104	OLD REP INTL CORP COM				
		Acquisitions	19,200.00	-295,213.59	
		Dispositions	-106,620.00		1,660,927.42
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	1,520,000.00	-1,515,516.00	
		Dispositions	-150,000.00		182,061.00
C68268W103	ONEMAIN HLDGS INC COM				
		Acquisitions	2,421.00	-72,074.00	
		Dispositions	-2,421.00		77,396.49
SBKRV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	435,000.00	-453,517.95	
		Dispositions	-2,030,000.00		1,846,608.30
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,365,000.00	-1,362,979.80	
		Dispositions	-555,000.00		476,829.60
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	2,355,000.00	-2,567,075.20	
		Dispositions	-1,250,000.00		1,425,912.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	10,765,000.00	-11,030,077.00	
		Dispositions	-5,321,000.00		5,856,933.47
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	60,000.00	-72,241.80	
		Dispositions	-580,000.00		658,253.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	2,885,000.00	-3,341,546.20	
		Dispositions	-660,000.00		832,558.40
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	690,000.00	-842,910.90	
		Dispositions	-2,020,000.00		2,273,088.80
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Acquisitions	430,000.00	-542,238.60	
		Dispositions	-420,000.00		528,662.40
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	515,000.00	-698,752.00	
		Dispositions	-1,280,000.00		1,809,534.70
C68389X105	ORACLE CORP COM	Acquisitions	34,354.00	-1,950,154.62	
		Dispositions	-61,041.00		3,440,354.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	8,805,000.00	-8,771,100.75	
		Dispositions	-3,345,000.00		3,979,214.75
SBMD3YQ3	ORLANDO HEALTH INC 3.327% DUE 10-01-2050	Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		452,176.70
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		910,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	2,360,000.00	-2,360,000.00	
		Dispositions	-1,920,000.00		1,920,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	139,000.00	-139,000.00	
		Dispositions	-139,000.00		139,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32GQU	OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
SBL1LY62	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050				
		Acquisitions	1,180,000.00	-1,179,787.60	
		Dispositions	-280,000.00		274,486.80

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C690742101	OWENS CORNING NEW COM STK	Acquisitions	39,372.00	-2,236,395.83	
		Dispositions	-36,175.00		2,411,007.25
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,410,000.00	-1,389,141.30	
		Dispositions	-1,410,000.00		1,386,779.15
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,895,000.00	-3,826,997.55	
		Dispositions	-1,675,000.00		1,643,138.15
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,855,000.00	-2,089,099.45	
		Dispositions	-190,000.00		218,348.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	Acquisitions	4,194,000.00	-4,757,626.69	
		Dispositions	-1,015,000.00		1,141,758.05
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	6,639,000.00	-7,825,500.31	
		Dispositions	-250,000.00		295,765.00
C693718108	PACCAR INC COM	Acquisitions	9,265.00	-714,367.00	
		Dispositions	-39,699.00		2,778,559.55
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Acquisitions	1,435,000.00	-1,433,507.60	
		Dispositions	-1,435,000.00		1,415,001.65
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	Acquisitions	680,000.00	-851,532.00	
		Dispositions	-3,840,000.00		4,823,211.90
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	1,500,000.00	-1,487,640.00	
		Dispositions	-1,500,000.00		1,724,430.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	66,922.00	-964,355.40	
		Dispositions	-66,922.00		496,518.90
C70450Y103	PAYPAL HLDGS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,700.00	-2,950,868.94	
		Dispositions	-21,700.00		3,887,690.12
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		418,774.20
C70932M107	PENNYMAC FINL SVCS INC NEW COM				
		Acquisitions	4,079.00	-210,598.40	
		Dispositions	-4,079.00		230,825.50
CG7S00T104	PENTAIR PLC COM USD0.01				
		Acquisitions	18,941.00	-848,510.74	
		Dispositions	-18,941.00		961,351.02
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030				
		Acquisitions	973,000.00	-968,806.37	
		Dispositions	-973,000.00		972,956.87
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	260,000.00	-257,220.60	
		Dispositions	-630,000.00		663,574.80
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049				
		Acquisitions	865,000.00	-958,903.00	
		Dispositions	-385,000.00		437,795.05
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	2,455,000.00	-2,505,122.70	
		Dispositions	-835,000.00		975,612.25
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060				
		Acquisitions	2,065,000.00	-2,218,300.35	
		Dispositions	-545,000.00		723,991.65
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG				
		Acquisitions	315,000.00	-427,366.80	
		Dispositions	-300,000.00		409,806.00
C713448108	PEPSICO INC COM				
		Acquisitions	7,600.00	-1,012,364.72	
		Dispositions	-22,850.00		2,965,468.98
C71377A103	PERFORMANCE FOOD GROUP CO COM				
		Acquisitions	36,700.00	-1,575,880.10	
		Dispositions	-36,700.00		873,042.14

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK94MR3	PFIZER INC 1.7% DUE 05-28-2030	Acquisitions	880,000.00	-877,263.20	
		Dispositions	-880,000.00		883,037.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,520,000.00	-2,522,882.60	
		Dispositions	-810,000.00		868,409.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	4,543,000.00	-4,563,543.48	
		Dispositions	-1,600,000.00		1,655,077.30
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	790,000.00	-973,324.20	
		Dispositions	-960,000.00		1,250,812.20
C717081103	PFIZER INC COM	Acquisitions	141,102.00	-5,006,435.28	
		Dispositions	-241,088.00		9,053,121.91
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	Acquisitions	530,000.00	-524,657.60	
		Dispositions	-270,000.00		272,956.50
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	Acquisitions	905,000.00	-900,112.95	
		Dispositions	-905,000.00		909,190.15
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	460,000.00	-543,908.60	
		Dispositions	-1,160,000.00		1,426,113.80
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	87,927.00	-7,216,678.52	
		Dispositions	-74,918.00		5,945,317.98
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030	Acquisitions	860,000.00	-836,874.60	
		Dispositions	-860,000.00		823,939.25
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	530,000.00	-603,339.30	
		Dispositions	-500,000.00		588,980.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,665,000.00	-1,961,436.10	
		Dispositions	-620,000.00		773,739.50
C718546104	PHILLIPS 66 COM				
		Acquisitions	13,164.00	-1,009,324.08	
		Dispositions	-45,575.00		2,980,037.52
SBM9ZDY0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050				
		Acquisitions	849,000.00	-885,210.95	
		Dispositions	-425,000.00		426,436.45
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	27,282.00	-2,105,697.94	
		Dispositions	-27,282.00		2,029,937.67
SBMFBJD7	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG				
		Acquisitions	570,000.00	-562,042.80	
		Dispositions	-570,000.00		541,311.90
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	31,625.00	-3,309,924.45	
		Dispositions	-31,625.00		2,986,812.15
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	200,000.00	-200,648.00	
		Dispositions	-695,000.00		692,395.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030				
		Acquisitions	2,880,000.00	-2,871,936.00	
		Dispositions	-2,880,000.00		2,863,273.80
C731068102	POLARIS INC				
		Acquisitions	5,082.00	-522,971.77	
		Dispositions	-3,382.00		314,840.33
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	6,655.00	-247,045.72	
		Dispositions	-54,411.00		2,022,268.95
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW				
		Acquisitions	1,315.00	-73,398.10	
		Dispositions	-34,476.00		1,483,148.04
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	315,000.00	-379,480.50	
		Dispositions	-700,000.00		799,547.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Acquisitions	15,669.00	-1,367,947.42	
		Dispositions	-15,669.00		1,655,236.99
SBD6JXP7	PPL CAP FDG INC 4% DUE 09-15-2047	Acquisitions	530,000.00	-531,375.50	
		Dispositions	-530,000.00		627,277.10
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	Acquisitions	1,965,000.00	-1,963,437.60	
		Dispositions	-1,965,000.00		2,244,123.35
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	7,840.00	-216,277.17	
		Dispositions	-7,840.00		207,328.24
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,200,769.25
C74251V102	PRINCIPAL FINL GROUP INC COM STK	Acquisitions	10,976.00	-428,061.28	
		Dispositions	-31,455.00		1,280,628.37
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG	Acquisitions	1,021,000.00	-1,018,549.60	
		Dispositions	-1,021,000.00		1,120,936.03
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Acquisitions	1,775,000.00	-1,841,618.55	
		Dispositions	-1,775,000.00		2,154,456.50
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	2,135,000.00	-2,338,569.15	
		Dispositions	-2,135,000.00		2,735,327.70
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	6,020.00	-776,665.35	
		Dispositions	-101,723.00		12,634,951.99
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	190,000.00	-235,282.70	
		Dispositions	-1,110,000.00		1,377,585.15
C743315103	PROGRESSIVE CORP OH COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-238,191.44	
		Dispositions	-3,200.00		259,186.97
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	470,000.00	-468,214.00	
		Dispositions	-470,000.00		463,960.50
SBHNBTT4	PROLOGIS L P 2.25% DUE 04-15-2030				
		Acquisitions	575,000.00	-571,153.25	
		Dispositions	-575,000.00		574,925.25
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	1,145,000.00	-1,142,746.70	
		Dispositions	-1,145,000.00		1,143,358.75
C743424103	PROOFPOINT INC COM				
		Acquisitions	1,500.00	-166,620.63	
		Dispositions	-1,500.00		151,066.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	413,000.00	-492,640.95	
		Dispositions	-570,000.00		738,765.60
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	1,105,000.00	-1,188,729.35	
		Dispositions	-735,000.00		853,003.70
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	355,000.00	-385,100.45	
		Dispositions	-2,820,000.00		3,063,253.00
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	610,000.00	-712,364.10	
		Dispositions	-840,000.00		1,031,086.20
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	14,447.00	-937,995.84	
		Dispositions	-14,447.00		880,727.35
C69360J107	PS BUSINESS PKS INC CALIF COM				
		Acquisitions	8,300.00	-1,326,808.09	
		Dispositions	-8,300.00		1,230,177.65
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	11,363.00	-634,459.00	
		Dispositions	-42,854.00		2,240,217.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	Acquisitions	2,995,000.00	-3,038,277.75	
		Dispositions	-230,000.00		263,952.60
C745867101	PULTE GROUP INC	Acquisitions	19,794.00	-702,779.69	
		Dispositions	-131,411.00		4,507,618.12
S9K5HKBU	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00
S9K57Q1U	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6824U	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1X04U	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,200.00
S9K1TT7U	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65G2U	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		7,755.00
S9K5KR8U	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6ARMU	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,000.00
S9K67NZU	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74QVU	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020				

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		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23NKU	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K6390U	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CRWU	PUT SWO USD CSFPG2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX5U	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,090.00
S9K6XV3U	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AZUU	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYRU	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6PHHU	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6D92U	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GG2U	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6KC1U	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00

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S9K7779U	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K2603U	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,850.00
S9K25FBU	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,500.00
S9K2AEDU	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NHHU	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,445.00
S9K29TDU	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,300.00
S9K1LU7U	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,805.00
S9K1QUPU	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,420.00
S9K5E51U	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5489U	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DDUJ	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6HL0U	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020				

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		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K6WGLU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K1PDMU	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,250.00
S9K1TDKU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,486.00
S9K1VR5U	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,600.00
S9K62MRU	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VPDU	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX0U	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6Q10U	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7D08U	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DKKU	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7UUGU	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N3U	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28RYU	PUT SWO USD PNBPU33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00
S9K2AY5U	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,535.00
S9K2LUSU	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,081.00
S9K51NYU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,400.00
S9K4XRBU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,680.00
S9K5GRUU	PUT SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,440.00
S9K4VZKU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,348.50
S9K4WKMU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,353.20
S9K5EZ7U	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175869T4	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,280.33
S9K6HM3U	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175129G8				

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		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,656.34
S9K6BTQU	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175889C7				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		898.69
S9K62SKU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		972.71
S9K64LQU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,160.47
S9K5XAFU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175249G3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		638.63
S9K5BNNU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175419A0				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,839.26
S9K5HNDU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175979R5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,381.43
S9K4UD9U	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,560.00
S9K4U71U	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,680.00
S9K5LE5U	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,610.00
S9K4VNNU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529D1				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,494.59
S9K4XQKU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529F6				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,518.55

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S9K6MHUU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,092.95
S9K6MHVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,175.75
S9K73ZAU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		982.38
S9K6CWVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175889D5	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,769.71
S9K65W8U	PUT SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175429J9	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,075.03
S9K5F46U	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,015.41
S9K5JHAU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,565.06
S9K5NBJU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,100.92
S9K5TJLU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 317564581	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		994.81
S9K59WHU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 31754ASD3	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,429.05
S9K53HWU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175ZY161	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		2,772.50
S9K5PCPU	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690				

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		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,520.00
S9K22ERU	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		1,344.00
S9K59PLU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,690.00
S9K5CKRU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,674.00
S9K4WB8U	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,808.00
S9K5QAUU	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,190.00
S9K6Q14U	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CAPU	PUT SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175259N5				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,532.33
S9K6EBPU	PUT SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175239F7				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		1,833.11
S9K62KPU	PUT SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175569P5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,115.76
S9K5AVDU	PUT SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175959A6				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,614.97
S9K24NKU	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		2,500.00

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S9K6BUVU	PUT SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175889A1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,079.71
S9K54CBU	PUT SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175649W4	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,728.05
S9K5VCKU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175129B9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,882.48
S9K52QVU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175599Q7	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,229.49
S9K2ACMU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		1,960.00
S9K2MXTU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		912.00
S9K57Q8U	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,540.00
S9K5SUVU	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K76LZU	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,710.00
S9K72ATU	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,572.50
S9K7AA1U	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,465.00
S9K4TE9U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				

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		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,154.72
S9K4UN2U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,649.27
S9K63RUU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,082.95
S9K65ABU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,187.37
S9K61WLU	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175149K5				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		890.06
S9K5KU9U	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 317554F57				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,139.20
S9K29KTU	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897				
		Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		2,120.00
S9K6VCMU	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038				
		Acquisitions	605,000.00	-751,022.80	
		Dispositions	-1,200,000.00		1,373,208.00
SBHxD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	680,000.00	-871,392.80	
		Dispositions	-1,030,000.00		1,265,340.40
SBJLPYN7	PVTPL ABBVIE INC 3.2% DUE 11-21-2029				
		Acquisitions	665,000.00	-688,986.55	
		Dispositions	-1,590,000.00		1,663,701.50
SBJLPYQ0	PVTPL ABBVIE INC 4.05% DUE 11-21-2039				
		Acquisitions	5,067,000.00	-5,724,628.18	
		Dispositions	-890,000.00		964,239.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQC6R2	PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO	Acquisitions	100,000.00	-127,640.00	
		Dispositions	-170,000.00		209,344.80
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019	Acquisitions	475,000.00	-533,954.75	
		Dispositions	-1,510,000.00		1,683,262.40
C00654GAA1	PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		520,102.00
C00131LAK1	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	Acquisitions	640,000.00	-638,969.60	
		Dispositions	-640,000.00		662,247.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050	Acquisitions	140,000.00	-139,452.60	
		Dispositions	-140,000.00		139,844.60
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	Dispositions	-377,766.50		363,730.42
		Free Receipt	1,737,766.50	1,306,991.41	
SBMHLJD5	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	Acquisitions	1,455,000.00	-1,479,574.60	
		Dispositions	-285,850.00		293,054.52
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	910,000.00	-943,205.90	
		Dispositions	-3,087.34		3,081.87
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053	Acquisitions	615,000.00	-593,044.95	
		Dispositions	-3,427,149.31		3,439,306.89
		Free Receipt	8,219,149.31	6,673,367.50	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	4,410,000.00	-4,404,113.80	
		Dispositions	-3,333,595.49		3,263,352.99
		Free Receipt	28,857,595.49	23,212,316.17	
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059	Acquisitions	1,495,000.00	-1,442,625.45	
		Dispositions	-348,798.38		342,292.31

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		Free Receipt	22,768,798.38	16,889,643.46	
C05523RAE7	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	Acquisitions	1,165,000.00	-1,147,956.05	
		Dispositions	-295,000.00		299,100.50
SBMH1VY0	PVTPL BAXTER INTL INC SR NT 144A 3.95% DUE 04-01-2030/03-26-2020 BEO	Acquisitions	400,000.00	-398,524.00	
		Dispositions	-400,000.00		478,060.00
SBLCGBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO	Acquisitions	1,340,000.00	-1,362,200.45	
		Dispositions	-1,340,000.00		1,718,395.70
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	Acquisitions	775,000.00	-972,779.35	
		Dispositions	-2,803,000.00		3,625,023.22
SBKBP2K7	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	Acquisitions	2,400,000.00	-2,399,808.00	
		Dispositions	-2,400,000.00		2,519,568.00
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050	Acquisitions	3,452,000.00	-3,457,257.52	
		Dispositions	-1,665,000.00		1,471,718.05
C225313AM7	PVTPL CREDIT AGRICOLE S A 3.25% 01-14-2030	Acquisitions	1,250,000.00	-1,242,400.00	
		Dispositions	-1,250,000.00		1,368,087.50
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	9,000,000.00	-9,676,395.80	
		Dispositions	-4,670,000.00		5,411,560.85
SBJNYS74	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	Acquisitions	1,665,000.00	-1,838,473.70	
		Dispositions	-1,665,000.00		1,920,710.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Acquisitions	3,610,000.00	-3,571,517.40	
		Dispositions	-254,000.00		260,045.20
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	660,000.00	-932,078.65	
		Dispositions	-1,595,000.00		2,109,396.15

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SBLD49Q4	PVTPL GAP INC SR SECD NT 144A 8.625% DUE05-15-2025/05-07-2020 BEO	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		733,000.00
SBMZ7407	PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	Acquisitions	6,655,000.00	-6,719,625.25	
		Dispositions	-2,455,000.00		2,782,871.35
C494386AD7	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO	Acquisitions	705,000.00	-719,100.00	
		Dispositions	-705,000.00		721,325.00
SBK90KN3	PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO	Acquisitions	340,000.00	-353,688.40	
		Dispositions	-695,000.00		763,885.75
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Acquisitions	2,470,000.00	-2,464,911.80	
		Dispositions	-2,470,000.00		2,644,801.90
SBJCRVP3	PVTPL MPLX LP 5.20% DUE 12-01-2047	Acquisitions	265,000.00	-292,496.40	
		Dispositions	-205,000.00		195,414.20
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	1,070,000.00	-1,096,780.20	
		Dispositions	-165,000.00		196,437.45
C654579AG6	PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-300,000.00		297,000.00
SBMFV959	PVTPL NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 BEO	Acquisitions	255,000.00	-276,833.10	
		Dispositions	-330.75		330.75
SBN7S9K0	PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	Acquisitions	7,603,000.00	-7,699,353.53	
		Dispositions	-245,000.00		253,977.55
SBN7RYL3	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	Acquisitions	1,235,000.00	-1,234,925.90	
		Dispositions	-455,000.00		472,986.15
SBL1LYB7	PVTPL OTIS WORLDWIDE CORP NT 3.112% 02-15-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-954,866.30	
		Dispositions	-155,000.00		148,211.00
SBL6K497	PVTPL RAYTHEON TECHNOLOGIES CORP 4.8% DUE 12-15-2043 BEO				
		Acquisitions	585,000.00	-746,992.35	
		Dispositions	-285,000.00		365,364.30
		Free Receipt	145,000.00	151,155.32	
SBJVHV54	PVTPL SANTANDER HLDGS USA INC CORP 3.244% 10-05-2026				
		Acquisitions	835,000.00	-843,667.30	
		Dispositions	-115,000.00		117,617.40
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	752,000.00	-958,172.92	
		Dispositions	-175,000.00		234,956.75
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	3,740,000.00	-4,072,221.60	
		Dispositions	-1,180,000.00		1,450,714.65
SBMBLZM2	PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO				
		Acquisitions	2,200,000.00	-2,184,116.00	
		Dispositions	-400,000.00		435,836.00
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				
		Acquisitions	851,000.00	-1,096,190.47	
		Dispositions	-495,000.00		706,305.60
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	310,000.00	-330,473.90	
		Dispositions	-838,000.00		869,924.92
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO				
		Dispositions	-275,000.00		270,006.00
		Free Receipt	6,483,000.00	4,958,438.47	
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Acquisitions	2,115,000.00	-2,172,823.70	
		Dispositions	-2,270.58		2,270.58
		Free Receipt	1,762,270.58	1,363,824.04	
C74736K101	QORVO INC COM				
		Acquisitions	2,000.00	-171,886.78	
		Dispositions	-27,100.00		2,955,927.98
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-426,568.60	
		Dispositions	-430,000.00		466,773.60
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	60,000.00	-78,448.00	
		Dispositions	-1,210,000.00		1,451,384.40
C747525103	QUALCOMM INC COM				
		Acquisitions	24,400.00	-2,170,211.34	
		Dispositions	-48,000.00		4,841,043.26
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	2,428.00	-126,410.63	
		Dispositions	-2,428.00		126,046.83
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	1,649.00	-192,467.96	
		Dispositions	-1,649.00		186,583.94
C74915M308	QURATE RETAIL INC CUM RED PFD SER A 8%				
		Dispositions	-459.15		41,053.46
		Free Receipt	459.15	48,382.50	
C74915M100	QURATE RETAIL INC				
		Acquisitions	42,550.00	-406,192.98	
		Dispositions	-42,550.00		390,089.41
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	1,135,000.00	-1,131,220.45	
		Dispositions	-1,135,000.00		1,244,872.90
C75513E101	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-18,678.40		1,178,262.76
		Free Receipt	18,678.40	932,612.51	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	5,799.00	-465,714.86	
		Dispositions	-12,150.00		1,192,701.70
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	38,500.00	-510,585.96	
		Dispositions	-38,500.00		611,129.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	7,841.00	-922,251.39	
		Dispositions	-21,259.00		1,939,944.98

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	7,203.00	-739,034.25	
		Dispositions	-20,249.00		2,002,984.72
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Acquisitions	3,779.00	-667,826.01	
		Dispositions	-3,779.00		605,974.22
C76131V202	RETAIL PPTYS AMER INC CL A	Acquisitions	54,052.00	-681,509.62	
		Dispositions	-54,052.00		368,146.45
C76169C100	REXFORD INDL RLTY INC COM	Acquisitions	8,606.00	-358,413.87	
		Dispositions	-8,606.00		382,960.29
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	845,000.00	-1,019,212.95	
		Dispositions	-630,000.00		835,277.60
C74967X103	RH COM	Acquisitions	800.00	-140,370.00	
		Dispositions	-800.00		87,278.47
C770323103	ROBERT HALF INTL INC COM	Acquisitions	15,093.00	-795,688.76	
		Dispositions	-15,093.00		809,897.52
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	226,000.00	-279,703.16	
		Dispositions	-5,361,000.00		5,361.00
C778296103	ROSS STORES INC COM	Acquisitions	2,800.00	-253,033.44	
		Dispositions	-9,400.00		826,920.56
C783549108	RYDER SYS INC COM	Acquisitions	8,389.00	-343,475.81	
		Dispositions	-8,389.00		354,619.45
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	2,000.00	-100,343.35	
		Dispositions	-2,000.00		70,374.28
C78409V104	S&P GLOBAL INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,340.00	-3,078,529.07	
		Dispositions	-13,800.00		4,549,895.66
C844741108	S.W. AIRL CO COM				
		Acquisitions	2,254.00	-102,493.72	
		Dispositions	-12,911.00		649,873.57
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	10,860.00	-2,359,100.73	
		Dispositions	-3,080.00		556,124.66
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	200,000.00	-199,734.00	
		Dispositions	-200,000.00		222,124.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	2,830.00	-756,815.35	
		Dispositions	-2,830.00		863,993.97
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	79,000.00	-1,663,037.18	
		Dispositions	-37,000.00		717,822.56
C80689H102	SCHNEIDER NATL INC WIS CL B CL B				
		Acquisitions	29,623.00	-689,712.36	
		Dispositions	-29,623.00		787,062.90
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	19,348.00	-919,222.29	
		Dispositions	-19,348.00		900,211.35
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	17,794.00	-716,295.82	
		Dispositions	-17,794.00		765,695.46
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,310,000.00	-1,518,738.70	
		Dispositions	-390,000.00		511,872.70
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	420,000.00	-498,094.80	
		Dispositions	-685,000.00		847,453.10
SBG0WNJ7	SHELL INTL FIN B V 2.375% DUE 11-07-2029				
		Acquisitions	335,000.00	-334,383.60	
		Dispositions	-5,795,000.00		5,813,040.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	2,550,000.00	-2,656,229.55	
		Dispositions	-1,030,000.00		992,074.30
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	5,755,000.00	-5,960,413.00	
		Dispositions	-4,045,000.00		4,448,083.75
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	1,310,000.00	-1,549,240.80	
		Dispositions	-615,000.00		767,351.65
C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	3,280.00	-2,213,789.81	
		Dispositions	-2,220.00		1,230,103.31
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	2,827,000.00	-2,855,856.35	
		Dispositions	-920,000.00		1,004,526.28
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	325,000.00	-355,676.75	
		Dispositions	-325,000.00		374,221.25
C827048109	SILGAN HLDGS INC COM	Acquisitions	14,862.00	-488,538.14	
		Dispositions	-24,436.00		902,293.99
C826919102	SILICON LABORATORIES INC COM	Acquisitions	2,000.00	-204,969.56	
		Dispositions	-2,000.00		196,814.27
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	1,775,000.00	-1,827,431.85	
		Dispositions	-2,345,000.00		2,353,846.60
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	27,300.00	-1,746,624.65	
		Dispositions	-43,300.00		4,131,619.82
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	3,100.00	-173,224.84	
		Dispositions	-3,100.00		180,529.03
C83088V102	SLACK TECHNOLOGIES INC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-55,832.18	
		Dispositions	-1,700.00		56,515.65
C831865209	SMITH A O CORP COM				
		Acquisitions	22,554.00	-989,709.12	
		Dispositions	-22,554.00		1,130,947.41
SBLGBMH4	SMUCKER J M CO FIXED 3.55% DUE 03-15-2050				
		Acquisitions	620,000.00	-621,867.10	
		Dispositions	-620,000.00		692,019.80
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Acquisitions	640,000.00	-632,716.80	
		Dispositions	-640,000.00		714,547.20
C835495102	SONOCO PROD CO COM				
		Acquisitions	1,497.00	-64,123.16	
		Dispositions	-1,497.00		74,974.45
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,445,000.00	-1,523,911.45	
		Dispositions	-605,000.00		678,582.74
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	390,000.00	-475,628.40	
		Dispositions	-790,000.00		935,777.00
C842587107	SOUTHERN CO COM STK				
		Acquisitions	1,918.00	-117,774.79	
		Dispositions	-1,918.00		104,641.07
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	370,000.00	-488,240.90	
		Dispositions	-1,235,000.00		1,638,072.50
SBMF11P3	SPIRIT RLTY L P 3.2% DUE 02-15-2031				
		Acquisitions	505,000.00	-499,960.10	
		Dispositions	-215,000.00		215,010.75
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	24,168.00	-517,336.32	
		Dispositions	-24,168.00		522,179.80
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM				
		Acquisitions	15,900.00	-1,006,707.77	
		Dispositions	-15,900.00		889,096.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C852857200	STAMPS COM INC COM NEW	Acquisitions	3,446.00	-670,345.08	
		Dispositions	-3,446.00		780,365.95
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	1,100.00	-158,486.32	
		Dispositions	-1,100.00		153,191.67
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-178,794.00	
		Dispositions	-180,000.00		203,819.40
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	245,000.00	-244,661.90	
		Dispositions	-670,000.00		754,548.30
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	485,000.00	-574,048.45	
		Dispositions	-330,000.00		407,457.60
C855244109	STARBUCKS CORP COM	Acquisitions	7,900.00	-722,370.12	
		Dispositions	-62,675.00		4,724,647.73
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	365,000.00	-339,304.00	
		Dispositions	-365,000.00		402,638.80
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	395,000.00	-462,110.50	
		Dispositions	-395,000.00		491,356.30
C857477103	STATE STR CORP COM	Acquisitions	46,423.00	-2,836,211.84	
		Dispositions	-46,423.00		2,938,411.22
C858119100	STEEL DYNAMICS INC COM	Acquisitions	18,748.00	-525,397.83	
		Dispositions	-91,019.00		2,778,481.57
C860630102	STIFEL FINL CORP COM	Acquisitions	3,270.00	-168,448.63	
		Dispositions	-3,270.00		174,244.62
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,388,807.60	
		Dispositions	-960,000.00		983,228.95
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030				
		Acquisitions	3,435,000.00	-3,461,655.20	
		Dispositions	-2,877,000.00		2,883,614.36
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	10,000.00	-10,665.90	
		Dispositions	-570,000.00		536,054.00
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	250,000.00	-273,372.50	
		Dispositions	-250,000.00		243,892.50
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	141,852.00	-3,442,337.26	
		Dispositions	-115,452.00		3,083,778.64
C871607107	SYNOPSYS INC COM				
		Acquisitions	6,300.00	-1,413,985.80	
		Dispositions	-23,810.00		3,496,495.31
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	370,000.00	-369,300.70	
		Dispositions	-370,000.00		353,556.50
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	450,000.00	-383,679.00	
		Dispositions	-200,000.00		242,168.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,630,000.00	-1,774,210.65	
		Dispositions	-930,000.00		1,267,895.55
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	5,810,000.00	-5,892,557.00	
		Dispositions	-365,000.00		377,220.20
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	29,393.00	-3,644,257.94	
		Dispositions	-60,146.00		8,311,474.94

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	216,000.00	-264,128.50	
		Dispositions	-600,000.00		720,606.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	432,000.00	-526,271.24	
		Dispositions	-155,000.00		193,723.65
SBM6CFV9	TARGET CORP 2.65% DUE 09-15-2030	Acquisitions	739,000.00	-787,716.18	
		Dispositions	-739,000.00		817,056.50
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	480,000.00	-559,881.60	
		Dispositions	-850,000.00		1,053,676.95
C87612E106	TARGET CORP COM STK	Acquisitions	20,646.00	-2,441,763.69	
		Dispositions	-39,346.00		5,230,257.62
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030	Acquisitions	1,430,000.00	-1,428,457.45	
		Dispositions	-700,000.00		740,454.10
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	855,000.00	-1,082,811.90	
		Dispositions	-285,000.00		358,307.70
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	281,000.00	-281,000.00	
		Dispositions	-281,000.00		281,000.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	1,336,000.00	-1,586,875.23	
		Dispositions	-230,000.00		284,912.50
CG87110105	TECHNI CN COM USD1	Acquisitions	54,300.00	-415,009.19	
		Dispositions	-97,700.00		862,770.68
SB899393	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	255,000.00	-264,585.45	
		Dispositions	-255,000.00		262,252.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,890.00	-1,444,089.75	
		Dispositions	-3,890.00		1,195,844.32
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	1,170,000.00	-1,417,889.00	
		Dispositions	-1,140,000.00		1,393,473.10
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	624,000.00	-781,903.81	
		Dispositions	-1,515,000.00		1,765,224.15
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,635,000.00	-2,136,178.30	
		Dispositions	-1,530,000.00		1,992,668.70
C88023U101	TEMPUR SEALY INTL INC COM				
		Acquisitions	1,800.00	-150,074.08	
		Dispositions	-1,800.00		80,688.14
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	20,700.00	-2,667,913.75	
		Dispositions	-16,200.00		2,134,845.51
C883556102	THERMO FISHER CORP				
		Acquisitions	9,316.00	-4,253,328.90	
		Dispositions	-296.00		128,826.71
C872540109	TJX COS INC COM NEW				
		Acquisitions	44,200.00	-2,158,671.64	
		Dispositions	-44,200.00		2,429,052.62
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	215,000.00	-273,409.05	
		Dispositions	-215,000.00		278,207.85
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	6,065,000.00	-6,015,607.85	
		Dispositions	-455,000.00		465,010.00
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	1,790,000.00	-1,790,000.00	
		Dispositions	-730,000.00		790,065.85
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG				
		Acquisitions	1,070,000.00	-1,065,602.30	
		Dispositions	-1,070,000.00		1,133,686.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL66P03	TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	Acquisitions	600,000.00	-608,180.87	
		Dispositions	-600,000.00		654,222.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	1,100.00	-160,084.75	
		Dispositions	-1,100.00		167,935.06
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-8,100.00		806,547.93
		Free Receipt	8,100.00	823,527.00	
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	Acquisitions	600,000.00	-703,476.00	
		Dispositions	-600,000.00		684,478.20
C89400J107	TRANSUNION COM	Acquisitions	36,400.00	-2,874,307.73	
		Dispositions	-43,600.00		4,006,287.87
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	1,325,000.00	-1,689,145.90	
		Dispositions	-710,000.00		893,527.90
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	Acquisitions	415,000.00	-522,697.20	
		Dispositions	-1,405,000.00		1,778,917.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	2,430,000.00	-2,412,888.80	
		Dispositions	-2,424,000.00		2,484,951.44
SBLGBPG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	Acquisitions	1,040,000.00	-1,038,336.00	
		Dispositions	-1,040,000.00		996,756.80
SBMG7677	TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030	Acquisitions	950,000.00	-947,254.50	
		Dispositions	-950,000.00		979,811.00
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-340,000.00		365,683.60
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-379,411.30	
		Dispositions	-295,000.00		413,860.75
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	340,000.00	-455,331.70	
		Dispositions	-670,000.00		876,768.30
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	21,845.00	-1,239,503.11	
		Dispositions	-47,467.00		3,255,983.32
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	4,972.00	-302,206.24	
		Dispositions	-4,972.00		280,548.83
C904708104	UNIFIRST CORP MASS COM				
		Acquisitions	390.00	-67,310.98	
		Dispositions	-1,890.00		296,040.14
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	385,000.00	-414,791.30	
		Dispositions	-385,000.00		436,004.80
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	1,137,000.00	-1,296,044.84	
		Dispositions	-442,000.00		512,672.94
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	260,000.00	-300,021.80	
		Dispositions	-78,000.00		90,680.44
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	305,000.00	-381,524.50	
		Dispositions	-2,090,000.00		595,900.80
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	1,100,000.00	-1,201,987.25	
		Dispositions	-270,000.00		313,418.70
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037				
		Acquisitions	430,000.00	-453,675.80	
		Dispositions	-330,000.00		382,248.90
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033				
		Acquisitions	0.00	0.00	
		Dispositions	-8,639.65		8,639.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	3,075,000.00	-3,711,132.95	
		Dispositions	-230,000.00		348,857.10
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	8,400,000.00	-9,774,767.31	
		Dispositions	-8,400,000.00		9,777,048.45
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	3,770,000.00	-5,200,063.97	
		Dispositions	-4,040,000.00		5,599,532.95
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	262,000.00	-304,947.04	
		Dispositions	-1,092,000.00		1,302,428.40
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	46,000.00	-56,178.42	
		Dispositions	-1,495,000.00		1,824,975.85
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	3,275.00	-341,214.89	
		Dispositions	-3,275.00		360,180.44
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	645,000.00	-708,242.25	
		Dispositions	-645,000.00		787,738.50
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	860,000.00	-1,027,881.40	
		Dispositions	-1,195,000.00		1,422,165.10
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	285,000.00	-388,477.80	
		Dispositions	-1,370,000.00		1,879,519.30
SBMFKVV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	Acquisitions	400,000.00	-396,628.00	
		Dispositions	-400,000.00		410,120.00
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	760,000.00	-750,242.30	
		Dispositions	-230,000.00		242,495.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				

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		Acquisitions	1,085,000.00	-1,143,623.25	
		Dispositions	-295,000.00		333,633.20
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,000.00	-3,714,029.17	
		Dispositions	-9,550.00		3,023,481.87
SBMDWV58	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		218,706.60
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Acquisitions	185,000.00	-190,148.55	
		Dispositions	-185,000.00		200,081.20
SBL57WY0	UPJOHN INC 4% DUE 06-22-2050				
		Acquisitions	400,000.00	-429,748.00	
		Dispositions	-400,000.00		450,268.00
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046				
		Acquisitions	1,248,000.00	-1,411,076.96	
		Dispositions	-155,000.00		180,843.15
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	170,000.00	-209,436.60	
		Dispositions	-970,000.00		1,244,801.10
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	558,000.00	-730,257.86	
		Dispositions	-580,000.00		809,830.80
SBWBY7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045				
		Acquisitions	219,000.00	-253,227.51	
		Dispositions	-845,000.00		990,914.30
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	925,000.00	-1,158,442.25	
		Dispositions	-1,259,000.00		1,666,656.13
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,096.00	-284,359.81	
		Dispositions	-24,592.00		1,306,296.13
SBJVKHJ9	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029				
		Acquisitions	640,000.00	-690,080.00	
		Dispositions	-640,000.00		651,289.60

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C92047W101	VALVOLINE INC COM	Acquisitions	4,219.00	-45,181.65	
		Dispositions	-4,219.00		70,688.34
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	206,000.00	-229,247.10	
		Dispositions	-206,000.00		207,886.96
C92343E102	VERISIGN INC COM	Acquisitions	20,731.00	-4,324,494.26	
		Dispositions	-20,731.00		4,223,984.97
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,625,000.00	-2,614,368.75	
		Dispositions	-1,175,000.00		1,182,125.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	750,000.00	-825,670.10	
		Dispositions	-1,815,000.00		2,077,061.05
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	7,000,000.00	-7,916,789.55	
		Dispositions	-3,220,000.00		3,999,834.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	3,385,000.00	-4,196,566.70	
		Dispositions	-4,705,000.00		5,860,286.60
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	385,000.00	-500,099.60	
		Dispositions	-395,000.00		518,777.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,550,000.00	-2,070,013.30	
		Dispositions	-1,744,000.00		2,301,529.59
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	1,661,000.00	-2,301,444.92	
		Dispositions	-1,951,000.00		968,896.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047	Acquisitions	920,000.00	-1,319,470.55	
		Dispositions	-1,245,000.00		1,822,501.20
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				

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SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	560,000.00	-695,336.00	
		Dispositions	-2,071,000.00		2,524,533.23
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	5,395,000.00	-7,065,615.45	
		Dispositions	-6,380,000.00		8,415,144.80
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,152,000.00	-2,944,394.82	
		Dispositions	-4,622,000.00		6,294,063.15
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	37,547.00	-2,161,247.00	
		Dispositions	-178,015.00		10,488,180.58
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	4,330,000.00	-4,411,089.50	
		Dispositions	-205,000.00		208,273.85
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Acquisitions	9,470,000.00	-9,410,379.30	
		Dispositions	-1,000,000.00		1,025,020.00
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	Acquisitions	705,000.00	-813,083.55	
		Dispositions	-3,205,000.00		3,843,784.85
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,175,000.00	-1,175,613.45	
		Dispositions	-685,000.00		678,170.55
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	21,360.00	-4,942,465.10	
		Dispositions	-3,000.00		845,500.27
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	1,025,000.00	-1,102,036.15	
		Dispositions	-1,025,000.00		1,142,722.33
C92556V106	VIATRIS INC	Acquisitions	385,000.00	-497,855.05	
		Dispositions	-895,000.00		1,164,793.30
		Dispositions	-6,960.83		119,949.55
		Free Receipt	6,960.83	104,851.25	

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C925652109	VICI PTYS INC COM	Acquisitions	24,600.00	-622,162.69	
		Dispositions	-12,400.00		322,525.39
C928254101	VIRTU FINL INC CLA CLA	Acquisitions	33,519.00	-815,792.51	
		Dispositions	-33,519.00		905,193.53
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	Acquisitions	1,900,000.00	-1,897,245.00	
		Dispositions	-1,900,000.00		1,951,813.00
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	2,565,000.00	-2,577,151.60	
		Dispositions	-420,000.00		455,695.80
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	750,000.00	-913,814.15	
		Dispositions	-413,000.00		500,987.66
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Acquisitions	996,000.00	-1,207,333.02	
		Dispositions	-1,126,000.00		1,412,193.50
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	1,645,000.00	-2,122,941.45	
		Dispositions	-4,580,000.00		5,980,903.07
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	1,380,000.00	-1,303,559.55	
		Dispositions	-145,000.00		136,746.60
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	14,267.00	-318,292.42	
		Dispositions	-14,267.00		266,677.56
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	Acquisitions	200,000.00	-278,124.00	
		Dispositions	-200,000.00		262,580.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	335,000.00	-459,961.70	
		Dispositions	-1,115,000.00		1,493,656.70
C928881101	VONTIER CORP COM USD0.0001 WI				

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C929089100	VOYA FINL INC COM	Acquisitions	5,800.00	-166,442.96	
		Dispositions	-8,480.00		267,903.95
		Free Receipt	2,680.00	71,103.42	
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	Acquisitions	9,794.00	-469,735.49	
		Dispositions	-56,777.00		2,754,134.76
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	945,000.00	-973,381.20	
		Dispositions	-220,000.00		226,740.80
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	6,300.00	-264,854.10	
		Dispositions	-11,700.00		504,483.78
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	265,000.00	-313,171.70	
		Dispositions	-405,000.00		497,254.95
C931142103	WALMART INC COM	Acquisitions	875,000.00	-1,090,509.40	
		Dispositions	-2,885,000.00		3,691,756.35
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050	Acquisitions	24,900.00	-3,206,878.22	
		Dispositions	-25,800.00		3,256,905.28
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	730,000.00	-719,232.50	
		Dispositions	-485,000.00		505,819.25
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	2,260,000.00	-2,237,898.55	
		Dispositions	-220,000.00		223,786.20
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	5,900.00	-691,560.69	
		Dispositions	-9,900.00		1,165,078.82
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	450,000.00	-542,145.30	
		Dispositions	-1,470,000.00		1,785,956.55
		Acquisitions	700,000.00	-833,185.75	

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		Dispositions	-1,255,000.00		1,543,100.00
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,210,000.00	-3,917,297.95	
		Dispositions	-2,435,000.00		3,107,840.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	445,000.00	-579,959.50	
		Dispositions	-1,645,000.00		2,099,738.20
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	655,000.00	-896,161.55	
		Dispositions	-790,000.00		1,096,207.70
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	11,550,000.00	-11,599,515.05	
		Dispositions	-945,000.00		1,002,145.20
C95000U2M4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	Acquisitions	9,363,000.00	-11,270,140.99	
		Dispositions	-2,695,000.00		3,711,317.25
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	Dispositions	-235,000.00		306,625.65
		Free Receipt	235,000.00	249,163.45	
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	56,000.00	-1,473,862.55	
		Dispositions	-56,000.00		1,608,554.19
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-514,560.00	
		Dispositions	-6,000.00		7,355.46
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	615,000.00	-749,751.24	
		Dispositions	-1,445,000.00		1,764,312.90
C950755108	WERNER ENTERPRISES INC COM	Acquisitions	8,974.00	-376,616.66	
		Dispositions	-8,974.00		397,543.44
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	3,946.00	-626,281.29	
		Dispositions	-6,246.00		1,230,717.12

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C959802109	WESTERN UNION CO	Acquisitions	72,963.00	-1,640,392.37	
		Dispositions	-72,963.00		1,626,380.54
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	985,000.00	-926,289.70	
		Dispositions	-2,050,000.00		738,000.00
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	300,000.00	-290,457.00	
		Dispositions	-300,000.00		128,250.00
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	Acquisitions	175,000.00	-157,683.75	
		Dispositions	-400,000.00		382,240.00
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030	Acquisitions	190,000.00	-189,810.00	
		Dispositions	-190,000.00		190,936.70
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050	Acquisitions	870,000.00	-865,145.40	
		Dispositions	-870,000.00		525,467.55
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-335,000.00		360,145.10
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	Acquisitions	985,000.00	-985,000.00	
		Dispositions	-985,000.00		1,012,889.45
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	170,000.00	-189,485.40	
		Dispositions	-1,625,000.00		1,703,006.05
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049	Acquisitions	320,000.00	-345,907.20	
		Dispositions	-1,000,000.00		1,098,884.65
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	1,500.00	-268,673.66	
		Dispositions	-1,500.00		271,792.54
C98389B100	XCEL ENERGY INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,307.00	-74,767.02	
		Dispositions	-1,307.00		79,064.16
C988498101	YUM BRANDS INC COM				
		Acquisitions	1,500.00	-138,561.99	
		Dispositions	-1,500.00		139,705.45
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	37,700.00	-1,001,445.79	
		Dispositions	-37,700.00		1,239,165.40
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	3,260.00	-815,362.13	
		Dispositions	-3,260.00		787,265.95
C98986T108	ZYNGA INC				
		Acquisitions	241,087.00	-1,896,969.95	
		Dispositions	-241,087.00		2,208,140.10

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

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0408V102	#REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	Acquisitions	1,800.00	-277,250.09	
		Free Delivery	-1,800.00		
C054561105	#REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020	Acquisitions	22,600.00	-561,924.09	
		Dispositions	-2,348.00		60,718.72
		Free Delivery	-153,355.00		
C40416M105	#REORG/ HD SUPPLY HLDGS INC CASH MERGER 12-24-2020	Acquisitions	7,010.00	-266,341.16	
		Dispositions	-34,210.00		1,141,935.98
C03748R754	#REORG/APARTMENT INVESTMENT REVERSE SPLIT APARTMENT INVST 2M19AK3 12-01-2020	Acquisitions	6,200.00	-161,395.20	
		Free Delivery	-6,200.00		
C269246401	#REORG/E TRADE STOCK MERGER MORGAN 2589402 02 OCT 2020	Acquisitions	43,300.00	-1,965,895.20	
		Dispositions	-62,900.00		3,040,984.64
CG47791101	#REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020	Acquisitions	2,500.00	-328,891.25	
		Free Delivery	-8,100.00		
CN59465109	#REORG/MYLAN NV STOCK MERGER VIATRIS INC 2M1JA33 11-17-2020	Acquisitions	9,700.00	-153,727.02	
		Dispositions	-29,700.00		451,612.61
C701877102	#REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021	Acquisitions	26,200.00	-467,364.17	
		Dispositions	-26,200.00		146,730.91
C755111507	#REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	Acquisitions	2,100.00	-286,443.61	
		Dispositions	-1,100.00		168,785.72
		Free Delivery	-8,000.00		
C98212B103	#REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021	Acquisitions	22,500.00	-280,734.79	
		Dispositions	-22,500.00		204,515.99
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	2,365,000.00	-2,471,445.30	
		Dispositions	-2,065,000.00		2,579,044.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	57,197.00	-2,430,305.86	
		Dispositions	-39,997.00		1,617,383.49
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	1,210,000.00	-1,205,837.60	
		Dispositions	-1,210,000.00		1,290,670.70
C88579Y101	3M CO COM	Acquisitions	26,554.00	-3,795,881.98	
		Dispositions	-6,854.00		1,113,860.47
C316773100	5TH 3RD BANCORP COM	Acquisitions	42,934.00	-1,182,690.04	
		Dispositions	-42,934.00		782,661.20
C002824100	ABBOTT LAB COM	Acquisitions	28,330.00	-2,969,445.37	
		Dispositions	-5,230.00		544,526.74
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,043,000.00	-2,923,524.33	
		Dispositions	-3,572,000.00		4,854,398.19
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	47,631.00	-4,511,352.84	
		Dispositions	-79,331.00		7,461,255.97
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	859,000.00	-1,013,680.77	
		Dispositions	-1,359,000.00		1,650,504.36
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	104,137.00	-6,644,065.62	
		Dispositions	-69,837.00		5,216,599.07
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	4,908.00	-439,139.97	
		Dispositions	-4,908.00		516,516.56
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	5,800.00	-513,636.48	
		Dispositions	-1,600.00		146,993.48
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	929,000.00	-929,000.00	
		Dispositions	-929,000.00		986,867.41
C00130H105	AES CORP COM				
		Acquisitions	35,972.00	-620,222.95	
		Dispositions	-155,888.00		2,688,162.34
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,607.00	-168,674.79	
		Dispositions	-2,607.00		183,263.15
C001055102	AFLAC INC COM				
		Acquisitions	25,300.00	-938,744.09	
		Dispositions	-5,100.00		221,138.03
C001084102	AGCO CORP COM				
		Acquisitions	5,008.00	-284,938.04	
		Dispositions	-9,508.00		713,496.51
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	980,000.00	-977,803.45	
		Dispositions	-370,000.00		405,331.30
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	1,860,000.00	-1,878,698.40	
		Dispositions	-450,000.00		487,368.80
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	360,000.00	-400,705.20	
		Dispositions	-360,000.00		433,857.60
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	430,000.00	-506,123.20	
		Dispositions	-600,000.00		673,506.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	37,637.00	-3,846,611.91	
		Dispositions	-36,337.00		4,430,308.04
C017175100	ALLEGHANY CORP DEL COM				
		Acquisitions	440.00	-250,470.06	
		Dispositions	-2,378.00		1,158,305.57
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	1,800.00	-87,924.46	
		Dispositions	-13,400.00		477,917.88

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	2,116.00	-88,798.93	
		Dispositions	-2,116.00		98,632.64
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	20,981.00	-749,934.32	
		Dispositions	-53,260.00		1,857,364.16
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	270,000.00	-299,594.70	
		Dispositions	-720,000.00		884,022.10
C020002101	ALLSTATE CORP COM	Acquisitions	46,441.00	-4,501,389.54	
		Dispositions	-52,341.00		5,213,472.20
C02005N100	ALLY FINL INC COM	Acquisitions	14,459.00	-329,811.05	
		Dispositions	-121,838.00		2,958,711.28
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030	Acquisitions	505,000.00	-503,616.30	
		Dispositions	-505,000.00		500,227.75
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,324.00	-1,965,126.56	
		Dispositions	-1,245.00		1,445,645.79
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	8,449.00	-12,556,049.13	
		Dispositions	-6,325.00		9,006,475.23
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,700.00	-455,024.00	
		Dispositions	-76,300.00		2,266,589.29
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	605,000.00	-600,147.90	
		Dispositions	-605,000.00		700,068.65
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	270,000.00	-333,852.30	
		Dispositions	-680,000.00		835,845.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C02209S103	ALTRIA GROUP INC COM	Acquisitions	1,075,000.00	-1,405,602.50	
		Dispositions	-1,624,000.00		2,037,504.91
C02209SBJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030	Acquisitions	148,994.00	-5,749,559.18	
		Dispositions	-114,394.00		4,907,815.16
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050	Acquisitions	235,000.00	-234,269.15	
		Dispositions	-235,000.00		248,286.90
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060	Acquisitions	1,170,000.00	-1,182,158.90	
		Dispositions	-170,000.00		182,743.20
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	Acquisitions	6,090,000.00	-6,061,894.75	
		Dispositions	-770,000.00		809,135.50
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044	Acquisitions	710,000.00	-905,066.50	
		Dispositions	-1,118,000.00		1,459,484.47
C023135106	AMAZON COM INC COM	Acquisitions	390,000.00	-516,929.40	
		Dispositions	-410,000.00		590,438.90
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Acquisitions	6,175.00	-14,505,788.66	
		Dispositions	-3,460.00		9,933,286.50
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	Acquisitions	250,000.00	-305,655.00	
		Dispositions	-270,000.00		337,284.00
CG02602103	AMDOCS ORD GBP0.01	Acquisitions	5,280,000.00	-7,050,528.20	
		Dispositions	-6,838,000.00		9,269,606.78
C025537101	AMER ELEC PWR CO INC COM	Acquisitions	20,753.00	-1,267,578.23	
		Dispositions	-34,946.00		2,272,827.83
		Acquisitions	2,146.00	-182,225.23	
		Dispositions	-2,146.00		180,345.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	350,000.00	-369,250.00	
		Dispositions	-1,020,000.00		1,280,849.10
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	430,000.00	-532,499.10	
		Dispositions	-480,000.00		585,960.00
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	415,000.00	-464,106.95	
		Dispositions	-415,000.00		480,092.75
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	355,000.00	-430,110.90	
		Dispositions	-415,000.00		481,416.60
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	950,000.00	-957,210.50	
		Dispositions	-950,000.00		939,234.80
C03027X100	AMERICAN TOWER CORP	Acquisitions	8,000.00	-1,735,442.64	
		Dispositions	-8,000.00		1,967,606.50
C03076C106	AMERIPRISE FINL INC COM	Acquisitions	2,516.00	-392,686.73	
		Dispositions	-17,016.00		2,526,230.06
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	7,803.00	-686,229.73	
		Dispositions	-7,803.00		764,925.55
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	130,000.00	-147,162.60	
		Dispositions	-370,000.00		477,836.50
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	815,000.00	-810,876.10	
		Dispositions	-815,000.00		1,008,079.80
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,795,000.00	-4,414,569.45	
		Dispositions	-145,000.00		185,415.85
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030	Acquisitions	410,000.00	-519,703.70	
		Dispositions	-410,000.00		521,327.30
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	Acquisitions	670,000.00	-667,052.00	
		Dispositions	-670,000.00		720,330.40
SBM9D0T2	AMGEN INC 2.3% DUE 02-25-2031	Acquisitions	1,340,000.00	-1,481,114.25	
		Dispositions	-1,060,000.00		1,136,383.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	665,000.00	-662,619.30	
		Dispositions	-665,000.00		700,371.35
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	3,983,000.00	-4,017,570.28	
		Dispositions	-2,983,000.00		3,114,694.85
SBD5CM4	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	88,000.00	-107,792.96	
		Dispositions	-875,000.00		1,018,896.15
SBD5VZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,152,000.00	-1,497,382.40	
		Dispositions	-630,000.00		750,084.30
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	980,000.00	-1,247,538.60	
		Dispositions	-1,860,000.00		2,354,898.80
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039	Acquisitions	435,000.00	-597,859.65	
		Dispositions	-435,000.00		620,205.60
C031162100	AMGEN INC COM	Acquisitions	230,000.00	-320,268.10	
		Dispositions	-230,000.00		49,645.50
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	10,312.00	-2,309,757.74	
		Dispositions	-16,392.00		3,859,412.28
		Acquisitions	4,430,000.00	-4,545,437.55	
		Dispositions	-790,000.00		817,695.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654105	ANALOG DEVICES INC COM	Acquisitions	10,400.00	-1,236,457.41	
		Dispositions	-10,400.00		1,294,949.89
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	930,000.00	-1,111,331.40	
		Dispositions	-910,000.00		1,118,653.20
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	2,005,000.00	-2,775,153.25	
		Dispositions	-970,000.00		1,292,299.65
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,350,000.00	-1,743,674.25	
		Dispositions	-515,000.00		676,641.80
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	930,000.00	-1,048,072.80	
		Dispositions	-1,820,000.00		2,134,324.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,249,000.00	-1,425,542.54	
		Dispositions	-1,450,000.00		1,721,342.55
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	300,000.00	-352,404.00	
		Dispositions	-8,725,000.00		10,767,945.75
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,775,000.00	-4,516,748.70	
		Dispositions	-1,605,000.00		1,734,466.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,328,000.00	-4,085,325.44	
		Dispositions	-7,565,000.00		9,260,272.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	375,000.00	-446,377.50	
		Dispositions	-375,000.00		444,888.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	5,749,000.00	-6,414,235.73	
		Dispositions	-945,000.00		1,129,986.15
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,365,000.00	-2,631,220.45	
		Dispositions	-660,000.00		788,272.95
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	1,160,000.00	-1,170,358.80	
		Dispositions	-595,000.00		637,060.55
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	284,000.00	-319,928.28	
		Dispositions	-190,000.00		215,566.40
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	250,000.00	-290,167.50	
		Dispositions	-210,000.00		244,843.20
C036752103	ANTHEM INC COM				
		Acquisitions	5,930.00	-1,606,709.26	
		Dispositions	-6,310.00		1,909,129.73
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	435,000.00	-506,702.70	
		Dispositions	-870,000.00		1,054,558.95
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Acquisitions	3,185,000.00	-3,185,591.40	
		Dispositions	-485,000.00		509,395.50
CG0403H108	AON PLC				
		Dispositions	-1,800.00		319,674.40
		Free Receipt	1,800.00	277,250.09	
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	540,000.00	-538,765.70	
		Dispositions	-1,350,000.00		1,114,086.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	315,000.00	-321,158.25	
		Dispositions	-1,850,000.00		1,590,314.65
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	260,000.00	-280,584.20	
		Dispositions	-260,000.00		182,117.00
C03748R747	APARTMENT COM USD0.01 CLA(POST RE)				
		Acquisitions	98,000.00	-496,866.54	
		Dispositions	-103,007.23		516,935.95

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,007.23	161,395.20	
C03750L109	APARTMENT INCOME REIT CORP COM	Dispositions	-5,007.00		191,847.16
		Free Receipt	5,007.00	78,168.46	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	575,000.00	-573,357.75	
		Dispositions	-575,000.00		687,225.70
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	Acquisitions	200,000.00	-237,906.00	
		Dispositions	-134,000.00		156,785.36
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG	Acquisitions	1,565,000.00	-1,549,687.45	
		Dispositions	-270,000.00		272,216.70
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	7,635,000.00	-7,937,588.65	
		Dispositions	-735,000.00		723,306.15
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	964,000.00	-1,142,844.76	
		Dispositions	-2,045,000.00		2,459,894.55
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	500,000.00	-635,570.00	
		Dispositions	-2,315,000.00		2,654,918.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	2,720,000.00	-3,784,633.80	
		Dispositions	-1,120,000.00		1,507,439.95
C037833100	APPLE INC COM STK	Acquisitions	19,380.00	-4,733,244.04	
		Dispositions	-6,490.00		1,696,260.45
		Free Receipt	120,780.00		
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	900,000.00	-1,007,089.80	
		Dispositions	-467,000.00		518,558.17
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Acquisitions	2,310,000.00	-2,303,624.40	
		Dispositions	-325,000.00		321,028.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	1,000,000.00	-995,330.00	
		Dispositions	-150,000.00		158,656.50
C038222105	APPLIED MATERIALS INC COM	Acquisitions	33,689.00	-2,031,653.64	
		Dispositions	-68,889.00		3,991,373.78
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	Acquisitions	1,255,000.00	-1,255,000.00	
		Dispositions	-1,255,000.00		1,444,199.00
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	22,548.00	-722,015.99	
		Dispositions	-49,362.00		1,468,707.08
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	Acquisitions	400,000.00	-487,749.00	
		Dispositions	-400,000.00		527,012.00
C03966BAB7	ARCONIC ROLLED PRODUCTS CORPORATION TERM LOAN B 03-25-2027	Acquisitions	500,000.00	-497,500.00	
		Dispositions	-500,000.00		500,000.00
C042735100	ARROW ELECTR INC COM	Acquisitions	10,095.00	-669,105.93	
		Dispositions	-10,095.00		810,629.95
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	5,630.00	-131,433.15	
		Dispositions	-23,068.00		536,827.50
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	Acquisitions	230,000.00	-282,642.40	
		Dispositions	-335,000.00		406,311.45
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	1,755,000.00	-2,486,241.95	
		Dispositions	-130,000.00		206,347.70
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	6,500,000.00	-6,528,013.85	
		Dispositions	-3,695,000.00		3,762,186.80
SBMHWTS3	AT&T INC 2.75% DUE 06-01-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,302,926.35	
		Dispositions	-1,205,000.00		1,280,523.60
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061				
		Acquisitions	5,005,000.00	-4,992,134.70	
		Dispositions	-470,000.00		462,820.80
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	7,270,000.00	-7,299,273.35	
		Dispositions	-2,985,000.00		3,097,750.55
SBMHVv76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	3,910,000.00	-3,908,690.50	
		Dispositions	-1,180,000.00		1,242,717.80
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	180,000.00	-198,705.60	
		Dispositions	-420,000.00		451,848.60
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				
		Acquisitions	1,530,000.00	-1,728,580.30	
		Dispositions	-2,816,000.00		1,274,195.38
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048				
		Acquisitions	2,620,000.00	-3,063,278.70	
		Dispositions	-1,892,000.00		2,100,825.22
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	590,000.00	-669,868.30	
		Dispositions	-1,790,000.00		2,030,392.10
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049				
		Acquisitions	1,410,000.00	-1,623,961.05	
		Dispositions	-3,894,000.00		1,768,536.85
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	665,000.00	-787,869.40	
		Dispositions	-9,286,000.00		2,863,911.00
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039				
		Acquisitions	1,510,000.00	-1,784,034.95	
		Dispositions	-3,335,000.00		2,163,834.90
SBJ11ML9	AT&T INC 5.375% 10-15-2041				
		Acquisitions	490,000.00	-596,127.40	
		Dispositions	-490,000.00		37,720.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	295,000.00	-375,077.75	
		Dispositions	-4,845,000.00		4,243,749.97
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	225,000.00	-289,867.50	
		Dispositions	-225,000.00		18,699.75
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	735,000.00	-963,298.35	
		Dispositions	-985,000.00		1,381,155.20
C00206R102	AT&T INC COM	Acquisitions	84,911.00	-3,068,696.30	
		Dispositions	-166,407.00		5,338,695.47
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	300,000.00	-343,587.00	
		Dispositions	-40,000.00		45,316.40
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043	Acquisitions	4,305,000.00	-4,245,851.85	
		Dispositions	-330,000.00		328,567.80
SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	Acquisitions	290,000.00	-341,408.30	
		Dispositions	-290,000.00		364,469.10
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	630,000.00	-830,264.40	
		Dispositions	-1,175,000.00		1,486,767.62
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046	Acquisitions	430,000.00	-533,221.50	
		Dispositions	-11,584,000.00		874,707.84
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	31,935.00	-1,341,632.75	
		Dispositions	-86,335.00		2,532,853.37
C052769106	AUTODESK INC COM	Acquisitions	4,900.00	-919,326.33	
		Dispositions	-4,900.00		1,300,109.39
C053015103	AUTOMATIC DATA PROCESSING INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,100.00	-5,740,381.17	
		Dispositions	-11,800.00		1,720,634.82
C05329W102	AUTONATION INC COM				
		Acquisitions	2,905.00	-128,564.37	
		Dispositions	-12,172.00		684,095.08
C053332102	AUTOZONE INC COM				
		Acquisitions	341.00	-397,592.11	
		Dispositions	-935.00		998,905.01
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047				
		Acquisitions	185,000.00	-202,898.75	
		Dispositions	-475,000.00		569,881.25
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030				
		Acquisitions	1,560,000.00	-1,610,173.50	
		Dispositions	-625,000.00		660,718.75
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	1,300.00	-156,062.62	
		Dispositions	-1,300.00		155,056.80
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,521.00	-432,317.17	
		Dispositions	-16,121.00		778,562.40
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Acquisitions	1,445,000.00	-1,445,000.00	
		Dispositions	-1,445,000.00		1,493,712.25
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	355,000.00	-350,562.50	
		Dispositions	-3,465,000.00		3,633,518.10
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	805,000.00	-881,112.00	
		Dispositions	-985,000.00		1,028,312.85
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,615,000.00	-1,803,049.10	
		Dispositions	-1,116,000.00		1,198,481.22
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Acquisitions	1,430,000.00	-1,463,364.80	
		Dispositions	-1,430,000.00		1,716,837.35

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	1,110,000.00	-1,161,285.40	
		Dispositions	-756,000.00		898,211.63
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	955,000.00	-970,610.70	
		Dispositions	-265,000.00		264,403.75
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	1,755,000.00	-1,755,000.00	
		Dispositions	-165,000.00		168,336.30
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	270,000.00	-297,395.30	
		Dispositions	-1,050,000.00		1,044,918.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	5,210,000.00	-5,216,541.70	
		Dispositions	-640,000.00		666,662.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Acquisitions	12,640,000.00	-14,125,580.85	
		Dispositions	-2,700,000.00		3,365,819.35
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG	Acquisitions	920,000.00	-1,090,130.10	
		Dispositions	-3,245,000.00		3,838,656.68
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Acquisitions	1,275,000.00	-1,633,485.50	
		Dispositions	-3,975,000.00		5,007,704.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	835,000.00	-1,129,135.50	
		Dispositions	-888,000.00		1,207,016.27
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	210,000.00	-276,040.80	
		Dispositions	-240,000.00		346,154.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	235,000.00	-298,374.80	
		Dispositions	-435,000.00		557,180.40
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,135,000.00	-2,135,000.00	
		Dispositions	-2,135,000.00		2,125,024.00
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	210,000.00	-255,028.20	
		Dispositions	-1,900,000.00		2,241,845.20
SBMWZQF3	BANK AMER CORP FLTG RT 1.898% DUE 07-23-2031				
		Acquisitions	2,680,000.00	-2,683,217.75	
		Dispositions	-1,155,000.00		1,179,216.15
C06051GJB6	BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031				
		Acquisitions	7,410,000.00	-7,410,000.00	
		Dispositions	-7,410,000.00		7,800,874.60
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	173,847.00	-6,549,276.71	
		Dispositions	-108,473.00		4,186,884.26
C060505104	BANK OF AMERICA CORP				
		Acquisitions	10,945.00	-265,254.19	
		Dispositions	-10,945.00		265,868.74
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	13,760,000.00	-14,113,131.10	
		Dispositions	-315,000.00		328,683.60
SBMT6SN1	BARCLAYS PLC 3.564% DUE 09-23-2035				
		Acquisitions	2,950,000.00	-2,949,078.40	
		Dispositions	-2,720,000.00		2,819,160.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	1,570,000.00	-2,034,796.70	
		Dispositions	-865,000.00		1,085,794.90
SBL57W95	BARCLAYS PLC FIXED 2.645% DUE 06-24-2031				
		Acquisitions	870,000.00	-864,397.20	
		Dispositions	-870,000.00		898,762.20
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,200.00	-275,384.92	
		Dispositions	-3,200.00		275,516.46
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-990,000.00		1,235,044.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	1,855,000.00	-2,355,574.20	
		Dispositions	-1,425,000.00		1,804,860.60
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	957,000.00	-1,189,093.38	
		Dispositions	-1,620,000.00		2,099,185.05
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	2,440,000.00	-2,498,398.60	
		Dispositions	-290,000.00		340,346.90
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030	Acquisitions	470,000.00	-469,530.00	
		Dispositions	-470,000.00		450,678.30
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	780,000.00	-995,889.20	
		Dispositions	-260,000.00		338,304.20
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	780,000.00	-984,473.10	
		Dispositions	-1,775,000.00		2,146,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B	Acquisitions	23,694.00	-4,465,726.01	
		Dispositions	-24,745.00		4,571,731.09
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01	Acquisitions	10,509.00	-513,496.58	
		Dispositions	-25,809.00		935,444.44
C086516101	BEST BUY INC COM STK	Acquisitions	33,484.00	-2,616,101.48	
		Dispositions	-28,484.00		2,657,493.41
C090572207	BIO RAD LABS INC CL A	Acquisitions	279.00	-139,419.33	
		Dispositions	-279.00		147,052.79
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	12,767.00	-3,784,489.23	
		Dispositions	-22,357.00		6,299,074.85
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,806,645.60	
		Dispositions	-690,000.00		693,139.20
SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036				
		Acquisitions	640,000.00	-893,299.20	
		Dispositions	-640,000.00		952,759.30
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	245,000.00	-278,266.10	
		Dispositions	-1,135,000.00		1,327,227.55
SBL1J5Y1	BLACKROCK INC 2.4% DUE 04-30-2030				
		Acquisitions	965,000.00	-964,228.00	
		Dispositions	-965,000.00		1,011,841.10
C093671105	BLOCK H & R INC COM				
		Acquisitions	15,041.00	-259,790.50	
		Dispositions	-15,041.00		216,604.15
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	905,000.00	-902,341.90	
		Dispositions	-1,820,000.00		1,836,401.95
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	7,080,000.00	-7,917,620.80	
		Dispositions	-2,675,000.00		3,215,078.55
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	495,000.00	-468,359.10	
		Dispositions	-3,030,000.00		2,914,044.10
SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030				
		Acquisitions	2,590,000.00	-2,948,385.30	
		Dispositions	-1,300,000.00		1,562,561.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	2,665,000.00	-2,746,721.50	
		Dispositions	-480,000.00		573,537.60
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	11,690,000.00	-12,719,870.15	
		Dispositions	-6,040,000.00		7,516,647.20
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,374.00	-2,170,220.38	
		Dispositions	-2,126.00		3,757,635.28

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C099724106	BORG WARNER INC COM	Acquisitions	4,500.00	-156,623.09	
		Dispositions	-15,900.00		548,559.00
SBLB65N1	BP CAP MKTS AMER 1.749% DUE 08-10-2030	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		754,312.95
SBHNZLH4	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Acquisitions	24,000.00	-25,244.40	
		Dispositions	-1,009,000.00		1,057,563.17
SBH4K3S3	BP CAP MKTS AMER INC 3.119% 05-04-2026	Acquisitions	224,000.00	-237,646.08	
		Dispositions	-224,000.00		237,471.36
SBJ68679	BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026	Acquisitions	14,000.00	-15,039.50	
		Dispositions	-14,000.00		15,068.34
C10922N103	BRIGHTHOUSE FINL INC COM	Acquisitions	51,470.00	-1,733,653.90	
		Dispositions	-53,621.00		1,614,685.27
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-370,970.25	
		Dispositions	-560,000.00		751,189.60
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	160,797.00	-9,939,456.05	
		Dispositions	-97,597.00		5,761,259.25
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	28,840.00	-352,972.38	
		Dispositions	-28,840.00		353,570.58
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	197,000.00	-226,055.53	
		Dispositions	-500,000.00		594,075.00
C11135F101	BROADCOM INC COM	Acquisitions	9,580.00	-3,316,739.96	
		Dispositions	-11,170.00		2,981,969.22
C117043109	BRUNSWICK CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,489.00	-918,777.38	
		Dispositions	-15,489.00		953,868.97
C101121101	BSTN PPTYS INC				
		Acquisitions	27,631.00	-2,361,784.63	
		Dispositions	-27,631.00		2,363,714.50
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049				
		Acquisitions	125,000.00	-142,497.50	
		Dispositions	-330,000.00		434,692.50
C12008R107	BUILDERS FIRSTSOURCE INC COM STK				
		Acquisitions	5,826.00	-177,426.13	
		Dispositions	-5,826.00		187,272.63
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045				
		Acquisitions	540,000.00	-683,089.20	
		Dispositions	-720,000.00		873,023.40
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051				
		Acquisitions	1,990,000.00	-1,999,428.20	
		Dispositions	-490,000.00		491,935.50
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048				
		Acquisitions	560,000.00	-666,022.40	
		Dispositions	-998,000.00		1,257,381.50
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .08% FROM 04-24-2020 TO 04-27-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-22-2020 TO 12-23-2020				
		Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-10-2020 TO 12-11-2020				
		Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-14-2020 TO 12-15-2020				
		Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-24-2020 TO 12-28-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .1% FROM 03-18-2020 TO 03-19-2020	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-12-2020 TO 11-13-2020	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-11-2020 TO 12-14-2020	Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-15-2020 TO 12-16-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-16-2020 TO 12-17-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-17-2020 TO 12-18-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-18-2020 TO 12-21-2020	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-21-2020 TO 12-22-2020	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-03-2020 TO 11-04-2020	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-10-2020 TO 11-12-2020	Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-04-2020 TO 09-08-2020	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2020 TO 11-10-2020				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-16-2020 TO 11-17-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-04-2020 TO 11-05-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-05-2020 TO 11-06-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-06-2020 TO 11-09-2020				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 12-23-2020 TO 12-24-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-28-2020 TO 12-29-2020				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-30-2020 TO 12-31-2020				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 08-03-2020 TO 08-04-2020				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-29-2020 TO 12-30-2020				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	145,024.00	-2,800,951.14	
		Dispositions	-145,024.00		2,676,221.19
S9K5HHPU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K57Q9U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6832U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1XT1U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,992.00
S9K1TN8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65W7U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,745.00
S9K5KZZU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6AQMU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,200.00
S9K67NWU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74PSU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23LUU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K64LMU	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CPYU	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020				

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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		2,283.75
S9K5TX3U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,600.00
S9K6X09U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AVSU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYNU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D72U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GK7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6PLMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6KZZU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00
S9K7778U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K26T3U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K25DLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,910.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K2ABTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NLFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,412.50
S9K29RFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9K1LQ2U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,080.00
S9K1QXUU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9K5ES9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5479U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6WGMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K6HL5U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PBLU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,025.00
S9K1VK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1TBGU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,552.00
S9K1SEWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,938.00
S9K62LJU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VGLU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX1U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6QS6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DZ8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DLBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00
S9K7UUTU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28TQU	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6AVBU	CALL SWO_CD X BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,750.00
S9K2AV4U	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,198.00
S9K2LKJU	CALL SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,438.00
S9K2KETU	CALL SWO_CD X BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9K2LQGU	CALL SWO_CD X BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,110.00
S9K4XMZU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,730.00
S9K5368U	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,250.00
S9K51NFU	CALL SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,900.00
S9K5DF4U	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,965.00
S9K5GRRU	CALL SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,160.00
S9K5JAUU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,914.00
S9K5NBMU	CALL SWO_CD X BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				

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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		5,096.00
S9K5PCEU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,669.00
S9K6JA6U	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9K5VLZU	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,841.00
S9K6395U	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,305.00
S9K4VLQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,786.76
S9K4WEQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,305.65
S9K5DB8U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,411.70
S9K5EL5U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,011.94
S9K6PYLU	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9C0				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,415.68
S9K6HK9U	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175429F7				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,661.98
S9K62KEU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,459.07

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S9K64LPU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,574.92
S9K5HRLU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31752W9B2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,941.47
S9K5BLNU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31754AS43	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,133.54
S9K5WP3U	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175879A3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,346.52
S9K63LBU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175889Q6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,666.07
S9K23JZU	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,700.00
S9K2KGHU	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,184.00
S9K4VAXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		5,018.00
S9K53HXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9K4U15U	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,860.00
S9K5WW4U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9K5WX8U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				

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		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,697.50
S9K62WHU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9K5HGRU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,816.00
S9K5LA7U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,220.00
S9K63MZU	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,930.00
S9K4VWXU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529E9				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,045.23
S9K4XTFU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,238.99
S9K6MHPU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,738.79
S9K6MHSU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,821.59
S9K6MS6U	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,688.47
S9K6CXXU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 317558AS3				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,770.24
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175DA464				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,445.45

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S9K65G3U	CALL SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175749T0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,488.50
S9K5JAMU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,312.80
S9K5NCPU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,102.58
S9K5F16U	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175539V9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,660.18
S9K5TLUU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175879H8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,533.67
S9K6KB8U	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,885.00
S9K59SQU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 317554FA6	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,739.86
S9K53JFU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175575A0	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,317.49
S9K22XYU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,246.00
S9K22FJU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		2,560.00
S9K26EFU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,180.00
S9K25BHU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632				

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		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,468.00
S9K4VSQU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9K59UCU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,536.00
S9K5CHGU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,510.00
S9K5QAJU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,900.00
S9K5VHNU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,754.00
S9K6SBMU	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		5,250.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CKFU	CALL SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175129E3				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,762.55
S9K6D91U	CALL SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175469A9				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,949.39
S9K62LDU	CALL SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175429G5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,518.67
S9K5AULU	CALL SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175779H9				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,642.68

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S9K24QJU	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,500.00
S9K2LRUU	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,760.00
S9K66S7U	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,955.00
S9K68FJU	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		4,550.00
S9K6AA1U	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,000.00
S9K6P23U	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9D8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		7,398.09
S9K6BUUU	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 317554AD5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,428.35
S9K5347U	CALL SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175AB9A1	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,289.46
S9K5VGQU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 31754F8A0	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,364.80
S9K5JANU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175549G0	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,286.62
S9K52SWU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175589V8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		8,881.09
S9K2AABU	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560				

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		Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		3,800.00
S9K2ME0U	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,615.00
S9K2KJNU	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,806.00
S9K57N4U	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K6MHTU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,223.75
S9K5SXVU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,045.00
S9K5W86U	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,950.00
S9K69ZSU	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		950.00
S9K65X4U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		4,255.00
S9K6CWWU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,400.00
S9K6EALU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,670.00
S9K6PZBU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,320.00

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S9K7149U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,380.00
S9K6Q15U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,050.00
S9K4TC2U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,242.11
S9K4UR6U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,769.75
S9K6Q11U	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		6,679.16
S9K79WBU	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,119.35
S9K63GVU	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,751.04
S9K6412U	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,401.76
S9K61WJU	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175259H8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,223.84
S9K5KF1U	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 31754FDA4	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,343.50
S9K29MEU	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		4,664.00
S9K26Q1U	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715				

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		Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		3,820.00
S9K2LWHU	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,580.00
S9K64T3U	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,762.50
S9K6VBAU	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,249.00
C133131102	CAMDEN PPTY TR SH BEN INT	Acquisitions	8,200.00	-867,754.88	
		Dispositions	-17,200.00		1,563,247.29
SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG	Acquisitions	1,750,000.00	-1,764,657.10	
		Dispositions	-995,000.00		1,030,877.40
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048	Acquisitions	265,000.00	-343,100.80	
		Dispositions	-310,000.00		417,433.60
C134429109	CAMPBELL SOUP CO COM	Acquisitions	6,057.00	-294,645.45	
		Dispositions	-6,057.00		292,504.96
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Acquisitions	910,000.00	-1,129,376.65	
		Dispositions	-96,000.00		112,704.84
SBLK24D3	CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030	Acquisitions	425,000.00	-424,158.50	
		Dispositions	-425,000.00		422,938.75
C14040H105	CAPITAL ONE FINL CORP COM	Acquisitions	5,919.00	-358,943.94	
		Dispositions	-12,386.00		682,115.90
C14149Y108	CARDINAL HLTH INC	Acquisitions	78,413.00	-3,918,937.30	
		Dispositions	-69,883.00		3,553,515.39

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C142339100	CARLISLE COMPANIES INC COM	Acquisitions	3,615.00	-441,501.56	
		Dispositions	-11,780.00		1,649,152.19
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040	Acquisitions	5,880,000.00	-5,846,113.00	
		Dispositions	-1,205,000.00		1,018,068.65
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Acquisitions	7,952.00	-238,150.81	
		Dispositions	-7,952.00		232,988.44
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	Acquisitions	3,575,000.00	-3,617,867.75	
		Dispositions	-530,000.00		622,486.95
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	21,500.00	-1,890,326.68	
		Dispositions	-16,300.00		1,509,957.88
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	13,100.00	-823,685.71	
		Dispositions	-57,219.00		2,668,801.72
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	270,000.00	-299,498.10	
		Dispositions	-355,000.00		399,609.30
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	10,348,000.00	-10,348,000.00	
		Dispositions	-9,030,000.00		9,030,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	721,000.00	-721,000.00	
		Dispositions	-281,000.00		281,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,058,000.00	-3,058,000.00	
		Dispositions	-2,886,000.00		2,886,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	518,000.00	-518,000.00	
		Dispositions	-149,000.00		149,000.00
S9D79JUU	CCP RECEIVABLE FROM CSFB NEW YORK				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	287,000.00	-287,000.00	
		Dispositions	-287,000.00		287,000.00
C12508E101	CDK GLOBAL INC COM				
		Acquisitions	2,311.00	-107,064.95	
		Dispositions	-2,311.00		103,674.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	220,000.00	-268,285.60	
		Dispositions	-1,675,000.00		1,493,771.74
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	4,300.00	-298,071.66	
		Dispositions	-4,300.00		506,695.04
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	210,000.00	-245,595.00	
		Dispositions	-2,773,000.00		2,079,643.00
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	240,000.00	-303,247.20	
		Dispositions	-630,000.00		352,800.00
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	95,000.00	-94,809.05	
		Dispositions	-90,000.00		99,808.70
C156700106	CENTURYLINK INC COM				
		Acquisitions	68,800.00	-909,059.25	
		Dispositions	-162,100.00		1,596,698.71
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	4,100.00	-149,650.08	
		Dispositions	-4,100.00		156,024.98
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	705,000.00	-814,044.20	
		Dispositions	-2,780,000.00		3,023,136.75
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	820,000.00	-944,886.00	
		Dispositions	-2,335,000.00		2,713,264.55
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	305,000.00	-399,937.35	
		Dispositions	-640,000.00		884,252.05

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,585,000.00	-2,110,484.10	
		Dispositions	-805,000.00		1,099,526.20
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	165,000.00	-235,461.60	
		Dispositions	-185,000.00		272,046.30
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,805,000.00	-3,260,272.20	
		Dispositions	-1,472,000.00		1,750,078.73
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG	Acquisitions	1,540,000.00	-1,565,273.65	
		Dispositions	-1,540,000.00		1,599,094.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	3,630,000.00	-3,953,357.95	
		Dispositions	-7,020,000.00		7,267,441.80
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	2,045,000.00	-2,482,769.75	
		Dispositions	-3,215,000.00		3,919,731.35
C163851108	CHEMOURS CO COM	Acquisitions	6,185.00	-99,426.59	
		Dispositions	-6,185.00		132,801.20
C166764100	CHEVRON CORP COM	Acquisitions	43,100.00	-3,834,401.23	
		Dispositions	-60,138.00		5,265,115.75
SBLB4P80	CHEVRON CORP NEW 2.978% DUE 05-11-2040	Acquisitions	520,000.00	-547,853.65	
		Dispositions	-245,000.00		279,111.35
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	2,370,000.00	-2,400,851.70	
		Dispositions	-1,345,000.00		1,481,442.90
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	970.00	-834,479.50	
		Dispositions	-970.00		649,836.23
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-697,529.40	
		Dispositions	-290,000.00		410,553.00
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO				
		Acquisitions	230,000.00	-288,295.50	
		Dispositions	-190,000.00		241,830.10
C125523100	CIGNA CORP NEW COM				
		Acquisitions	10,557.00	-2,049,741.99	
		Dispositions	-10,557.00		2,059,991.20
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028				
		Acquisitions	2,455,000.00	-2,798,787.10	
		Dispositions	-2,455,000.00		2,759,963.90
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	725,000.00	-915,107.10	
		Dispositions	-625,000.00		816,241.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,900,000.00	-2,401,522.50	
		Dispositions	-1,065,000.00		1,383,118.80
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	2,255,000.00	-2,305,969.65	
		Dispositions	-1,465,000.00		1,566,237.90
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	1,015,000.00	-1,511,643.85	
		Dispositions	-1,670,000.00		2,554,271.10
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	67,844.00	-2,806,306.47	
		Dispositions	-45,144.00		2,055,432.67
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	1,640,000.00	-1,655,565.75	
		Dispositions	-1,640,000.00		1,689,783.75
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031				
		Acquisitions	3,251,000.00	-3,251,000.00	
		Dispositions	-3,251,000.00		3,744,545.78
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,010,000.00	-1,204,277.35	
		Dispositions	-4,400,000.00		5,756,711.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	4,405,000.00	-6,062,308.05	
		Dispositions	-480,000.00		692,832.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	400,000.00	-608,956.00	
		Dispositions	-400,000.00		649,108.00
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	124,390.00	-5,986,225.62	
		Dispositions	-224,217.00		13,072,900.74
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	3,450,000.00	-3,520,136.50	
		Dispositions	-725,000.00		786,639.50
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	930,000.00	-1,068,525.85	
		Dispositions	-280,000.00		325,886.40
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	Acquisitions	735,000.00	-812,807.10	
		Dispositions	-1,520,000.00		1,499,805.00
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	13,529.00	-337,381.06	
		Dispositions	-128,323.00		3,769,558.78
C177376100	CITRIX SYS INC COM	Acquisitions	35,715.00	-5,005,795.99	
		Dispositions	-30,815.00		4,265,939.40
C125896100	CMS ENERGY CORP COM	Acquisitions	2,477.00	-144,817.61	
		Dispositions	-2,477.00		144,649.94
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	2,500,000.00	-2,498,400.00	
		Dispositions	-1,200,000.00		1,207,078.80
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060	Acquisitions	1,095,000.00	-1,094,189.70	
		Dispositions	-1,095,000.00		1,131,270.80
SBL63CG9	COCA COLA CO 3.45% DUE 03-25-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-523,241.25	
		Dispositions	-525,000.00		607,362.00
C191216100	COCA COLA CO COM				
		Acquisitions	108,093.00	-5,506,351.07	
		Dispositions	-54,693.00		2,553,532.79
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	2,320,000.00	-2,313,782.80	
		Dispositions	-1,020,000.00		1,063,646.55
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	135,000.00	-168,781.95	
		Dispositions	-135,000.00		184,563.90
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	12,776.00	-866,684.19	
		Dispositions	-15,842.00		1,137,322.17
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	2,170,000.00	-2,896,107.50	
		Dispositions	-5,135,000.00		6,960,906.30
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031				
		Acquisitions	1,900,000.00	-1,893,597.00	
		Dispositions	-1,900,000.00		1,890,739.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	6,905,000.00	-7,000,316.70	
		Dispositions	-585,000.00		581,665.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	560,000.00	-562,583.70	
		Dispositions	-560,000.00		579,045.60
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040				
		Acquisitions	5,975,000.00	-6,767,225.15	
		Dispositions	-1,150,000.00		1,402,269.75
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	1,385,000.00	-1,726,653.30	
		Dispositions	-1,520,000.00		1,846,733.20
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	755,000.00	-933,655.45	
		Dispositions	-755,000.00		965,756.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	1,010,000.00	-1,269,570.00	
		Dispositions	-1,010,000.00		1,265,033.25
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	2,275,000.00	-2,869,742.95	
		Dispositions	-1,370,000.00		1,770,684.00
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	415,000.00	-540,180.60	
		Dispositions	-415,000.00		565,740.45
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	610,000.00	-834,506.70	
		Dispositions	-3,615,000.00		5,195,406.30
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038	Acquisitions	220,000.00	-346,869.60	
		Dispositions	-795,000.00		1,225,734.90
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Acquisitions	2,622,000.00	-2,662,034.76	
		Dispositions	-2,622,000.00		2,925,005.20
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	2,370,000.00	-2,842,458.80	
		Dispositions	-1,375,000.00		1,555,384.60
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	335,000.00	-408,247.75	
		Dispositions	-2,360,000.00		2,887,846.95
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	195,000.00	-294,785.40	
		Dispositions	-485,000.00		771,668.95
C200340107	COMERICA INC COM	Acquisitions	50,856.00	-2,302,175.48	
		Dispositions	-54,991.00		2,759,809.25
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	320,000.00	-419,030.40	
		Dispositions	-270,000.00		332,567.10
SBMDH120	CONCHO RES INC 4.85% DUE 08-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	562,000.00	-606,319.32	
		Dispositions	-980,000.00		1,181,892.60
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047				
		Acquisitions	217,000.00	-243,460.60	
		Dispositions	-1,060,000.00		865,018.40
SBMGMCT6	CONCHO RES INC FIXED 2.4% DUE 02-15-2031				
		Acquisitions	570,000.00	-568,637.70	
		Dispositions	-570,000.00		569,737.80
C20826FAC0	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044				
		Acquisitions	350,000.00	-412,177.50	
		Dispositions	-965,000.00		1,156,987.90
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	56,519.00	-2,025,598.38	
		Dispositions	-125,072.00		5,058,207.33
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	550,000.00	-815,684.25	
		Dispositions	-485,000.00		685,219.35
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046				
		Acquisitions	415,000.00	-486,313.60	
		Dispositions	-285,000.00		329,383.05
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				
		Acquisitions	545,000.00	-624,744.40	
		Dispositions	-705,000.00		789,891.75
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	425,000.00	-507,199.25	
		Dispositions	-425,000.00		557,791.25
C209115104	CONS EDISON INC COM				
		Acquisitions	818.00	-72,957.83	
		Dispositions	-818.00		64,826.34
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	250,000.00	-229,545.00	
		Dispositions	-250,000.00		301,152.50
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	495,000.00	-645,821.55	
		Dispositions	-495,000.00		631,042.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	Acquisitions	565,000.00	-560,965.90	
		Dispositions	-565,000.00		570,853.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	1,190,000.00	-1,179,873.10	
		Dispositions	-446,000.00		415,234.92
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	350,000.00	-196,000.00	
		Dispositions	-350,000.00		276,500.00
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	1,200,000.00	-1,252,935.70	
		Dispositions	-3,069,000.00		1,860,910.00
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	315,000.00	-434,961.45	
		Dispositions	-315,000.00		454,961.90
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,201,000.00	-1,716,613.99	
		Dispositions	-885,000.00		1,276,073.65
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	300,000.00	-406,257.00	
		Dispositions	-1,715,000.00		2,364,871.67
C21871D103	CORELOGIC INC-W/I COM STK	Acquisitions	10,209.00	-367,985.05	
		Dispositions	-10,209.00		690,233.96
C22002T108	CORP OFFICE PPTYS TR COM	Acquisitions	7,353.00	-167,931.64	
		Dispositions	-53,314.00		1,307,668.79
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	5,075,000.00	-5,061,991.24	
		Dispositions	-805,000.00		831,122.25
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	9,870.00	-3,036,452.34	
		Dispositions	-9,870.00		3,067,373.67
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-998,290.00	
		Dispositions	-1,000,000.00		1,052,030.00
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045				
		Acquisitions	2,065,000.00	-2,735,700.20	
		Dispositions	-2,330,000.00		3,025,302.42
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG				
		Acquisitions	199,000.00	-201,003.08	
		Dispositions	-100,000.00		119,241.00
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	810,000.00	-939,652.45	
		Dispositions	-810,000.00		912,934.30
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	660,000.00	-705,909.60	
		Dispositions	-660,000.00		784,625.20
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	235,000.00	-294,964.95	
		Dispositions	-235,000.00		313,797.85
C126408HN6	CSX CORP 4.75% DUE 11-15-2048				
		Acquisitions	259,000.00	-322,875.27	
		Dispositions	-546,000.00		705,636.60
C231021106	CUMMINS INC				
		Acquisitions	27,142.00	-5,859,832.09	
		Dispositions	-3,142.00		623,363.29
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030				
		Acquisitions	1,960,000.00	-1,944,397.50	
		Dispositions	-1,960,000.00		1,916,502.00
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	2,050,000.00	-1,990,965.30	
		Dispositions	-240,000.00		231,187.20
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028				
		Acquisitions	820,000.00	-907,444.80	
		Dispositions	-1,147,000.00		1,313,075.29
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	3,860,000.00	-4,618,363.25	
		Dispositions	-2,876,000.00		3,523,730.66

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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	6,677,000.00	-8,145,093.58	
		Dispositions	-8,260,000.00		10,129,369.38
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,350,000.00	-1,688,723.18	
		Dispositions	-4,330,000.00		5,741,398.52
C126650100	CVS HEALTH CORP COM	Acquisitions	20,979.00	-1,299,897.77	
		Dispositions	-20,979.00		1,321,618.93
SBMBLBF7	D R HORTON INC 2.6% DUE 10-15-2025	Acquisitions	600,000.00	-599,310.00	
		Dispositions	-600,000.00		619,146.00
C23331A109	D R HORTON INC COM	Acquisitions	27,509.00	-1,614,377.57	
		Dispositions	-38,658.00		1,563,682.16
C235851102	DANAHER CORP COM	Acquisitions	1,441.00	-285,772.83	
		Dispositions	-1,441.00		300,117.63
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	25,610.00	-747,025.51	
		Dispositions	-25,610.00		779,455.49
C23918K108	DAVITA INC COM	Acquisitions	7,999.00	-671,565.36	
		Dispositions	-7,999.00		688,529.75
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	2,905.00	-494,826.73	
		Dispositions	-12,707.00		2,155,858.11
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050	Acquisitions	1,683,000.00	-1,728,751.34	
		Dispositions	-365,000.00		449,826.70
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030	Acquisitions	355,000.00	-354,811.85	
		Dispositions	-355,000.00		354,055.70
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,914.00	-840,239.61	
		Dispositions	-25,914.00		695,985.59
C24736CBM5	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO				
		Acquisitions	700,000.00	-679,000.00	
		Dispositions	-3,500.00		3,500.00
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	2,900.00	-141,042.91	
		Dispositions	-12,300.00		410,457.47
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	104,702.00	-2,367,782.57	
		Dispositions	-145,602.00		1,414,283.36
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,716,000.00	-1,697,966.62	
		Dispositions	-2,150,000.00		1,905,373.85
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	4,000.00	-139,846.27	
		Dispositions	-4,000.00		143,888.25
C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030				
		Acquisitions	2,555,000.00	-2,555,000.00	
		Dispositions	-515,000.00		567,725.70
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042				
		Acquisitions	415,000.00	-399,752.90	
		Dispositions	-415,000.00		458,836.45
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	460,000.00	-518,075.00	
		Dispositions	-460,000.00		513,199.00
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	195,000.00	-212,035.20	
		Dispositions	-195,000.00		237,209.70
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	1,530,000.00	-1,563,266.40	
		Dispositions	-275,000.00		340,560.00
SBJJJT81	DISNEY WALT CO 2% DUE 09-01-2029				
		Acquisitions	905,000.00	-800,815.40	
		Dispositions	-7,420,000.00		7,242,645.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	3,355,000.00	-3,333,856.00	
		Dispositions	-3,210,000.00		3,036,439.68
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	585,000.00	-599,022.45	
		Dispositions	-585,000.00		610,201.80
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	4,430,000.00	-4,967,454.50	
		Dispositions	-1,900,000.00		2,189,009.00
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	9,630,000.00	-10,699,316.20	
		Dispositions	-1,720,000.00		2,022,486.00
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Acquisitions	2,795,000.00	-2,868,342.40	
		Dispositions	-1,560,000.00		1,886,975.65
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	5,965,000.00	-7,266,871.70	
		Dispositions	-1,265,000.00		1,677,156.25
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	505,000.00	-752,040.95	
		Dispositions	-505,000.00		756,939.45
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	600,000.00	-926,184.00	
		Dispositions	-910,000.00		1,394,900.00
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Acquisitions	1,045,000.00	-1,044,299.85	
		Dispositions	-1,045,000.00		1,169,875.10
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	36,466.00	-6,523,169.07	
		Dispositions	-36,466.00		7,171,181.86
C256746108	DOLLAR TREE INC COM STK	Acquisitions	11,200.00	-1,049,372.17	
		Dispositions	-11,200.00		1,224,525.38
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,106,000.00	-1,106,000.00	
		Dispositions	-1,106,000.00		1,106,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY				
		Acquisitions	39,275,000.00	-39,275,000.00	
		Dispositions	-38,835,000.00		38,835,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				
		Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-1,030,000.00		1,030,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	1,740,000.00	-1,740,000.00	
		Dispositions	-1,740,000.00		1,740,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-3,168,000.00		3,168,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD				
		Acquisitions	12,874,000.00	-12,874,000.00	
		Dispositions	-12,874,000.00		12,874,000.00
C25754A201	DOMINOS PIZZA INC COM				
		Acquisitions	3,190.00	-1,280,344.28	
		Dispositions	-3,190.00		1,280,581.75
C25960P109	DOUGLAS EMMETT INC COM REIT				
		Acquisitions	21,377.00	-785,709.22	
		Dispositions	-40,384.00		1,114,992.22
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050				
		Acquisitions	1,080,000.00	-1,072,008.00	
		Dispositions	-425,000.00		454,945.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049				
		Acquisitions	1,107,000.00	-1,326,569.17	
		Dispositions	-1,107,000.00		1,377,530.97

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	550,000.00	-673,238.50	
		Dispositions	-1,180,000.00		1,451,385.70
C26210C104	DROPBOX INC CL A CL A	Acquisitions	26,900.00	-491,984.40	
		Dispositions	-26,900.00		563,978.81
SBLP53Y1	DTE ELEC CO 2.25% DUE 03-01-2030	Acquisitions	1,035,000.00	-1,033,799.40	
		Dispositions	-1,035,000.00		1,053,972.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	505,000.00	-515,665.60	
		Dispositions	-505,000.00		548,303.75
SBYZ5Y05	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	185,000.00	-211,847.20	
		Dispositions	-185,000.00		218,570.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	180,000.00	-222,103.20	
		Dispositions	-830,000.00		1,009,034.50
SBKfV9W2	DUKE ENERGY 3.2% DUE 08-15-2049	Acquisitions	1,340,000.00	-1,403,707.20	
		Dispositions	-323,000.00		354,351.22
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	290,000.00	-408,908.70	
		Dispositions	-290,000.00		414,476.70
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	710,000.00	-841,038.30	
		Dispositions	-430,000.00		471,632.60
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Acquisitions	735,000.00	-937,286.70	
		Dispositions	-861,000.00		1,069,688.29
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,078.00	-79,511.84	
		Dispositions	-1,078.00		87,754.27
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	694,000.00	-879,406.82	
		Dispositions	-585,000.00		699,075.75
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,642,706.40	
		Dispositions	-1,475,000.00		1,737,977.75
C264411505	DUKE RLTY CORP COM NEW REIT	Acquisitions	36,133.00	-1,352,834.01	
		Dispositions	-18,433.00		707,163.17
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	8,700.00	-278,611.78	
		Dispositions	-8,700.00		211,139.08
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	2,826.00	-337,742.13	
		Dispositions	-2,826.00		284,813.42
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	655,000.00	-779,699.10	
		Dispositions	-740,000.00		918,391.80
C277432100	EASTMAN CHEM CO COM	Acquisitions	7,100.00	-435,905.49	
		Dispositions	-7,100.00		505,598.25
C278642103	EBAY INC COM USD0.001	Acquisitions	101,121.00	-3,294,632.64	
		Dispositions	-156,040.00		7,726,350.67
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030	Acquisitions	940,000.00	-939,116.40	
		Dispositions	-940,000.00		1,179,537.00
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,100.00	-1,079,559.56	
		Dispositions	-10,100.00		1,302,178.11
C28414BAF3	ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-15,535.09		15,535.09
C285512109	ELECTR ARTS COM	Acquisitions	32,707.00	-3,401,440.36	
		Dispositions	-35,665.00		4,313,942.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM	Acquisitions	25,840.00	-3,785,428.83	
		Dispositions	-32,519.00		4,774,817.77
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	20,135.00	-1,346,676.42	
		Dispositions	-20,135.00		907,567.64
C29250NBB0	ENBRIDGE INC FLTG 02-18-2022	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,973.20
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	Acquisitions	190,000.00	-189,701.70	
		Dispositions	-190,000.00		192,249.60
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	540,000.00	-635,947.20	
		Dispositions	-570,000.00		709,670.40
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	1,571,000.00	-1,582,679.10	
		Dispositions	-790,000.00		642,657.10
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	2,995,000.00	-3,124,250.45	
		Dispositions	-1,052,000.00		1,198,843.68
C29364G103	ENTERGY CORP NEW COM	Acquisitions	5,036.00	-511,854.61	
		Dispositions	-5,036.00		483,869.71
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	3,893,000.00	-3,926,352.08	
		Dispositions	-2,594,000.00		2,653,809.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	8,000.00	-8,703.84	
		Dispositions	-830,000.00		912,361.60
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	345,000.00	-403,453.35	
		Dispositions	-345,000.00		412,671.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-541,917.85	
		Dispositions	-545,000.00		519,728.35
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	1,055,000.00	-1,048,248.00	
		Dispositions	-250,000.00		259,627.50
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	356,000.00	-418,823.50	
		Dispositions	-860,000.00		995,938.30
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	2,695,000.00	-3,144,692.35	
		Dispositions	-1,650,000.00		2,155,223.65
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	52,892.00	-2,765,285.27	
		Dispositions	-49,992.00		1,958,390.47
C26884L109	EQT CORP COM				
		Acquisitions	27,504.00	-387,618.45	
		Dispositions	-27,504.00		381,139.23
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	34,500.00	-2,125,451.02	
		Dispositions	-12,600.00		799,740.18
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	23,800.00	-1,341,753.79	
		Dispositions	-23,800.00		1,267,967.00
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	620,000.00	-700,023.40	
		Dispositions	-500,000.00		566,708.95
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	4,110,000.00	-4,267,361.50	
		Dispositions	-1,735,000.00		2,057,119.30
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	53,500.00	-1,057,066.07	
		Dispositions	-206,855.00		4,296,865.16
		Free Receipt	153,355.00	3,390,676.94	
SBKSV3Z0	ERP OPER LTD 2.5% DUE 02-15-2030				
		Acquisitions	360,000.00	-383,864.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,980,000.00		2,014,136.35
C694ESCAJ3	ESC CB PACIFIC GAS AND ELEC ESCROW	Dispositions	-1,200,000.00		58,364.63
		Free Receipt	1,200,000.00		
C297178105	ESSEX PPTY TR REIT	Acquisitions	4,590.00	-1,042,482.69	
		Dispositions	-7,360.00		1,770,660.38
C29786A106	ETSY INC COM	Acquisitions	7,416.00	-1,001,542.72	
		Dispositions	-5,616.00		682,163.15
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	10,500.00	-1,317,103.10	
		Dispositions	-10,500.00		1,223,609.65
C30034W106	EVERGY INC COM NPV	Acquisitions	29,840.00	-1,824,564.92	
		Dispositions	-41,440.00		2,343,752.71
C30161Q104	EXELIXIS INC COM STK	Acquisitions	4,635.00	-80,235.49	
		Dispositions	-139,608.00		2,730,461.06
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	2,175,000.00	-2,274,986.90	
		Dispositions	-1,480,000.00		1,906,594.05
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	665,000.00	-841,452.30	
		Dispositions	-546,000.00		730,167.87
C30161N101	EXELON CORP COM	Acquisitions	25,628.00	-947,009.40	
		Dispositions	-159,690.00		6,522,458.75
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	33,900.00	-3,297,050.98	
		Dispositions	-33,900.00		2,762,916.45
C302130109	EXPEDITORS INTL WASH INC COM	Acquisitions	28,677.00	-2,005,171.64	
		Dispositions	-28,677.00		2,555,573.67

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	255,000.00	-255,826.20	
		Dispositions	-1,640,000.00		1,626,432.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	9,740,000.00	-9,933,015.35	
		Dispositions	-2,175,000.00		2,408,491.10
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	940,000.00	-1,104,142.40	
		Dispositions	-380,000.00		445,551.80
C30231G102	EXXON MOBIL CORP COM	Acquisitions	63,373.00	-2,676,060.43	
		Dispositions	-19,673.00		936,274.84
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	1,300,000.00	-1,654,718.95	
		Dispositions	-1,033,000.00		1,333,997.55
C315616102	F5 NETWORKS INC COM STK	Acquisitions	908.00	-119,296.98	
		Dispositions	-908.00		119,270.17
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	22,644.00	-5,684,848.66	
		Dispositions	-20,213.00		5,028,373.58
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	380.00	-169,860.53	
		Dispositions	-380.00		160,885.94
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	320,000.00	-327,779.20	
		Dispositions	-660,000.00		654,957.60
SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	572,000.00	-551,636.80	
		Dispositions	-855,000.00		902,470.30
SBHZFM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	520,000.00	-596,099.80	
		Dispositions	-520,000.00		661,649.80
SBM638L3	FHLB DISC NT 07-24-2020 0% DISC NTS 24/07/2020 USD				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,400,000.00	-2,399,362.00	
		Dispositions	-2,400,000.00		2,399,433.00
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	44,197.00	-1,157,217.85	
		Dispositions	-44,197.00		1,365,831.13
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	5,834.00	-225,015.16	
		Dispositions	-5,834.00		272,328.25
SBL6Z533	FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		719,362.00
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	4,000,000.00	-3,957,252.30	
		Dispositions	-450,000.00		478,116.00
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	3,887.00	-152,992.38	
		Dispositions	-3,887.00		169,044.81
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,088,000.00	-1,300,580.55	
		Dispositions	-16,000.00		19,278.48
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	386,000.00	-474,428.38	
		Dispositions	-355,000.00		394,806.15
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	165,000.00	-200,663.10	
		Dispositions	-165,000.00		202,961.55
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	38,461.00	-846,460.42	
		Dispositions	-38,461.00		885,019.74
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	3,820,000.00	-3,801,298.40	
		Dispositions	-882,000.00		972,255.38
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	280,000.00	-268,335.20	
		Dispositions	-1,045,000.00		606,100.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	425,000.00	-386,512.00	
		Dispositions	-965,000.00		614,647.90
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029	Acquisitions	975,000.00	-997,084.40	
		Dispositions	-1,595,000.00		1,407,706.00
C34959E109	FORTINET INC COM	Acquisitions	3,700.00	-518,998.16	
		Dispositions	-11,400.00		1,265,086.42
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	6,700.00	-481,688.03	
		Dispositions	-6,700.00		442,353.92
C34964C106	FORTUNE BRANDS HOME & SEC INC COM	Acquisitions	7,648.00	-540,804.29	
		Dispositions	-22,869.00		1,097,494.49
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	25,850,000.00	-25,850,000.00	
		Dispositions	-25,850,000.00		25,850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	46,070,000.00	-46,070,000.00	
		Dispositions	-45,430,000.00		45,430,000.00
S9G7S82L	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	455,000.00	-556,883.60	
		Dispositions	-1,980,000.00		2,655,001.80
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	1,593,000.00	-2,218,458.60	
		Dispositions	-570,000.00		791,951.10
C999599GH0	FUT DEC 20 10 YR T-NOTES				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 20 10 YR T-NOTES	Free Delivery	-204.00		
		Free Receipt	427.00	-59,276,686.41	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-427.00		
		Free Receipt	204.00	-28,246,915.66	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-312.00		
		Free Receipt	522.00	-115,182,170.35	
C999599GH0	FUT DEC 20 CBT UL T-NOTES	Free Delivery	-522.00		
		Free Receipt	312.00	-68,780,344.57	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	164.00	-26,161,622.56	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-164.00		
		Free Receipt	6.00	-955,167.06	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-5.00		
		Free Receipt	99.00	-17,410,926.44	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-99.00		
		Free Receipt	5.00	-883,750.00	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-34.00		
		Free Receipt	81.00	-17,883,906.24	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-81.00		
		Free Receipt	34.00	-7,508,484.97	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-535.00		
		Free Receipt	123.00	-16,621,020.93	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-123.00		
		Free Receipt	535.00	-73,046,808.65	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-135.00		
		Free Receipt	496.00	-104,829,735.49	
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-496.00		
		Free Receipt	135.00	-28,753,326.54	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	77.00	-11,335,182.39	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-77.00		
		Free Receipt	82.00	-12,713,015.20	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-174.00		
		Free Receipt	11.00	-1,987,695.85	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	174.00	-28,938,635.81	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-137.00		
		Free Receipt	52.00	-11,458,239.43	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-52.00		
		Free Receipt	137.00	-29,824,637.56	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-28.00		
		Free Receipt	350.00	-45,311,182.46	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	28.00	-3,665,988.59	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	3.00	-357,564.63	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-3.00		
		Free Receipt	107.00	-12,758,867.20	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-47.00		
		Free Receipt	130.00	-24,271,579.55	
C999599GH0	FUT MAR 20 CBT UL T-BONDS	Free Delivery	-130.00		
		Free Receipt	47.00	-8,691,782.21	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-78.00		
		Free Receipt	28.00	-3,976,662.11	
C999599GH0	FUT MAR 20 CBT UL T-NOTE	Free Delivery	-28.00		
		Free Receipt	78.00	-11,253,890.14	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-422.00		
		Free Receipt	13.00	-2,810,979.27	
C999599GH0	FUT MAR 20 US 2YR T-NOTE	Free Delivery	-13.00		
		Free Receipt	422.00	-91,003,295.43	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-128.00		
		Free Receipt	247.00	-53,172,989.66	
C999599GH0	FUT MAR 21 CBT UL T-BONDS	Free Delivery	-247.00		
		Free Receipt	128.00	-27,632,541.04	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-96.00		
		Free Receipt	6.00	-941,406.72	
C999599GH0	FUT MAR 21 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	96.00	-15,068,601.34	
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	130.00	-18,066,738.81	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-130.00		
		Free Receipt	350.00	-48,719,406.51	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-503.00		
		Free Receipt	248.00	-54,513,601.38	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-248.00		
		Free Receipt	503.00	-110,034,873.60	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-6.00		
		Free Receipt	204.00	-31,918,731.15	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-204.00		
		Free Receipt	6.00	-942,022.62	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-49.00		
		Free Receipt	27.00	-4,851,277.64	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-27.00		
		Free Receipt	49.00	-8,745,009.14	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	440,000.00	-546,220.40	
		Dispositions	-235,000.00		297,014.15
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	18,559.00	-765,839.40	
		Dispositions	-39,258.46		1,138,902.69
SBYNWX26	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	2,810,000.00	-3,022,734.40	
		Dispositions	-5,655,000.00		6,098,100.85
SBMFFM22	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,505,000.00	-2,475,691.50	
		Dispositions	-1,465,000.00		1,800,693.80
C37045V100	GEN MTRS CO COM				
		Acquisitions	301,570.00	-9,373,719.58	
		Dispositions	-200,238.00		6,252,267.91
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-1,071,477.24	
		Dispositions	-2,000.00		386,833.67
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	465,000.00	-458,164.50	
		Dispositions	-465,000.00		581,167.30
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,040,000.00	-2,663,786.60	
		Dispositions	-2,040,000.00		2,644,258.05
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	5,053,000.00	-5,059,191.02	
		Dispositions	-805,000.00		828,946.05
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG				
		Acquisitions	6,090,000.00	-6,351,902.48	
		Dispositions	-2,105,000.00		2,203,277.65
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	570,000.00	-599,190.90	
		Dispositions	-570,000.00		598,021.20
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	305,600.00	-2,752,494.19	
		Dispositions	-205,200.00		1,498,963.94
C370334104	GENERAL MILLS INC COM				
		Acquisitions	18,247.00	-1,096,792.52	
		Dispositions	-22,364.00		1,284,844.59
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	1,785,000.00	-1,834,351.85	
		Dispositions	-370,000.00		398,443.00
C370334CJ1	GENERAL MLS INC 4.7% DUE 04-17-2048 REG				
		Acquisitions	190,000.00	-231,904.50	
		Dispositions	-190,000.00		234,346.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,097,000.00	-1,136,326.64	
		Dispositions	-2,050,000.00		2,158,158.50
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	275,000.00	-264,495.00	
		Dispositions	-1,485,000.00		1,582,534.70
SBL6JLL5	GENERAL MTRS CO 5.4% DUE 10-02-2023	Acquisitions	90,000.00	-89,906.40	
		Dispositions	-90,000.00		99,787.50
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,910,000.00	-2,208,415.45	
		Dispositions	-1,447,000.00		1,584,656.43
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	Acquisitions	345,000.00	-344,651.55	
		Dispositions	-345,000.00		404,709.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	445,000.00	-317,062.50	
		Dispositions	-1,750,000.00		1,929,107.65
SBLCWGT1	GENERAL MTRS FINL CO INC 5.2% DUE 03-20-2023 REG	Acquisitions	1,645,000.00	-1,644,259.75	
		Dispositions	-1,645,000.00		1,787,045.75
SBK80Y43	GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030	Acquisitions	910,000.00	-948,474.80	
		Dispositions	-910,000.00		967,512.00
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	16,000.00	-714,085.67	
		Dispositions	-52,506.00		2,030,113.28
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	305,000.00	-313,698.60	
		Dispositions	-305,000.00		331,132.40
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	2,350,000.00	-2,374,932.95	
		Dispositions	-820,000.00		882,610.60
C37558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	256,000.00	-331,405.36	
		Dispositions	-528,000.00		660,279.84
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,590,000.00	-3,550,866.90	
		Dispositions	-850,000.00		836,695.15
C375558103	GILEAD SCIENCES INC				
		Acquisitions	20,202.00	-1,381,965.03	
		Dispositions	-51,924.00		3,729,640.55
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,370,000.00	-2,016,705.70	
		Dispositions	-1,370,000.00		2,167,997.10
SB9MD775	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043				
		Acquisitions	220,000.00	-279,824.60	
		Dispositions	-220,000.00		290,402.20
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	300,000.00	-356,160.00	
		Dispositions	-270,000.00		305,964.00
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030				
		Acquisitions	6,040,000.00	-6,062,141.85	
		Dispositions	-6,040,000.00		6,667,747.70
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,480,000.00	-1,804,881.60	
		Dispositions	-2,830,000.00		3,404,046.60
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	235,000.00	-298,250.25	
		Dispositions	-2,235,000.00		2,844,904.75
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	345,000.00	-458,298.00	
		Dispositions	-345,000.00		468,547.95
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	3,145,000.00	-3,650,256.15	
		Dispositions	-6,180,000.00		7,204,652.80
SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030				
		Acquisitions	2,850,000.00	-2,853,417.30	
		Dispositions	-2,850,000.00		2,864,808.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	900,000.00	-1,036,782.00	
		Dispositions	-495,000.00		630,900.85
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,634.00	-7,966,245.45	
		Dispositions	-24,334.00		4,392,728.12
C384802104	GRAINGER W W INC COM	Acquisitions	1,316.00	-391,214.81	
		Dispositions	-1,316.00		469,652.97
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	211,340.00	-2,847,938.38	
		Dispositions	-211,340.00		3,050,878.49
SBKX94H8	GRAY OAK PIPELN 3.45% DUE 10-15-2027	Acquisitions	900,000.00	-899,973.00	
		Dispositions	-300,000.00		307,205.00
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	475,000.00	-533,987.20	
		Dispositions	-1,350,000.00		1,558,508.10
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	395,000.00	-414,750.00	
		Dispositions	-670,000.00		798,548.35
SBDFXP32	HACKENSACK 4.211% 07-01-2048	Acquisitions	290,000.00	-355,487.80	
		Dispositions	-235,000.00		296,816.75
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	74,049.00	-2,881,740.57	
		Dispositions	-52,696.00		2,442,154.17
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,007.00	-1,765,999.42	
		Dispositions	-36,407.00		3,603,040.45
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,240,000.00	-2,842,103.05	
		Dispositions	-2,171,000.00		2,672,776.94
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	687,000.00	-831,886.53	
		Dispositions	-1,052,000.00		1,360,991.54
C421946104	HEALTHCARE RLTY TR				
		Acquisitions	22,800.00	-680,755.20	
		Dispositions	-22,800.00		669,355.36
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	22,678.00	-428,560.06	
		Dispositions	-22,678.00		429,509.49
CG4412G101	HERBALIFE NUTRITION LTD COM STK				
		Acquisitions	8,890.00	-446,543.94	
		Dispositions	-8,890.00		438,062.82
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	10,005.00	-1,255,417.40	
		Dispositions	-10,005.00		1,331,315.22
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,211,000.00	-1,415,598.45	
		Dispositions	-512,000.00		521,190.40
C431284108	HIGHWOODS PPTYS INC COM				
		Acquisitions	2,179.00	-78,723.45	
		Dispositions	-2,179.00		76,797.15
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	2,537.00	-121,775.23	
		Dispositions	-55,335.00		1,567,872.26
C436440101	HOLOGIC INC COM				
		Acquisitions	10,929.00	-669,927.18	
		Dispositions	-78,374.00		4,418,290.87
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	4,360,000.00	-4,459,854.25	
		Dispositions	-700,000.00		726,876.15
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	3,385,000.00	-3,709,704.22	
		Dispositions	-635,000.00		751,482.40
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	240,000.00	-309,321.60	
		Dispositions	-745,000.00		971,000.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	455,000.00	-587,356.85	
		Dispositions	-980,000.00		1,290,949.70
C437076102	HOME DEPOT INC COM	Acquisitions	44,604.00	-11,486,845.90	
		Dispositions	-22,484.00		6,233,887.07
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	19,540.00	-3,116,903.08	
		Dispositions	-2,740.00		448,126.59
SBMG6931	HORMEL FOODS CORP 1.8% DUE 06-11-2030	Acquisitions	1,105,000.00	-1,103,026.15	
		Dispositions	-1,105,000.00		1,162,525.70
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	57,300.00	-696,808.99	
		Dispositions	-80,400.00		817,726.54
C40434L105	HP INC COM	Acquisitions	249,981.00	-4,482,736.92	
		Dispositions	-365,552.00		7,218,834.36
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,773.75
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	Acquisitions	700,000.00	-699,125.00	
		Dispositions	-200,000.00		242,032.00
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,415,000.00	-1,847,531.75	
		Dispositions	-1,415,000.00		1,862,657.47
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	370,000.00	-519,963.50	
		Dispositions	-155,000.00		226,169.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	2,595,000.00	-3,572,591.45	
		Dispositions	-1,435,000.00		1,975,308.40
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,681,103.50	
		Dispositions	-1,455,000.00		2,127,645.40
C443510607	HUBBELL INC COM				
		Acquisitions	7,279.00	-997,530.61	
		Dispositions	-1,379.00		197,062.50
C444097109	HUDSON PACIFIC PROPERTIES INC COM				
		Acquisitions	8,700.00	-313,931.87	
		Dispositions	-17,092.00		374,709.90
C444859102	HUMANA INC COM				
		Acquisitions	10,855.00	-3,716,705.82	
		Dispositions	-11,925.00		4,603,097.19
SBKDMLG5	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030				
		Acquisitions	1,880,000.00	-1,873,953.60	
		Dispositions	-1,880,000.00		1,859,853.50
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	4,071.00	-750,880.78	
		Dispositions	-8,951.00		1,428,760.65
SBDVQB59	IDA PWR CO SECD 4.2% DUE 03-01-2048				
		Acquisitions	410,000.00	-466,428.30	
		Dispositions	-210,000.00		257,283.60
C451107106	IDACORP INC COM				
		Acquisitions	4,071.00	-370,212.50	
		Dispositions	-14,216.00		1,238,458.79
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047				
		Acquisitions	295,000.00	-344,409.55	
		Dispositions	-690,000.00		769,455.95
C45337C102	INCYTE CORP COM				
		Acquisitions	10,400.00	-758,162.46	
		Dispositions	-10,400.00		1,001,364.32
C45687V106	INGERSOLL RAND INC COM				
		Dispositions	-7,147.44		189,249.38
		Free Receipt	7,147.44	243,575.62	
C457187102	INGREDION INC COM				
		Acquisitions	4,570.00	-417,871.88	
		Dispositions	-28,025.00		2,271,762.18

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	2,705,000.00	-2,700,803.40	
		Dispositions	-1,597,000.00		1,683,039.95
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,185,000.00	-2,473,289.10	
		Dispositions	-3,510,000.00		3,958,536.30
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	390,000.00	-466,627.20	
		Dispositions	-405,000.00		454,620.60
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	195,000.00	-242,757.45	
		Dispositions	-585,000.00		754,515.45
C458140100	INTEL CORP COM	Acquisitions	109,312.00	-6,187,945.58	
		Dispositions	-177,131.00		9,058,713.71
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	420,000.00	-528,259.20	
		Dispositions	-140,000.00		175,035.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	2,705,000.00	-2,700,185.55	
		Dispositions	-693,000.00		733,779.75
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	1,065,000.00	-1,054,179.60	
		Dispositions	-560,000.00		573,843.20
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	17,400.00	-1,363,111.35	
		Dispositions	-40,100.00		4,006,017.68
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Acquisitions	895,000.00	-1,054,021.65	
		Dispositions	-1,050,000.00		1,231,368.75
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	930,000.00	-1,155,753.65	
		Dispositions	-5,855,000.00		7,249,686.62
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-163,410.54	
		Dispositions	-8,500.00		195,680.14
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	156,000.00	-195,468.00	
		Dispositions	-170,000.00		218,294.20
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	980,000.00	-973,777.00	
		Dispositions	-980,000.00		1,037,283.10
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	1,505,000.00	-1,505,894.40	
		Dispositions	-290,000.00		303,064.50
SBGZ5Q2	INTL FLAVORS & 5% DUE 09-26-2048				
		Acquisitions	135,000.00	-171,319.05	
		Dispositions	-135,000.00		174,310.65
C460146103	INTL PAPER CO COM				
		Acquisitions	2,360.00	-67,226.34	
		Dispositions	-2,360.00		83,182.61
C461202103	INTUIT COM				
		Acquisitions	9,921.00	-2,800,820.57	
		Dispositions	-4,251.00		1,333,457.11
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	27,789.00	-803,687.85	
		Dispositions	-31,189.00		796,776.47
C462222100	IONIS PHARMACEUTICALS INC COM				
		Acquisitions	6,319.00	-352,411.90	
		Dispositions	-6,319.00		340,043.07
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	11,000.00	-1,528,295.63	
		Dispositions	-15,200.00		2,130,550.58
C466313103	JABIL INC COM USD0.001				
		Acquisitions	1,868.00	-63,997.31	
		Dispositions	-39,890.00		958,264.98
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	2,842.00	-317,898.30	
		Dispositions	-5,649.00		692,983.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	68,610.00	-1,082,243.16	
		Dispositions	-68,610.00		1,206,480.17
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	1,085,000.00	-1,090,685.40	
		Dispositions	-1,085,000.00		1,092,596.15
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	100,000.00	-121,408.00	
		Dispositions	-836,000.00		990,816.26
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	15,981.00	-2,334,457.34	
		Dispositions	-70,998.00		10,385,193.16
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	121,539.00	-3,940,736.55	
		Dispositions	-87,839.00		3,352,892.65
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	1,000.00	-170,374.85	
		Dispositions	-3,438.00		452,505.91
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,220,000.00	-1,238,757.70	
		Dispositions	-856,000.00		1,010,616.40
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	665,000.00	-977,534.95	
		Dispositions	-345,000.00		475,596.75
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	5,605,000.00	-5,737,734.80	
		Dispositions	-590,000.00		605,216.10
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	Acquisitions	4,503,000.00	-4,629,419.80	
		Dispositions	-2,815,000.00		3,064,317.60
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	4,321,000.00	-4,990,132.10	
		Dispositions	-3,710,000.00		4,363,556.95
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,734,020.90	
		Dispositions	-2,385,000.00		2,820,763.35
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	305,000.00	-417,697.50	
		Dispositions	-305,000.00		418,585.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	435,000.00	-606,781.50	
		Dispositions	-435,000.00		591,952.35
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,380,000.00	-1,626,191.85	
		Dispositions	-2,955,000.00		3,305,011.40
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	155,000.00	-176,245.85	
		Dispositions	-755,000.00		861,177.20
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	725,000.00	-938,962.00	
		Dispositions	-745,000.00		914,309.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	37,426.00	-3,682,061.10	
		Dispositions	-37,426.00		3,639,366.46
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	8,714.00	-193,847.27	
		Dispositions	-8,714.00		201,349.94
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Acquisitions	1,265,000.00	-1,287,098.05	
		Dispositions	-365,000.00		411,442.60
SBH NH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048				
		Acquisitions	1,116,000.00	-1,517,820.90	
		Dispositions	-150,000.00		190,272.00
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	700,000.00	-748,571.90	
		Dispositions	-700,000.00		762,887.60
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,500.00	-139,204.20	
		Dispositions	-16,900.00		1,675,269.51

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	13,779.00	-955,314.95	
		Dispositions	-13,779.00		987,902.27
SBKT1TG2	KIMBERLY CLARK 2.875% DUE 02-07-2050	Acquisitions	1,240,000.00	-1,233,759.80	
		Dispositions	-805,000.00		905,521.95
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG	Acquisitions	1,334,000.00	-1,370,619.82	
		Dispositions	-1,334,000.00		1,467,151.88
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	26,633.00	-3,686,918.46	
		Dispositions	-26,633.00		3,764,096.42
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	360,000.00	-457,542.15	
		Dispositions	-1,000,000.00		1,047,680.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	765,000.00	-1,005,989.25	
		Dispositions	-285,000.00		389,540.85
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	2,172,000.00	-2,476,603.56	
		Dispositions	-1,295,000.00		1,629,282.45
SBL1LXW1	KLA CORP 3.3% 03-01-2050	Acquisitions	2,209,000.00	-2,213,144.14	
		Dispositions	-515,000.00		583,531.05
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	525,000.00	-582,993.55	
		Dispositions	-2,665,000.00		2,678,329.40
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	260,000.00	-267,111.00	
		Dispositions	-3,430,000.00		3,251,944.90
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	172,000.00	-188,429.68	
		Dispositions	-350,000.00		432,481.00
SBJ1STR5	KROGER CO 5.4% DUE 01-15-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-953,809.50	
		Dispositions	-260,000.00		357,864.00
C501044101	KROGER CO COM				
		Acquisitions	144,009.00	-4,625,666.20	
		Dispositions	-144,009.00		4,785,914.66
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	670,000.00	-666,804.00	
		Dispositions	-670,000.00		710,509.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	6,400.00	-1,157,766.29	
		Dispositions	-22,900.00		4,887,552.19
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	5,502.00	-1,050,231.20	
		Dispositions	-3,802.00		701,537.13
SBFZ92V1	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	355,000.00	-447,135.05	
		Dispositions	-730,000.00		982,799.50
C512807108	LAM RESH CORP COM				
		Acquisitions	2,220.00	-981,851.48	
		Dispositions	-11,530.00		3,430,211.71
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	12,000.00	-749,995.02	
		Dispositions	-12,000.00		727,393.53
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	2,320,000.00	-2,208,199.60	
		Dispositions	-530,000.00		512,150.00
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020				
		Acquisitions	1,435,000.00	-1,405,394.45	
		Dispositions	-820,000.00		803,971.35
SBJJDP30	LILLY ELI & CO 3.95% 03-15-2049				
		Acquisitions	1,230,000.00	-1,527,124.25	
		Dispositions	-3,065,000.00		3,698,568.15
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059				
		Acquisitions	745,000.00	-968,578.20	
		Dispositions	-3,108,000.00		3,962,029.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	599.00	-216,223.05	
		Dispositions	-599.00		232,302.15
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	2,250,000.00	-2,239,845.20	
		Dispositions	-325,000.00		366,375.75
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	11,637.00	-378,643.61	
		Dispositions	-11,637.00		375,738.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	3,465,000.00	-3,529,743.30	
		Dispositions	-340,000.00		353,715.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	655,000.00	-719,710.25	
		Dispositions	-1,320,000.00		1,602,429.60
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	Acquisitions	280,000.00	-327,048.40	
		Dispositions	-592,000.00		723,412.16
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	540,000.00	-670,032.90	
		Dispositions	-3,430,000.00		4,288,117.40
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	975,000.00	-973,186.50	
		Dispositions	-975,000.00		1,328,152.25
C548661107	LOWES COS INC COM	Acquisitions	37,122.00	-4,703,836.42	
		Dispositions	-32,522.00		4,977,387.09
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	Acquisitions	170,000.00	-218,240.90	
		Dispositions	-819,000.00		1,049,258.83
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	15,200.00	-1,437,051.02	
		Dispositions	-15,200.00		1,027,065.14
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,880,000.00	-1,874,491.60	
		Dispositions	-1,245,000.00		1,341,893.70
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	200,000.00	-232,182.00	
		Dispositions	-845,000.00		850,494.75
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	145,000.00	-155,300.80	
		Dispositions	-145,000.00		167,972.35
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	14,453.00	-968,234.22	
		Dispositions	-14,453.00		1,105,875.78
C55608B105	MACQUARIE INFRASTRUCTURE CORP				
		Acquisitions	19,623.00	-579,015.64	
		Dispositions	-19,623.00		530,960.99
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047				
		Acquisitions	325,000.00	-363,821.25	
		Dispositions	-1,000,000.00		1,115,210.00
C56418H100	MANPOWERGROUP INC				
		Acquisitions	13,173.00	-914,903.40	
		Dispositions	-40,392.00		2,791,625.62
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	1,380,000.00	-1,627,833.98	
		Dispositions	-504,000.00		496,446.52
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	315,000.00	-347,287.50	
		Dispositions	-315,000.00		348,018.30
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	165,000.00	-209,569.80	
		Dispositions	-555,000.00		753,640.35
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	150,000.00	-165,025.50	
		Dispositions	-475,000.00		519,779.30
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040				
		Acquisitions	2,995,000.00	-2,987,306.20	
		Dispositions	-995,000.00		998,058.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ2NYK7	MARSH & MCLENNAN 4.375% DUE 03-15-2029	Acquisitions	990,000.00	-1,133,847.00	
		Dispositions	-990,000.00		1,173,522.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	300,000.00	-414,357.00	
		Dispositions	-1,059,000.00		1,518,866.30
C574599106	MASCO CORP COM	Acquisitions	70,519.00	-2,956,174.32	
		Dispositions	-91,076.00		5,009,286.87
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	Acquisitions	152,000.00	-151,705.12	
		Dispositions	-152,000.00		173,231.36
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	1,990,000.00	-2,389,559.35	
		Dispositions	-765,000.00		980,367.30
C577933104	MAXIMUS INC COM	Acquisitions	1,700.00	-114,595.70	
		Dispositions	-5,300.00		385,833.22
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	305,000.00	-382,741.45	
		Dispositions	-85,000.00		104,310.30
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	691,000.00	-688,858.18	
		Dispositions	-530,000.00		603,897.60
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	545,000.00	-623,108.15	
		Dispositions	-3,955,000.00		4,224,789.15
C58155Q103	MCKESSON CORP	Acquisitions	12,103.00	-1,861,028.03	
		Dispositions	-48,251.00		7,465,342.44
C552690109	MDU RES GROUP INC COM	Acquisitions	100,247.00	-3,016,487.17	
		Dispositions	-70,547.00		1,521,645.94
C58463J304	MEDICAL PPTYS TR INC COM REIT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,917.00	-71,806.71	
		Dispositions	-3,917.00		71,718.68
SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		314,259.40
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	44,203.00	-4,194,655.39	
		Dispositions	-67,092.00		7,237,210.04
SBJ0KX03	MERCK & CO INC NEW 3.4% DUE 03-07-2029				
		Acquisitions	340,000.00	-378,083.40	
		Dispositions	-2,290,000.00		2,487,446.35
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	670,000.00	-878,360.40	
		Dispositions	-370,000.00		472,945.10
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	48,113.00	-3,830,005.79	
		Dispositions	-40,521.00		3,361,717.97
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	250,000.00	-365,745.00	
		Dispositions	-200,000.00		293,012.00
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Acquisitions	1,285,000.00	-1,285,000.00	
		Dispositions	-1,000,000.00		1,004,450.00
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	220,000.00	-264,050.60	
		Dispositions	-2,630,000.00		3,074,386.40
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	245,000.00	-348,632.55	
		Dispositions	-610,000.00		939,101.10
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	21,822.00	-767,889.95	
		Dispositions	-89,025.00		3,298,301.13
C595112103	MICRON TECH INC COM				
		Acquisitions	108,618.00	-5,991,975.91	
		Dispositions	-107,900.00		5,494,777.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,800,000.00	-2,904,795.55	
		Dispositions	-5,680,000.00		6,073,721.70
		Free Receipt	18,448,000.00	14,283,935.40	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	490,000.00	-511,564.20	
		Dispositions	-351,728.60		381,205.60
		Free Receipt	18,538,728.60	13,161,196.22	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	382,000.00	-427,240.26	
		Dispositions	-8,840,000.00		10,986,425.50
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	758,000.00	-861,413.94	
		Dispositions	-758,000.00		884,208.92
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	1,350,000.00	-1,768,728.75	
		Dispositions	-1,225,000.00		1,004,173.05
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	460,000.00	-587,930.60	
		Dispositions	-7,095,000.00		2,888,996.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	255,000.00	-361,016.25	
		Dispositions	-255,000.00		117,024.60
C594918104	MICROSOFT CORP COM	Acquisitions	36,971.00	-6,657,198.02	
		Dispositions	-24,671.00		4,878,770.84
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	286,000.00	-365,241.22	
		Dispositions	-280,000.00		383,096.00
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,266,730.10
SBL69JN3	MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,490,000.00		1,528,793.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	720,000.00	-738,180.00	
		Dispositions	-790,000.00		989,116.70
C60687YBH1	MIZUHO FINL GROUP FLTGT 2.201% DUE 07-10-2031	Acquisitions	2,375,000.00	-2,375,000.00	
		Dispositions	-1,275,000.00		1,309,057.95
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,305,000.00	-1,275,205.30	
		Dispositions	-650,000.00		656,625.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	120,000.00	-123,638.40	
		Dispositions	-375,000.00		434,310.00
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	6,000.00	-201,479.54	
		Dispositions	-6,000.00		202,663.06
C609207105	MONDELEZ INTL INC COM	Acquisitions	80,767.00	-4,134,817.74	
		Dispositions	-110,061.00		6,098,328.14
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	23,605.00	-1,661,571.27	
		Dispositions	-23,605.00		1,563,987.49
SBLH96P3	MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	Acquisitions	1,850,000.00	-1,850,000.00	
		Dispositions	-925,000.00		943,093.00
C615369105	MOODYS CORP COM	Acquisitions	3,990.00	-1,037,881.94	
		Dispositions	-3,990.00		805,002.90
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	5,835,000.00	-6,676,952.85	
		Dispositions	-3,210,000.00		4,669,279.40
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	790,000.00	-1,202,059.70	
		Dispositions	-505,000.00		790,441.30
C617446448	MORGAN STANLEY COM STK USD0.01				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,802.00	-3,314,743.59	
		Dispositions	-182,785.00		8,162,459.48
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	335,000.00	-337,817.35	
		Dispositions	-1,065,000.00		1,095,171.90
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	275,000.00	-293,771.50	
		Dispositions	0.00		0.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047				
		Acquisitions	240,000.00	-247,048.80	
		Dispositions	-325,000.00		347,213.75
C626755102	MURPHY USA INC COM				
		Acquisitions	6,339.00	-699,563.94	
		Dispositions	-6,339.00		819,558.34
SBL6BZG4	NARRAGANSETT ELEC 3.395% DUE 04-09-2030				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		555,212.15
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	4,600.00	-169,967.36	
		Dispositions	-4,600.00		165,764.73
SBKMGC09	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030				
		Acquisitions	740,000.00	-737,617.20	
		Dispositions	-345,000.00		344,120.25
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	19,604.00	-824,771.60	
		Dispositions	-19,604.00		835,581.83
C63938C108	NAVIENT CORP COM				
		Acquisitions	10,114.00	-110,128.31	
		Dispositions	-114,280.00		969,290.09
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	270,000.00	-356,972.40	
		Dispositions	-260,000.00		329,498.00
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,220.00	-1,585,357.87	
		Dispositions	-1,700.00		842,202.09

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C651639106	NEWMONT CORPORATION	Acquisitions	35,200.00	-2,172,399.56	
		Dispositions	-56,284.00		2,814,290.80
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	225.00	-46,400.61	
		Dispositions	-225.00		46,351.20
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	Acquisitions	6,249,000.00	-6,974,979.86	
		Dispositions	-3,115,000.00		3,631,407.95
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	1,140,000.00	-1,334,782.80	
		Dispositions	-370,000.00		436,255.90
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	1,765,000.00	-1,941,889.15	
		Dispositions	-415,000.00		474,345.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	200,000.00	-213,008.00	
		Dispositions	-540,000.00		676,987.20
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	490,000.00	-602,077.70	
		Dispositions	-315,000.00		404,510.40
SBK20BW6	NISOURCE INC 2.95% DUE 09-01-2029	Acquisitions	1,254,000.00	-1,326,794.70	
		Dispositions	-1,254,000.00		1,380,854.64
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030	Acquisitions	240,000.00	-273,242.40	
		Dispositions	-240,000.00		277,056.00
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049	Acquisitions	1,155,000.00	-1,416,424.40	
		Dispositions	-1,701,000.00		1,170,335.03
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	535,000.00	-601,593.15	
		Dispositions	-535,000.00		524,672.10
SBSJV4K7	NOBLE ENERGY INC 5.05% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-233,689.75	
		Dispositions	-355,000.00		297,178.25
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	495,000.00	-556,260.45	
		Dispositions	-986,000.00		1,145,892.92
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049				
		Acquisitions	325,000.00	-317,629.00	
		Dispositions	-1,245,000.00		1,262,825.40
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	535,000.00	-562,297.55	
		Dispositions	-735,000.00		882,090.85
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049				
		Acquisitions	230,000.00	-265,385.50	
		Dispositions	-305,000.00		335,323.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	1,925,000.00	-1,888,771.50	
		Dispositions	-200,000.00		201,502.00
C665859104	NORTHERN TR CORP COM				
		Acquisitions	2,530.00	-205,076.27	
		Dispositions	-2,530.00		211,747.38
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	762,000.00	-904,704.32	
		Dispositions	-195,000.00		189,352.80
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,213,000.00	-2,612,220.79	
		Dispositions	-465,000.00		577,815.85
SB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,588,000.00	-2,004,023.92	
		Dispositions	-740,000.00		977,139.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	3,575,000.00	-4,839,722.05	
		Dispositions	-1,289,000.00		1,814,096.66
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	122,245.00	-2,635,866.39	
		Dispositions	-57,845.00		1,223,105.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	Acquisitions	2,210,000.00	-2,210,687.90	
		Dispositions	-2,015,000.00		2,102,791.15
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	Acquisitions	5,710,000.00	-5,664,383.75	
		Dispositions	-645,000.00		637,714.60
C629377508	NRG ENERGY INC COM NEW	Acquisitions	53,424.00	-1,642,910.31	
		Dispositions	-49,828.00		1,588,014.07
C67018T105	NU SKIN ENTERPRISES INC CL A CLA	Acquisitions	17,619.00	-824,584.74	
		Dispositions	-17,619.00		873,618.80
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Acquisitions	595,000.00	-604,013.90	
		Dispositions	-595,000.00		687,620.95
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	5,672.00	-105,542.13	
		Dispositions	-5,672.00		105,978.97
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	2,960,000.00	-2,954,080.00	
		Dispositions	-250,000.00		291,382.50
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	5,666,000.00	-6,194,489.87	
		Dispositions	-265,000.00		302,243.10
C67066G104	NVIDIA CORP COM	Acquisitions	8,830.00	-3,787,561.27	
		Dispositions	-8,050.00		3,237,717.08
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	180,000.00	-194,491.80	
		Dispositions	-180,000.00		214,182.00
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,423.00	-1,096,653.46	
		Dispositions	-6,353.00		2,591,656.48
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-215,764.55	
		Dispositions	-205,000.00		96,350.00
C670837103	OGE ENERGY CORP COM				
		Acquisitions	2,575.00	-65,836.83	
		Dispositions	-2,575.00		86,304.22
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	875,000.00	-874,072.50	
		Dispositions	-875,000.00		954,616.25
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,196.00	-434,008.20	
		Dispositions	-2,196.00		431,405.64
C680223104	OLD REP INTL CORP COM				
		Acquisitions	19,200.00	-295,213.59	
		Dispositions	-106,620.00		1,660,927.42
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	1,520,000.00	-1,515,516.00	
		Dispositions	-150,000.00		182,061.00
C68268W103	ONEMAIN HLDGS INC COM				
		Acquisitions	2,421.00	-72,074.00	
		Dispositions	-2,421.00		77,396.49
SBKRV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	435,000.00	-453,517.95	
		Dispositions	-2,030,000.00		1,846,608.30
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,365,000.00	-1,362,979.80	
		Dispositions	-555,000.00		476,829.60
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	2,355,000.00	-2,567,075.20	
		Dispositions	-1,250,000.00		1,425,912.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	10,765,000.00	-11,030,077.00	
		Dispositions	-5,321,000.00		5,856,933.47
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	60,000.00	-72,241.80	
		Dispositions	-580,000.00		658,253.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	2,885,000.00	-3,341,546.20	
		Dispositions	-660,000.00		832,558.40
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	690,000.00	-842,910.90	
		Dispositions	-2,020,000.00		2,273,088.80
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Acquisitions	430,000.00	-542,238.60	
		Dispositions	-420,000.00		528,662.40
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	515,000.00	-698,752.00	
		Dispositions	-1,280,000.00		1,809,534.70
C68389X105	ORACLE CORP COM	Acquisitions	34,354.00	-1,950,154.62	
		Dispositions	-61,041.00		3,440,354.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	8,805,000.00	-8,771,100.75	
		Dispositions	-3,345,000.00		3,979,214.75
SBMD3YQ3	ORLANDO HEALTH INC 3.327% DUE 10-01-2050	Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		452,176.70
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		910,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	2,360,000.00	-2,360,000.00	
		Dispositions	-1,920,000.00		1,920,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	139,000.00	-139,000.00	
		Dispositions	-139,000.00		139,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32GQU	OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
SBL1LY62	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050				
		Acquisitions	1,180,000.00	-1,179,787.60	
		Dispositions	-280,000.00		274,486.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C690742101	OWENS CORNING NEW COM STK	Acquisitions	39,372.00	-2,236,395.83	
		Dispositions	-36,175.00		2,411,007.25
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,410,000.00	-1,389,141.30	
		Dispositions	-1,410,000.00		1,386,779.15
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,895,000.00	-3,826,997.55	
		Dispositions	-1,675,000.00		1,643,138.15
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,855,000.00	-2,089,099.45	
		Dispositions	-190,000.00		218,348.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	Acquisitions	4,194,000.00	-4,757,626.69	
		Dispositions	-1,015,000.00		1,141,758.05
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	6,639,000.00	-7,825,500.31	
		Dispositions	-250,000.00		295,765.00
C693718108	PACCAR INC COM	Acquisitions	9,265.00	-714,367.00	
		Dispositions	-39,699.00		2,778,559.55
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Acquisitions	1,435,000.00	-1,433,507.60	
		Dispositions	-1,435,000.00		1,415,001.65
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	Acquisitions	680,000.00	-851,532.00	
		Dispositions	-3,840,000.00		4,823,211.90
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	1,500,000.00	-1,487,640.00	
		Dispositions	-1,500,000.00		1,724,430.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	66,922.00	-964,355.40	
		Dispositions	-66,922.00		496,518.90
C70450Y103	PAYPAL HLDGS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,700.00	-2,950,868.94	
		Dispositions	-21,700.00		3,887,690.12
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		418,774.20
C70932M107	PENNYMAC FINL SVCS INC NEW COM				
		Acquisitions	4,079.00	-210,598.40	
		Dispositions	-4,079.00		230,825.50
CG7S00T104	PENTAIR PLC COM USD0.01				
		Acquisitions	18,941.00	-848,510.74	
		Dispositions	-18,941.00		961,351.02
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030				
		Acquisitions	973,000.00	-968,806.37	
		Dispositions	-973,000.00		972,956.87
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	260,000.00	-257,220.60	
		Dispositions	-630,000.00		663,574.80
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049				
		Acquisitions	865,000.00	-958,903.00	
		Dispositions	-385,000.00		437,795.05
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	2,455,000.00	-2,505,122.70	
		Dispositions	-835,000.00		975,612.25
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060				
		Acquisitions	2,065,000.00	-2,218,300.35	
		Dispositions	-545,000.00		723,991.65
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG				
		Acquisitions	315,000.00	-427,366.80	
		Dispositions	-300,000.00		409,806.00
C713448108	PEPSICO INC COM				
		Acquisitions	7,600.00	-1,012,364.72	
		Dispositions	-22,850.00		2,965,468.98
C71377A103	PERFORMANCE FOOD GROUP CO COM				
		Acquisitions	36,700.00	-1,575,880.10	
		Dispositions	-36,700.00		873,042.14

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK94MR3	PFIZER INC 1.7% DUE 05-28-2030	Acquisitions	880,000.00	-877,263.20	
		Dispositions	-880,000.00		883,037.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,520,000.00	-2,522,882.60	
		Dispositions	-810,000.00		868,409.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	4,543,000.00	-4,563,543.48	
		Dispositions	-1,600,000.00		1,655,077.30
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	790,000.00	-973,324.20	
		Dispositions	-960,000.00		1,250,812.20
C717081103	PFIZER INC COM	Acquisitions	141,102.00	-5,006,435.28	
		Dispositions	-241,088.00		9,053,121.91
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	Acquisitions	530,000.00	-524,657.60	
		Dispositions	-270,000.00		272,956.50
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	Acquisitions	905,000.00	-900,112.95	
		Dispositions	-905,000.00		909,190.15
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	460,000.00	-543,908.60	
		Dispositions	-1,160,000.00		1,426,113.80
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	87,927.00	-7,216,678.52	
		Dispositions	-74,918.00		5,945,317.98
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030	Acquisitions	860,000.00	-836,874.60	
		Dispositions	-860,000.00		823,939.25
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	530,000.00	-603,339.30	
		Dispositions	-500,000.00		588,980.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,665,000.00	-1,961,436.10	
		Dispositions	-620,000.00		773,739.50
C718546104	PHILLIPS 66 COM				
		Acquisitions	13,164.00	-1,009,324.08	
		Dispositions	-45,575.00		2,980,037.52
SBM9ZDY0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050				
		Acquisitions	849,000.00	-885,210.95	
		Dispositions	-425,000.00		426,436.45
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	27,282.00	-2,105,697.94	
		Dispositions	-27,282.00		2,029,937.67
SBMFBJD7	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG				
		Acquisitions	570,000.00	-562,042.80	
		Dispositions	-570,000.00		541,311.90
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	31,625.00	-3,309,924.45	
		Dispositions	-31,625.00		2,986,812.15
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	200,000.00	-200,648.00	
		Dispositions	-695,000.00		692,395.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030				
		Acquisitions	2,880,000.00	-2,871,936.00	
		Dispositions	-2,880,000.00		2,863,273.80
C731068102	POLARIS INC				
		Acquisitions	5,082.00	-522,971.77	
		Dispositions	-3,382.00		314,840.33
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	6,655.00	-247,045.72	
		Dispositions	-54,411.00		2,022,268.95
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW				
		Acquisitions	1,315.00	-73,398.10	
		Dispositions	-34,476.00		1,483,148.04
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	315,000.00	-379,480.50	
		Dispositions	-700,000.00		799,547.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Acquisitions	15,669.00	-1,367,947.42	
		Dispositions	-15,669.00		1,655,236.99
SBD6JXP7	PPL CAP FDG INC 4% DUE 09-15-2047	Acquisitions	530,000.00	-531,375.50	
		Dispositions	-530,000.00		627,277.10
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	Acquisitions	1,965,000.00	-1,963,437.60	
		Dispositions	-1,965,000.00		2,244,123.35
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	7,840.00	-216,277.17	
		Dispositions	-7,840.00		207,328.24
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,200,769.25
C74251V102	PRINCIPAL FINL GROUP INC COM STK	Acquisitions	10,976.00	-428,061.28	
		Dispositions	-31,455.00		1,280,628.37
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG	Acquisitions	1,021,000.00	-1,018,549.60	
		Dispositions	-1,021,000.00		1,120,936.03
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Acquisitions	1,775,000.00	-1,841,618.55	
		Dispositions	-1,775,000.00		2,154,456.50
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	2,135,000.00	-2,338,569.15	
		Dispositions	-2,135,000.00		2,735,327.70
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	6,020.00	-776,665.35	
		Dispositions	-101,723.00		12,634,951.99
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	190,000.00	-235,282.70	
		Dispositions	-1,110,000.00		1,377,585.15
C743315103	PROGRESSIVE CORP OH COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-238,191.44	
		Dispositions	-3,200.00		259,186.97
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	470,000.00	-468,214.00	
		Dispositions	-470,000.00		463,960.50
SBHNBTT4	PROLOGIS L P 2.25% DUE 04-15-2030				
		Acquisitions	575,000.00	-571,153.25	
		Dispositions	-575,000.00		574,925.25
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	1,145,000.00	-1,142,746.70	
		Dispositions	-1,145,000.00		1,143,358.75
C743424103	PROOFPOINT INC COM				
		Acquisitions	1,500.00	-166,620.63	
		Dispositions	-1,500.00		151,066.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	413,000.00	-492,640.95	
		Dispositions	-570,000.00		738,765.60
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	1,105,000.00	-1,188,729.35	
		Dispositions	-735,000.00		853,003.70
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	355,000.00	-385,100.45	
		Dispositions	-2,820,000.00		3,063,253.00
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	610,000.00	-712,364.10	
		Dispositions	-840,000.00		1,031,086.20
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	14,447.00	-937,995.84	
		Dispositions	-14,447.00		880,727.35
C69360J107	PS BUSINESS PKS INC CALIF COM				
		Acquisitions	8,300.00	-1,326,808.09	
		Dispositions	-8,300.00		1,230,177.65
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	11,363.00	-634,459.00	
		Dispositions	-42,854.00		2,240,217.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	Acquisitions	2,995,000.00	-3,038,277.75	
		Dispositions	-230,000.00		263,952.60
C745867101	PULTE GROUP INC	Acquisitions	19,794.00	-702,779.69	
		Dispositions	-131,411.00		4,507,618.12
S9K5HKBU	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00
S9K57Q1U	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6824U	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1X04U	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,200.00
S9K1TT7U	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65G2U	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		7,755.00
S9K5KR8U	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6ARMU	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,000.00
S9K67NZU	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74QVU	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020				

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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		17,680.00
S9K23NKU	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K6390U	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CRWU	PUT SWO USD CSFPGB2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX5U	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,090.00
S9K6XV3U	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AZUU	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYRU	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6PHHU	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6D92U	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GG2U	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6KC1U	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K7779U	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K2603U	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,850.00
S9K25FBU	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,500.00
S9K2AEDU	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NHHU	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,445.00
S9K29TDU	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,300.00
S9K1LU7U	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,805.00
S9K1QUPU	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,420.00
S9K5E51U	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5489U	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DDUJ	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6HL0U	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020				

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		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K6WGLU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K1PDMU	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,250.00
S9K1TDKU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,486.00
S9K1VR5U	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,600.00
S9K62MRU	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VPDU	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX0U	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6Q10U	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7D08U	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DKKU	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00

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S9K7UUGU	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N3U	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28RYU	PUT SWO USD PNBPU33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00
S9K2AY5U	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,535.00
S9K2LUSU	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,081.00
S9K51NYU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,400.00
S9K4XRBU	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,680.00
S9K5GRUU	PUT SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,440.00
S9K4VZKU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,348.50
S9K4WKMU	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,353.20
S9K5EZ7U	PUT SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175869T4	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,280.33
S9K6HM3U	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175129G8				

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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		1,656.34
S9K6BTQU	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175889C7				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		898.69
S9K62SKU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		972.71
S9K64LQU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,160.47
S9K5XAFU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175249G3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		638.63
S9K5BNNU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175419A0				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,839.26
S9K5HNDU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175979R5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,381.43
S9K4UD9U	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,560.00
S9K4U71U	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,680.00
S9K5LE5U	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,610.00
S9K4VNNU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529D1				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,494.59
S9K4XQKU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529F6				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,518.55

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6MHUU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,092.95
S9K6MHVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,175.75
S9K73ZAU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		982.38
S9K6CWVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175889D5	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,769.71
S9K65W8U	PUT SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175429J9	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,075.03
S9K5F46U	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,015.41
S9K5JHAU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,565.06
S9K5NBJU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,100.92
S9K5TJLU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 317564581	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		994.81
S9K59WHU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 31754ASD3	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,429.05
S9K53HWU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175ZY161	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		2,772.50
S9K5PCPU	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690				

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01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,520.00
S9K22ERU	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		1,344.00
S9K59PLU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,690.00
S9K5CKRU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,674.00
S9K4WB8U	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,808.00
S9K5QAUU	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,190.00
S9K6Q14U	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CAPU	PUT SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175259N5				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,532.33
S9K6EBPU	PUT SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175239F7				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		1,833.11
S9K62KPU	PUT SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175569P5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,115.76
S9K5AVDU	PUT SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175959A6				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,614.97
S9K24NKU	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		2,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6BUVU	PUT SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175889A1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,079.71
S9K54CBU	PUT SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175649W4	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,728.05
S9K5VCKU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175129B9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,882.48
S9K52QVU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175599Q7	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,229.49
S9K2ACMU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		1,960.00
S9K2MXTU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		912.00
S9K57Q8U	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,540.00
S9K5SUVU	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K76LZU	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,710.00
S9K72ATU	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,572.50
S9K7AA1U	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,465.00
S9K4TE9U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				

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		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,154.72
S9K4UN2U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,649.27
S9K63RUU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,082.95
S9K65ABU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,187.37
S9K61WLU	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175149K5				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		890.06
S9K5KU9U	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 317554F57				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,139.20
S9K29KTU	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897				
		Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		2,120.00
S9K6VCMU	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038				
		Acquisitions	605,000.00	-751,022.80	
		Dispositions	-1,200,000.00		1,373,208.00
SBHxD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	680,000.00	-871,392.80	
		Dispositions	-1,030,000.00		1,265,340.40
SBJLPYN7	PVTPL ABBVIE INC 3.2% DUE 11-21-2029				
		Acquisitions	665,000.00	-688,986.55	
		Dispositions	-1,590,000.00		1,663,701.50
SBJLPYQ0	PVTPL ABBVIE INC 4.05% DUE 11-21-2039				
		Acquisitions	5,067,000.00	-5,724,628.18	
		Dispositions	-890,000.00		964,239.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQC6R2	PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO	Acquisitions	100,000.00	-127,640.00	
		Dispositions	-170,000.00		209,344.80
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019	Acquisitions	475,000.00	-533,954.75	
		Dispositions	-1,510,000.00		1,683,262.40
C00654GAA1	PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		520,102.00
C00131LAK1	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	Acquisitions	640,000.00	-638,969.60	
		Dispositions	-640,000.00		662,247.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050	Acquisitions	140,000.00	-139,452.60	
		Dispositions	-140,000.00		139,844.60
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	Dispositions	-377,766.50		363,730.42
		Free Receipt	1,737,766.50	1,306,991.41	
SBMHLJD5	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	Acquisitions	1,455,000.00	-1,479,574.60	
		Dispositions	-285,850.00		293,054.52
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	910,000.00	-943,205.90	
		Dispositions	-3,087.34		3,081.87
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053	Acquisitions	615,000.00	-593,044.95	
		Dispositions	-3,427,149.31		3,439,306.89
		Free Receipt	8,219,149.31	6,673,367.50	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	4,410,000.00	-4,404,113.80	
		Dispositions	-3,333,595.49		3,263,352.99
		Free Receipt	28,857,595.49	23,212,316.17	
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059	Acquisitions	1,495,000.00	-1,442,625.45	
		Dispositions	-348,798.38		342,292.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	22,768,798.38	16,889,643.46	
C05523RAE7	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	Acquisitions	1,165,000.00	-1,147,956.05	
		Dispositions	-295,000.00		299,100.50
SBMH1VY0	PVTPL BAXTER INTL INC SR NT 144A 3.95% DUE 04-01-2030/03-26-2020 BEO	Acquisitions	400,000.00	-398,524.00	
		Dispositions	-400,000.00		478,060.00
SBLCGBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO	Acquisitions	1,340,000.00	-1,362,200.45	
		Dispositions	-1,340,000.00		1,718,395.70
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	Acquisitions	775,000.00	-972,779.35	
		Dispositions	-2,803,000.00		3,625,023.22
SBKBP2K7	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	Acquisitions	2,400,000.00	-2,399,808.00	
		Dispositions	-2,400,000.00		2,519,568.00
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050	Acquisitions	3,452,000.00	-3,457,257.52	
		Dispositions	-1,665,000.00		1,471,718.05
C225313AM7	PVTPL CREDIT AGRICOLE S A 3.25% 01-14-2030	Acquisitions	1,250,000.00	-1,242,400.00	
		Dispositions	-1,250,000.00		1,368,087.50
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	9,000,000.00	-9,676,395.80	
		Dispositions	-4,670,000.00		5,411,560.85
SBJNYS74	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	Acquisitions	1,665,000.00	-1,838,473.70	
		Dispositions	-1,665,000.00		1,920,710.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Acquisitions	3,610,000.00	-3,571,517.40	
		Dispositions	-254,000.00		260,045.20
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	660,000.00	-932,078.65	
		Dispositions	-1,595,000.00		2,109,396.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD49Q4	PVTPL GAP INC SR SECD NT 144A 8.625% DUE05-15-2025/05-07-2020 BEO	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		733,000.00
SBMZ7407	PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	Acquisitions	6,655,000.00	-6,719,625.25	
		Dispositions	-2,455,000.00		2,782,871.35
C494386AD7	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO	Acquisitions	705,000.00	-719,100.00	
		Dispositions	-705,000.00		721,325.00
SBK90KN3	PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO	Acquisitions	340,000.00	-353,688.40	
		Dispositions	-695,000.00		763,885.75
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Acquisitions	2,470,000.00	-2,464,911.80	
		Dispositions	-2,470,000.00		2,644,801.90
SBJCRVP3	PVTPL MPLX LP 5.20% DUE 12-01-2047	Acquisitions	265,000.00	-292,496.40	
		Dispositions	-205,000.00		195,414.20
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	1,070,000.00	-1,096,780.20	
		Dispositions	-165,000.00		196,437.45
C654579AG6	PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-300,000.00		297,000.00
SBMFV959	PVTPL NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 BEO	Acquisitions	255,000.00	-276,833.10	
		Dispositions	-330.75		330.75
SBN7S9K0	PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	Acquisitions	7,603,000.00	-7,699,353.53	
		Dispositions	-245,000.00		253,977.55
SBN7RYL3	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	Acquisitions	1,235,000.00	-1,234,925.90	
		Dispositions	-455,000.00		472,986.15
SBL1LYB7	PVTPL OTIS WORLDWIDE CORP NT 3.112% 02-15-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-954,866.30	
		Dispositions	-155,000.00		148,211.00
SBL6K497	PVTPL RAYTHEON TECHNOLOGIES CORP 4.8% DUE 12-15-2043 BEO				
		Acquisitions	585,000.00	-746,992.35	
		Dispositions	-285,000.00		365,364.30
		Free Receipt	145,000.00	151,155.32	
SBJVHV54	PVTPL SANTANDER HLDGS USA INC CORP 3.244% 10-05-2026				
		Acquisitions	835,000.00	-843,667.30	
		Dispositions	-115,000.00		117,617.40
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	752,000.00	-958,172.92	
		Dispositions	-175,000.00		234,956.75
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	3,740,000.00	-4,072,221.60	
		Dispositions	-1,180,000.00		1,450,714.65
SBMBLZM2	PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO				
		Acquisitions	2,200,000.00	-2,184,116.00	
		Dispositions	-400,000.00		435,836.00
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				
		Acquisitions	851,000.00	-1,096,190.47	
		Dispositions	-495,000.00		706,305.60
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	310,000.00	-330,473.90	
		Dispositions	-838,000.00		869,924.92
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO				
		Dispositions	-275,000.00		270,006.00
		Free Receipt	6,483,000.00	4,958,438.47	
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Acquisitions	2,115,000.00	-2,172,823.70	
		Dispositions	-2,270.58		2,270.58
		Free Receipt	1,762,270.58	1,363,824.04	
C74736K101	QORVO INC COM				
		Acquisitions	2,000.00	-171,886.78	
		Dispositions	-27,100.00		2,955,927.98
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-426,568.60	
		Dispositions	-430,000.00		466,773.60
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	60,000.00	-78,448.00	
		Dispositions	-1,210,000.00		1,451,384.40
C747525103	QUALCOMM INC COM				
		Acquisitions	24,400.00	-2,170,211.34	
		Dispositions	-48,000.00		4,841,043.26
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	2,428.00	-126,410.63	
		Dispositions	-2,428.00		126,046.83
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	1,649.00	-192,467.96	
		Dispositions	-1,649.00		186,583.94
C74915M308	QURATE RETAIL INC CUM RED PFD SER A 8%				
		Dispositions	-459.15		41,053.46
		Free Receipt	459.15	48,382.50	
C74915M100	QURATE RETAIL INC				
		Acquisitions	42,550.00	-406,192.98	
		Dispositions	-42,550.00		390,089.41
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	1,135,000.00	-1,131,220.45	
		Dispositions	-1,135,000.00		1,244,872.90
C75513E101	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-18,678.40		1,178,262.76
		Free Receipt	18,678.40	932,612.51	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	5,799.00	-465,714.86	
		Dispositions	-12,150.00		1,192,701.70
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	38,500.00	-510,585.96	
		Dispositions	-38,500.00		611,129.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	7,841.00	-922,251.39	
		Dispositions	-21,259.00		1,939,944.98

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	7,203.00	-739,034.25	
		Dispositions	-20,249.00		2,002,984.72
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Acquisitions	3,779.00	-667,826.01	
		Dispositions	-3,779.00		605,974.22
C76131V202	RETAIL PPTYS AMER INC CL A	Acquisitions	54,052.00	-681,509.62	
		Dispositions	-54,052.00		368,146.45
C76169C100	REXFORD INDL RLTY INC COM	Acquisitions	8,606.00	-358,413.87	
		Dispositions	-8,606.00		382,960.29
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	845,000.00	-1,019,212.95	
		Dispositions	-630,000.00		835,277.60
C74967X103	RH COM	Acquisitions	800.00	-140,370.00	
		Dispositions	-800.00		87,278.47
C770323103	ROBERT HALF INTL INC COM	Acquisitions	15,093.00	-795,688.76	
		Dispositions	-15,093.00		809,897.52
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	226,000.00	-279,703.16	
		Dispositions	-5,361,000.00		5,361.00
C778296103	ROSS STORES INC COM	Acquisitions	2,800.00	-253,033.44	
		Dispositions	-9,400.00		826,920.56
C783549108	RYDER SYS INC COM	Acquisitions	8,389.00	-343,475.81	
		Dispositions	-8,389.00		354,619.45
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	2,000.00	-100,343.35	
		Dispositions	-2,000.00		70,374.28
C78409V104	S&P GLOBAL INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,340.00	-3,078,529.07	
		Dispositions	-13,800.00		4,549,895.66
C844741108	S.W. AIRL CO COM				
		Acquisitions	2,254.00	-102,493.72	
		Dispositions	-12,911.00		649,873.57
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	10,860.00	-2,359,100.73	
		Dispositions	-3,080.00		556,124.66
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	200,000.00	-199,734.00	
		Dispositions	-200,000.00		222,124.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	2,830.00	-756,815.35	
		Dispositions	-2,830.00		863,993.97
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	79,000.00	-1,663,037.18	
		Dispositions	-37,000.00		717,822.56
C80689H102	SCHNEIDER NATL INC WIS CL B CL B				
		Acquisitions	29,623.00	-689,712.36	
		Dispositions	-29,623.00		787,062.90
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	19,348.00	-919,222.29	
		Dispositions	-19,348.00		900,211.35
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	17,794.00	-716,295.82	
		Dispositions	-17,794.00		765,695.46
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,310,000.00	-1,518,738.70	
		Dispositions	-390,000.00		511,872.70
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	420,000.00	-498,094.80	
		Dispositions	-685,000.00		847,453.10
SBG0WNJ7	SHELL INTL FIN B V 2.375% DUE 11-07-2029				
		Acquisitions	335,000.00	-334,383.60	
		Dispositions	-5,795,000.00		5,813,040.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	2,550,000.00	-2,656,229.55	
		Dispositions	-1,030,000.00		992,074.30
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	5,755,000.00	-5,960,413.00	
		Dispositions	-4,045,000.00		4,448,083.75
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	1,310,000.00	-1,549,240.80	
		Dispositions	-615,000.00		767,351.65
C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	3,280.00	-2,213,789.81	
		Dispositions	-2,220.00		1,230,103.31
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	2,827,000.00	-2,855,856.35	
		Dispositions	-920,000.00		1,004,526.28
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	325,000.00	-355,676.75	
		Dispositions	-325,000.00		374,221.25
C827048109	SILGAN HLDGS INC COM	Acquisitions	14,862.00	-488,538.14	
		Dispositions	-24,436.00		902,293.99
C826919102	SILICON LABORATORIES INC COM	Acquisitions	2,000.00	-204,969.56	
		Dispositions	-2,000.00		196,814.27
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	1,775,000.00	-1,827,431.85	
		Dispositions	-2,345,000.00		2,353,846.60
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	27,300.00	-1,746,624.65	
		Dispositions	-43,300.00		4,131,619.82
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	3,100.00	-173,224.84	
		Dispositions	-3,100.00		180,529.03
C83088V102	SLACK TECHNOLOGIES INC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-55,832.18	
		Dispositions	-1,700.00		56,515.65
C831865209	SMITH A O CORP COM				
		Acquisitions	22,554.00	-989,709.12	
		Dispositions	-22,554.00		1,130,947.41
SBLGBMH4	SMUCKER J M CO FIXED 3.55% DUE 03-15-2050				
		Acquisitions	620,000.00	-621,867.10	
		Dispositions	-620,000.00		692,019.80
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Acquisitions	640,000.00	-632,716.80	
		Dispositions	-640,000.00		714,547.20
C835495102	SONOCO PROD CO COM				
		Acquisitions	1,497.00	-64,123.16	
		Dispositions	-1,497.00		74,974.45
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,445,000.00	-1,523,911.45	
		Dispositions	-605,000.00		678,582.74
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	390,000.00	-475,628.40	
		Dispositions	-790,000.00		935,777.00
C842587107	SOUTHERN CO COM STK				
		Acquisitions	1,918.00	-117,774.79	
		Dispositions	-1,918.00		104,641.07
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	370,000.00	-488,240.90	
		Dispositions	-1,235,000.00		1,638,072.50
SBMF11P3	SPIRIT RLTY L P 3.2% DUE 02-15-2031				
		Acquisitions	505,000.00	-499,960.10	
		Dispositions	-215,000.00		215,010.75
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	24,168.00	-517,336.32	
		Dispositions	-24,168.00		522,179.80
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM				
		Acquisitions	15,900.00	-1,006,707.77	
		Dispositions	-15,900.00		889,096.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C852857200	STAMPS COM INC COM NEW	Acquisitions	3,446.00	-670,345.08	
		Dispositions	-3,446.00		780,365.95
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	1,100.00	-158,486.32	
		Dispositions	-1,100.00		153,191.67
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-178,794.00	
		Dispositions	-180,000.00		203,819.40
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	245,000.00	-244,661.90	
		Dispositions	-670,000.00		754,548.30
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	485,000.00	-574,048.45	
		Dispositions	-330,000.00		407,457.60
C855244109	STARBUCKS CORP COM	Acquisitions	7,900.00	-722,370.12	
		Dispositions	-62,675.00		4,724,647.73
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	365,000.00	-339,304.00	
		Dispositions	-365,000.00		402,638.80
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	395,000.00	-462,110.50	
		Dispositions	-395,000.00		491,356.30
C857477103	STATE STR CORP COM	Acquisitions	46,423.00	-2,836,211.84	
		Dispositions	-46,423.00		2,938,411.22
C858119100	STEEL DYNAMICS INC COM	Acquisitions	18,748.00	-525,397.83	
		Dispositions	-91,019.00		2,778,481.57
C860630102	STIFEL FINL CORP COM	Acquisitions	3,270.00	-168,448.63	
		Dispositions	-3,270.00		174,244.62
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,388,807.60	
		Dispositions	-960,000.00		983,228.95
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030				
		Acquisitions	3,435,000.00	-3,461,655.20	
		Dispositions	-2,877,000.00		2,883,614.36
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	10,000.00	-10,665.90	
		Dispositions	-570,000.00		536,054.00
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	250,000.00	-273,372.50	
		Dispositions	-250,000.00		243,892.50
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	141,852.00	-3,442,337.26	
		Dispositions	-115,452.00		3,083,778.64
C871607107	SYNOPSYS INC COM				
		Acquisitions	6,300.00	-1,413,985.80	
		Dispositions	-23,810.00		3,496,495.31
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	370,000.00	-369,300.70	
		Dispositions	-370,000.00		353,556.50
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	450,000.00	-383,679.00	
		Dispositions	-200,000.00		242,168.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,630,000.00	-1,774,210.65	
		Dispositions	-930,000.00		1,267,895.55
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	5,810,000.00	-5,892,557.00	
		Dispositions	-365,000.00		377,220.20
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	29,393.00	-3,644,257.94	
		Dispositions	-60,146.00		8,311,474.94

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C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	216,000.00	-264,128.50	
		Dispositions	-600,000.00		720,606.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	432,000.00	-526,271.24	
		Dispositions	-155,000.00		193,723.65
SBM6CFV9	TARGET CORP 2.65% DUE 09-15-2030	Acquisitions	739,000.00	-787,716.18	
		Dispositions	-739,000.00		817,056.50
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	480,000.00	-559,881.60	
		Dispositions	-850,000.00		1,053,676.95
C87612E106	TARGET CORP COM STK	Acquisitions	20,646.00	-2,441,763.69	
		Dispositions	-39,346.00		5,230,257.62
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030	Acquisitions	1,430,000.00	-1,428,457.45	
		Dispositions	-700,000.00		740,454.10
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	855,000.00	-1,082,811.90	
		Dispositions	-285,000.00		358,307.70
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	281,000.00	-281,000.00	
		Dispositions	-281,000.00		281,000.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	1,336,000.00	-1,586,875.23	
		Dispositions	-230,000.00		284,912.50
CG87110105	TECHNI CN COM USD1	Acquisitions	54,300.00	-415,009.19	
		Dispositions	-97,700.00		862,770.68
SB899393	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	255,000.00	-264,585.45	
		Dispositions	-255,000.00		262,252.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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		Acquisitions	3,890.00	-1,444,089.75	
		Dispositions	-3,890.00		1,195,844.32
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	1,170,000.00	-1,417,889.00	
		Dispositions	-1,140,000.00		1,393,473.10
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	624,000.00	-781,903.81	
		Dispositions	-1,515,000.00		1,765,224.15
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,635,000.00	-2,136,178.30	
		Dispositions	-1,530,000.00		1,992,668.70
C88023U101	TEMPUR SEALY INTL INC COM				
		Acquisitions	1,800.00	-150,074.08	
		Dispositions	-1,800.00		80,688.14
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	20,700.00	-2,667,913.75	
		Dispositions	-16,200.00		2,134,845.51
C883556102	THERMO FISHER CORP				
		Acquisitions	9,316.00	-4,253,328.90	
		Dispositions	-296.00		128,826.71
C872540109	TJX COS INC COM NEW				
		Acquisitions	44,200.00	-2,158,671.64	
		Dispositions	-44,200.00		2,429,052.62
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	215,000.00	-273,409.05	
		Dispositions	-215,000.00		278,207.85
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	6,065,000.00	-6,015,607.85	
		Dispositions	-455,000.00		465,010.00
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	1,790,000.00	-1,790,000.00	
		Dispositions	-730,000.00		790,065.85
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG				
		Acquisitions	1,070,000.00	-1,065,602.30	
		Dispositions	-1,070,000.00		1,133,686.40

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SBL66P03	TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	Acquisitions	600,000.00	-608,180.87	
		Dispositions	-600,000.00		654,222.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	1,100.00	-160,084.75	
		Dispositions	-1,100.00		167,935.06
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-8,100.00		806,547.93
		Free Receipt	8,100.00	823,527.00	
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	Acquisitions	600,000.00	-703,476.00	
		Dispositions	-600,000.00		684,478.20
C89400J107	TRANSUNION COM	Acquisitions	36,400.00	-2,874,307.73	
		Dispositions	-43,600.00		4,006,287.87
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	1,325,000.00	-1,689,145.90	
		Dispositions	-710,000.00		893,527.90
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	Acquisitions	415,000.00	-522,697.20	
		Dispositions	-1,405,000.00		1,778,917.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	2,430,000.00	-2,412,888.80	
		Dispositions	-2,424,000.00		2,484,951.44
SBLGBPG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	Acquisitions	1,040,000.00	-1,038,336.00	
		Dispositions	-1,040,000.00		996,756.80
SBMG7677	TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030	Acquisitions	950,000.00	-947,254.50	
		Dispositions	-950,000.00		979,811.00
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-340,000.00		365,683.60
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-379,411.30	
		Dispositions	-295,000.00		413,860.75
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	340,000.00	-455,331.70	
		Dispositions	-670,000.00		876,768.30
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	21,845.00	-1,239,503.11	
		Dispositions	-47,467.00		3,255,983.32
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	4,972.00	-302,206.24	
		Dispositions	-4,972.00		280,548.83
C904708104	UNIFIRST CORP MASS COM				
		Acquisitions	390.00	-67,310.98	
		Dispositions	-1,890.00		296,040.14
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	385,000.00	-414,791.30	
		Dispositions	-385,000.00		436,004.80
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	1,137,000.00	-1,296,044.84	
		Dispositions	-442,000.00		512,672.94
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	260,000.00	-300,021.80	
		Dispositions	-78,000.00		90,680.44
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	305,000.00	-381,524.50	
		Dispositions	-2,090,000.00		595,900.80
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	1,100,000.00	-1,201,987.25	
		Dispositions	-270,000.00		313,418.70
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037				
		Acquisitions	430,000.00	-453,675.80	
		Dispositions	-330,000.00		382,248.90
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033				
		Acquisitions	0.00	0.00	
		Dispositions	-8,639.65		8,639.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	3,075,000.00	-3,711,132.95	
		Dispositions	-230,000.00		348,857.10
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	8,400,000.00	-9,774,767.31	
		Dispositions	-8,400,000.00		9,777,048.45
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	3,770,000.00	-5,200,063.97	
		Dispositions	-4,040,000.00		5,599,532.95
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	262,000.00	-304,947.04	
		Dispositions	-1,092,000.00		1,302,428.40
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	46,000.00	-56,178.42	
		Dispositions	-1,495,000.00		1,824,975.85
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	3,275.00	-341,214.89	
		Dispositions	-3,275.00		360,180.44
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	645,000.00	-708,242.25	
		Dispositions	-645,000.00		787,738.50
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	860,000.00	-1,027,881.40	
		Dispositions	-1,195,000.00		1,422,165.10
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	285,000.00	-388,477.80	
		Dispositions	-1,370,000.00		1,879,519.30
SBMFKVV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	Acquisitions	400,000.00	-396,628.00	
		Dispositions	-400,000.00		410,120.00
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	760,000.00	-750,242.30	
		Dispositions	-230,000.00		242,495.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,085,000.00	-1,143,623.25	
		Dispositions	-295,000.00		333,633.20
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,000.00	-3,714,029.17	
		Dispositions	-9,550.00		3,023,481.87
SBMDWV58	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		218,706.60
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Acquisitions	185,000.00	-190,148.55	
		Dispositions	-185,000.00		200,081.20
SBL57WY0	UPJOHN INC 4% DUE 06-22-2050				
		Acquisitions	400,000.00	-429,748.00	
		Dispositions	-400,000.00		450,268.00
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046				
		Acquisitions	1,248,000.00	-1,411,076.96	
		Dispositions	-155,000.00		180,843.15
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	170,000.00	-209,436.60	
		Dispositions	-970,000.00		1,244,801.10
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	558,000.00	-730,257.86	
		Dispositions	-580,000.00		809,830.80
SBWB7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045				
		Acquisitions	219,000.00	-253,227.51	
		Dispositions	-845,000.00		990,914.30
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	925,000.00	-1,158,442.25	
		Dispositions	-1,259,000.00		1,666,656.13
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,096.00	-284,359.81	
		Dispositions	-24,592.00		1,306,296.13
SBJVKHJ9	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029				
		Acquisitions	640,000.00	-690,080.00	
		Dispositions	-640,000.00		651,289.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM	Acquisitions	4,219.00	-45,181.65	
		Dispositions	-4,219.00		70,688.34
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	206,000.00	-229,247.10	
		Dispositions	-206,000.00		207,886.96
C92343E102	VERISIGN INC COM	Acquisitions	20,731.00	-4,324,494.26	
		Dispositions	-20,731.00		4,223,984.97
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,625,000.00	-2,614,368.75	
		Dispositions	-1,175,000.00		1,182,125.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	750,000.00	-825,670.10	
		Dispositions	-1,815,000.00		2,077,061.05
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	7,000,000.00	-7,916,789.55	
		Dispositions	-3,220,000.00		3,999,834.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	3,385,000.00	-4,196,566.70	
		Dispositions	-4,705,000.00		5,860,286.60
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	385,000.00	-500,099.60	
		Dispositions	-395,000.00		518,777.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,550,000.00	-2,070,013.30	
		Dispositions	-1,744,000.00		2,301,529.59
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	1,661,000.00	-2,301,444.92	
		Dispositions	-1,951,000.00		968,896.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047	Acquisitions	920,000.00	-1,319,470.55	
		Dispositions	-1,245,000.00		1,822,501.20
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	560,000.00	-695,336.00	
		Dispositions	-2,071,000.00		2,524,533.23
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	5,395,000.00	-7,065,615.45	
		Dispositions	-6,380,000.00		8,415,144.80
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,152,000.00	-2,944,394.82	
		Dispositions	-4,622,000.00		6,294,063.15
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	37,547.00	-2,161,247.00	
		Dispositions	-178,015.00		10,488,180.58
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	4,330,000.00	-4,411,089.50	
		Dispositions	-205,000.00		208,273.85
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Acquisitions	9,470,000.00	-9,410,379.30	
		Dispositions	-1,000,000.00		1,025,020.00
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	Acquisitions	705,000.00	-813,083.55	
		Dispositions	-3,205,000.00		3,843,784.85
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,175,000.00	-1,175,613.45	
		Dispositions	-685,000.00		678,170.55
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	21,360.00	-4,942,465.10	
		Dispositions	-3,000.00		845,500.27
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	1,025,000.00	-1,102,036.15	
		Dispositions	-1,025,000.00		1,142,722.33
C92556V106	VIATRIS INC	Acquisitions	385,000.00	-497,855.05	
		Dispositions	-895,000.00		1,164,793.30
		Dispositions	-6,960.83		119,949.55
		Free Receipt	6,960.83	104,851.25	

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C925652109	VICI PTYS INC COM	Acquisitions	24,600.00	-622,162.69	
		Dispositions	-12,400.00		322,525.39
C928254101	VIRTU FINL INC CLA CLA	Acquisitions	33,519.00	-815,792.51	
		Dispositions	-33,519.00		905,193.53
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	Acquisitions	1,900,000.00	-1,897,245.00	
		Dispositions	-1,900,000.00		1,951,813.00
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	2,565,000.00	-2,577,151.60	
		Dispositions	-420,000.00		455,695.80
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	750,000.00	-913,814.15	
		Dispositions	-413,000.00		500,987.66
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Acquisitions	996,000.00	-1,207,333.02	
		Dispositions	-1,126,000.00		1,412,193.50
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	1,645,000.00	-2,122,941.45	
		Dispositions	-4,580,000.00		5,980,903.07
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	1,380,000.00	-1,303,559.55	
		Dispositions	-145,000.00		136,746.60
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	14,267.00	-318,292.42	
		Dispositions	-14,267.00		266,677.56
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	Acquisitions	200,000.00	-278,124.00	
		Dispositions	-200,000.00		262,580.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	335,000.00	-459,961.70	
		Dispositions	-1,115,000.00		1,493,656.70
C928881101	VONTIER CORP COM USD0.0001 WI				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C929089100	VOYA FINL INC COM	Acquisitions	5,800.00	-166,442.96	
		Dispositions	-8,480.00		267,903.95
		Free Receipt	2,680.00	71,103.42	
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	Acquisitions	9,794.00	-469,735.49	
		Dispositions	-56,777.00		2,754,134.76
C931427108	WALGREENS BOOTS ALLIANCE INC COM	Acquisitions	945,000.00	-973,381.20	
		Dispositions	-220,000.00		226,740.80
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038	Acquisitions	6,300.00	-264,854.10	
		Dispositions	-11,700.00		504,483.78
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG	Acquisitions	265,000.00	-313,171.70	
		Dispositions	-405,000.00		497,254.95
C931142103	WALMART INC COM	Acquisitions	875,000.00	-1,090,509.40	
		Dispositions	-2,885,000.00		3,691,756.35
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050	Acquisitions	24,900.00	-3,206,878.22	
		Dispositions	-25,800.00		3,256,905.28
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	Acquisitions	730,000.00	-719,232.50	
		Dispositions	-485,000.00		505,819.25
C94106L109	WASTE MGMT INC DEL COM STK	Acquisitions	2,260,000.00	-2,237,898.55	
		Dispositions	-220,000.00		223,786.20
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	5,900.00	-691,560.69	
		Dispositions	-9,900.00		1,165,078.82
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	450,000.00	-542,145.30	
		Dispositions	-1,470,000.00		1,785,956.55
		Acquisitions	700,000.00	-833,185.75	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,255,000.00		1,543,100.00
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,210,000.00	-3,917,297.95	
		Dispositions	-2,435,000.00		3,107,840.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	445,000.00	-579,959.50	
		Dispositions	-1,645,000.00		2,099,738.20
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	655,000.00	-896,161.55	
		Dispositions	-790,000.00		1,096,207.70
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	11,550,000.00	-11,599,515.05	
		Dispositions	-945,000.00		1,002,145.20
C95000U2M4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	Acquisitions	9,363,000.00	-11,270,140.99	
		Dispositions	-2,695,000.00		3,711,317.25
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	Dispositions	-235,000.00		306,625.65
		Free Receipt	235,000.00	249,163.45	
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	56,000.00	-1,473,862.55	
		Dispositions	-56,000.00		1,608,554.19
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-514,560.00	
		Dispositions	-6,000.00		7,355.46
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	615,000.00	-749,751.24	
		Dispositions	-1,445,000.00		1,764,312.90
C950755108	WERNER ENTERPRISES INC COM	Acquisitions	8,974.00	-376,616.66	
		Dispositions	-8,974.00		397,543.44
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	3,946.00	-626,281.29	
		Dispositions	-6,246.00		1,230,717.12

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C959802109	WESTERN UNION CO	Acquisitions	72,963.00	-1,640,392.37	
		Dispositions	-72,963.00		1,626,380.54
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	985,000.00	-926,289.70	
		Dispositions	-2,050,000.00		738,000.00
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	300,000.00	-290,457.00	
		Dispositions	-300,000.00		128,250.00
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	Acquisitions	175,000.00	-157,683.75	
		Dispositions	-400,000.00		382,240.00
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030	Acquisitions	190,000.00	-189,810.00	
		Dispositions	-190,000.00		190,936.70
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050	Acquisitions	870,000.00	-865,145.40	
		Dispositions	-870,000.00		525,467.55
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-335,000.00		360,145.10
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	Acquisitions	985,000.00	-985,000.00	
		Dispositions	-985,000.00		1,012,889.45
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	170,000.00	-189,485.40	
		Dispositions	-1,625,000.00		1,703,006.05
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049	Acquisitions	320,000.00	-345,907.20	
		Dispositions	-1,000,000.00		1,098,884.65
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	1,500.00	-268,673.66	
		Dispositions	-1,500.00		271,792.54
C98389B100	XCEL ENERGY INC COM				

5500 Reports

01 JAN 20 - 31 DEC 20

Account number SNDNOP

TOTAL FUND/NO PRUDENTIAL ACCT.

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,307.00	-74,767.02	
		Dispositions	-1,307.00		79,064.16
C988498101	YUM BRANDS INC COM				
		Acquisitions	1,500.00	-138,561.99	
		Dispositions	-1,500.00		139,705.45
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	37,700.00	-1,001,445.79	
		Dispositions	-37,700.00		1,239,165.40
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	3,260.00	-815,362.13	
		Dispositions	-3,260.00		787,265.95
C98986T108	ZYNGA INC				
		Acquisitions	241,087.00	-1,896,969.95	
		Dispositions	-241,087.00		2,208,140.10

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.

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2020

Date	Amount	Days to Discount to 1/1/2020 at 5.42%	Interest Adjusted Contribution
April 21, 2021	<u>\$ 105,443,725</u>	476	<u>\$ 98,444,039</u>
Total Contribution	\$ 105,443,725		\$ 98,444,039

Schedule SB Attachment (Form 5500)—2020 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.

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
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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.

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Effective Date	June 1, 1950. Amended and restated May 1, 2017.
Plan Year	January 1 through December 31.
Participation	Regular, Limited Term, and Post Doc salaried employees with one year of service and at least age 21 are eligible to participate. Effective January 1, 2009, neither a new hire nor a post-2008 rehire is eligible to participate.
Employee Contributions	Contributions, if any, made by a participant under a previous plan, to the extent that those contributions remain in the plan. Employee contributions include "Prior Plan Employee Contributions" and "LMSC Employee Contributions".
Retirement Eligibility Normal	The later of the date a participant attains age 65 or the fifth anniversary of the participant's commencement of employment.
Service	Age 50 with 25 years of eligibility service, age 55 with 20 years of eligibility service, age 60 with 15 years of eligibility service, age 65 with 10 years of eligibility service or any age with 30 years of eligibility service. Only participants who meet these requirements while still in active service are eligible for a service retirement.
Early	The same as service retirement. age 55 with 20 years of eligibility service or age 50 with 25 years of eligibility service for the purpose of a deferred vested pension.
Disability	Fifteen years of eligibility service, provided qualifying disability occurred before January 1, 2009.
Vesting	Five years of eligibility service.
Retirement Benefits Normal	<p>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:</p> <p>I. For retirements on or after January 1, 2012: $\{[(a) \times (b)] / 12\} + (c) \text{ where}$<p>(a) Equals the employee's pensionable pay earned on or after January 1, 2012;</p></p>

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
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(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 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.

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
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Early

The accrued normal retirement benefit calculated using Formula I or II above is reduced $\frac{1}{3}\%$ 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 five 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 five 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)—2020 Plan Year
NTESS Retirement Income Plan
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- (a) Fifteen or more years or service pension eligible:
90%¹ of accrued benefit payments commence upon the participant's death without early retirement reductions.
- (b) Less than 15 years or not yet service pension eligible: 86%¹ of accrued benefit; payments commence on the deceased's sixty-fifth 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%.

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

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Cost Of Living Increases

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

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

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.

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

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

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

⁵ Plus an increase due to change in QJSA reductions.

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
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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 10-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 10-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.

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
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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.

The plan sponsor has elected not to reflect the change in interest rates for minimum funding or benefit restriction purposes and the change in shortfall amortization under ARPA for the 2020 plan year.

Schedule SB Attachment (Form 5500)—2020 Plan Year
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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 2019), each adjusted as needed to fall within the 25-year average interest rate corridor
1st Segment Rate	3.64%
2nd Segment Rate	5.21%
3rd Segment Rate	5.94%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2019), without regard to interest rate stabilization
1st Segment Rate	2.79%
2nd Segment Rate	3.92%
3rd Segment Rate	4.38%
Salary Increases	
Minimum Funding Target Normal Cost	See Table 1
Maximum Tax Expected Benefit Increase	2.50%
Optional Payment Form Election Percentage	
Married Males	35% life annuity 65% joint and 100% survivor annuity with a pop-up
Married Females	85% life annuity 15% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2020 generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
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	2020 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 \$230,000 and the IRC section 401(a)(17) compensation limit of \$285,000.
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	
2018 Plan Year	5.50%
2019 Plan Year	5.75%
2020 Plan Year	5.00%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$4,290,000 for 2020.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2020

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Table 1

RIP Salary Increases

Age	Rate¹
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%

¹ Reflects 2.00% annual inflation plus increases for merit and productivity.

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Table 2

Retirement Rates for Active Participants

Age	RIP Rate	Former PSP Rate
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%

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 3

Termination Rates—RIP and Former PSP

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 4

Disability Rates

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

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
* PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	2,188,000	2,361,434	2,831,104
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	785,000	803,953	944,789
* PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000	44,024	113,134
* PRUDENTIAL FINL FIXED 5.375% DUE 05-15-2045	1,950,000	1,950,000	2,121,222
* PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	1,700,000	1,688,406	2,062,679
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000	4,329,640	6,149,347
* PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	1,853,000	1,762,886	2,251,480
* PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000	336,000	869,562
* PRUDENTIAL INSURANCE, CONSERVATIVE STOCK FUND, COMMON STOCK ACCOUNT	17,796	693,427	3,680,994
* PRUDENTIAL INSURANCE, SHORT TERM FUND, INTEREST BEARING CASH ACCT, VARIABLE INTEREST	420,814	5,967,345	5,967,345
* PRUDENTIAL INSURANCE, UNALLOCATED INSURANCE CONTRACT, VARIABLE RATE, 6.96%		13,835,784	13,835,784
\$ GEN CORP NEW 3.875% DUE 04-15-2027	3,000,000	2,997,780	3,474,802
\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	300,000	372,816	379,672
1ST INDL RLTY TR INC COM	17,200	729,712	724,636
3M CO 4.0% 09-14-2048	1,100,000	1,086,921	1,413,877
3M CO COM	19,700	2,787,127	3,443,363
3M CO FIXED 3.625% 10-15-2047	440,000	439,552	524,644
ABBOTT LAB COM	23,100	2,444,630	2,529,219
ABBOTT LABS 4.75% 04-15-2043	2,474,000	2,593,998	3,474,090
ABBOTT LABS 4.75% 04-15-2043	2,010,000	2,023,939	2,822,523
ABBOTT LABS 4.75% DUE 11-30-2036	865,000	872,448	1,189,824
ABBOTT LABS 4.9% DUE 11-30-2046	1,905,000	2,612,723	2,824,170
ABBOTT LABS 5.3 DUE 05-27-2040	180,000	243,378	265,038
ABBVIE INC 3.6% 05-14-2025	1,850,000	1,846,762	2,061,062
ABBVIE INC 4.05% DUE 11-21-2039 REG	6,060,000	6,506,971	7,333,961
ABBVIE INC 4.05% DUE 11-21-2039 REG	5,642,000	5,855,351	6,828,088
ABBVIE INC 4.25% DUE 11-21-2049 REG	2,420,000	2,439,996	3,034,247
ABBVIE INC 4.3% DUE 05-14-2036	675,000	699,036	830,639
ABBVIE INC 4.4% DUE 11-06-2042	3,745,000	3,717,680	4,702,809
ABBVIE INC 4.45% DUE 05-14-2046	390,000	415,732	496,154
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000	5,925,400	7,633,140
ABBVIE INC 4.55% DUE 03-15-2035 REG	2,920,000	2,950,853	3,691,776
ABBVIE INC 4.625% DUE 10-01-2042 REG	215,000	198,299	273,000
ABBVIE INC 4.75% 03-15-2045	1,321,000	1,279,098	1,726,446
ABBVIE INC 4.75% 03-15-2045	741,000	800,397	968,431
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,243,000	1,215,876	1,645,160
ABBVIE INC 4.85% DUE 06-15-2044 REG	1,100,000	1,136,050	1,455,894
ABBVIE INC 4.85% DUE 06-15-2044 REG	835,000	837,301	1,105,156
ABBVIE INC 4.875% DUE 11-14-2048	880,000	870,698	1,190,176
ABBVIE INC 4.875% DUE 11-14-2048	100,000	98,943	135,247
ABBVIE INC 4.875% DUE 11-14-2048	395,000	532,658	534,227
ABBVIE INC COM USD0.01	12,000	1,018,376	1,285,800
ABBVIE INC FIXED 4.5% DUE 05-14-2035	1,705,000	1,740,362	2,141,607
ABBVIE INC FIXED 4.7% DUE 05-14-2045	625,000	622,371	817,635
ABBVIE INC FIXED 4.7% DUE 05-14-2045	432,000	430,928	565,149
ABN AMRO BK N V 4.75% DUE 07-28-2025	600,000	598,392	690,511
ACE CAP TR II 9.7% DUE 04-01-2030	220,000	327,250	336,766
ACE INA HLDGS INC 4.15% DUE 03-13-2043	300,000	382,077	389,256
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000	268,199	320,130
ACTIVISION 2.5% DUE 09-15-2050	885,000	865,761	864,996
ACTIVISION 4.5% DUE 06-15-2047	2,600,000	2,562,404	3,384,833
ACTIVISION BLIZZARD INC COM STK	34,300	2,414,077	3,184,755
ADOBE SYS INC COM	17,620	6,850,108	8,812,114
ADVANCED MICRO DEVICES INC COM	4,200	371,944	385,182
ADVOCATE HEALTH & HOSPS CORP 4.272% 08-15-2048	360,000	360,000	470,921
ADVOCATE HLTH & 3.387% DUE 10-15-2049	610,000	613,500	692,504
AEP TEX INC 2.1% DUE 07-01-2030	985,000	981,030	1,029,768
AEP TEX INC 4.15% DUE 05-01-2049	2,400,000	2,396,736	2,967,236
AEP TRANSP CO LLC 3.15% DUE 09-15-2049	504,000	501,464	561,701
AEP TRANSP CO LLC FIXED 3.65% DUE 04-01-2050	670,000	766,761	812,305
AES CORP COM	19,500	377,980	458,250
AETNA INC 4.125% DUE 11-15-2042	1,440,000	1,407,214	1,707,564
AETNA INC 4.125% DUE 11-15-2042	430,000	419,344	509,897
AETNA INC NEW 3.875% DUE 08-15-2047	476,000	475,343	567,713
AETNA INC NEW 4.75% DUE 03-15-2044	990,000	1,024,174	1,274,187
AETNA INC NEW 4.75% DUE 03-15-2044	376,000	375,098	483,934
AETNA INC NEW 6.75% DUE 12-15-2037	220,000	275,145	334,827

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
AETNA INC NEW 6.75% DUE 12-15-2037	300,000	417,069	456,583
AFLAC INC 4.75% DUE 01-15-2049	1,170,000	1,171,237	1,632,722
AFLAC INC COM	20,200	749,511	898,294
AGILENT TECHNOLOGIES INC COM	3,000	353,072	355,470
AGL CAP CORP 4.4% DUE 06-01-2043	1,270,000	1,228,087	1,559,378
AHS HOSP CORP 5.024% DUE 07-01-2045	2,463,000	3,018,142	3,426,474
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	610,000	608,633	657,419
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	280,000	304,450	307,755
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	130,000	129,527	142,886
AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG	1,000,000	996,360	1,099,123
ALABAMA POWER CO 3.7% 12-01-2047	5,000,000	5,113,000	6,087,100
ALABAMA PWR CO 3.45% DUE 10-01-2049	890,000	896,335	1,044,195
ALABAMA PWR CO 3.45% DUE 10-01-2049	423,000	421,583	496,286
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000	2,021,020	2,419,463
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,034,000	2,191,798	2,460,594
ALABAMA PWR CO 4.15% DUE 08-15-2044	705,000	699,388	894,419
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000	4,464,180	5,709,057
ALABAMA PWR CO 4.3% DUE 01-02-2046	200,000	223,066	263,993
ALEXANDRIA REAL 3.375% DUE 08-15-2031	580,000	579,182	663,647
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000	2,096,955	2,439,264
ALEXANDRIA REAL 4% DUE 02-01-2050	240,000	281,786	298,197
ALEXANDRIA REAL 4% DUE 02-01-2050	190,000	224,337	236,073
ALEXANDRIA REAL 4.9% DUE 12-15-2030	2,295,000	2,293,462	2,920,562
ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033	705,000	703,675	703,872
ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033	335,000	334,370	334,464
ALEXION PHARMACEUTICALS INC COM	15,000	1,554,377	2,343,600
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	480,000	480,000	545,447
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	2,100,000	2,237,487	2,386,331
ALLISON TRANSMISSION HOLDING	14,200	578,516	612,446
ALLSTATE CORP 3.85% DUE 08-10-2049	1,500,000	1,489,545	1,880,567
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000	2,534,209	3,361,051
ALLSTATE CORP 4.2% DUE 12-15-2046	625,000	649,206	825,406
ALLSTATE CORP 4.5% DUE 06-15-2043	475,000	614,978	635,805
ALLSTATE CORP 5.75% DUE 08-15-2053	2,144,000	2,314,380	2,294,209
ALLSTATE CORP COM	28,500	2,675,492	3,133,005
ALLY FINL INC 8% DUE 11-01-2031	405,000	564,979	594,487
ALLY FINL INC 8% DUE 11-01-2031	900,000	1,066,594	1,321,083
ALLY FINL INC COM	62,500	1,781,727	2,228,750
ALPHABET INC 1.9% DUE 08-15-2040	490,000	486,918	480,916
ALPHABET INC 1.9% DUE 08-15-2040	1,080,000	1,073,207	1,059,979
ALPHABET INC 2.05% 08-15-2050	1,360,000	1,348,508	1,298,025
ALPHABET INC 2.05% 08-15-2050	3,655,000	3,507,006	3,488,442
ALPHABET INC 2.25% DUE 08-15-2060	980,000	935,378	947,629
ALPHABET INC CAP STK USD0.001 CL C	4,075	5,177,000	7,138,911
ALPHABET INC CAPITAL STOCK USD0.001 CL A	7,107	9,896,613	12,456,012
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,115,000	1,109,946	1,177,760
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,600,000	1,250,736	1,690,060
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,380,000	2,169,252	2,659,803
ALTRIA GROUP INC 4.25% DUE 08-09-2042	750,000	716,633	838,173
ALTRIA GROUP INC 4.5% DUE 05-02-2043	1,220,000	1,087,074	1,397,794
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	2,490,000	2,702,459	3,182,456
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	400,000	371,284	511,238
ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	1,000,000	1,104,650	1,278,095
ALTRIA GROUP INC 5.8% DUE 02-14-2039	1,075,000	1,405,602	1,416,392
ALTRIA GROUP INC 5.8% DUE 02-14-2039	790,000	788,143	1,040,883
ALTRIA GROUP INC 5.95% DUE 02-14-2049	2,176,000	2,197,429	3,048,487
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,000,000	997,220	1,400,959
ALTRIA GROUP INC 6.2% DUE 02-14-2059	530,000	637,886	744,115
ALTRIA GROUP INC 6.2% DUE 02-14-2059	120,000	119,647	168,479
ALTRIA GROUP INC 6.2% DUE 02-14-2059	800,000	797,648	1,123,192
ALTRIA GROUP INC COM	40,800	1,553,376	1,672,800
AMAZON COM INC 2.5% DUE 06-03-2050	80,000	79,182	83,006
AMAZON COM INC 2.5% DUE 06-03-2050	920,000	934,716	954,565
AMAZON COM INC 2.7% DUE 06-03-2060	2,685,000	2,687,404	2,871,182
AMAZON COM INC 2.7% DUE 06-03-2060	535,000	528,666	572,098
AMAZON COM INC 2.7% DUE 06-03-2060	2,100,000	2,075,136	2,245,617
AMAZON COM INC 4.05% 08-22-2047	295,000	382,677	389,533

NTES RETIREMENT INCOME PLAN

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

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AMAZON COM INC 4.05% 08-22-2047	262,000	261,001	345,958
AMAZON COM INC 4.8% DUE 12-05-2034	675,000	729,648	926,177
AMAZON COM INC 4.95% DUE 12-05-2044	390,000	516,929	572,132
AMAZON COM INC 4.95% DUE 12-05-2044	595,000	779,052	872,868
AMAZON COM INC COM	5,234	11,571,125	17,046,772
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,315,000	2,291,223	2,887,891
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	2,040,000	2,049,320	2,544,837
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,000,000	5,437,920	5,699,734
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,140,000	2,670,364	3,049,358
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	2,732,000	2,709,652	3,892,918
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,065,000	1,088,960	1,364,457
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,790,000	1,779,922	2,293,312
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	1,375,000	1,221,048	1,722,443
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	430,000	532,499	538,655
AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,220,000	1,488,536	1,813,615
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	250,000	286,990	326,484
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,413,516	1,570,033
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,422,096	1,570,033
AMEREN ILL CO 4.15% DUE 03-15-2046	995,000	1,087,730	1,260,735
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050	655,000	673,924	765,478
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000	824,712	975,084
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	2,500,000	2,495,950	2,712,302
AMERICAN WTR CAP CORP 4.15% 06-01-2049	1,600,000	1,591,520	2,118,508
AMERICAN WTR WKS CO INC NEW COM	2,300	345,558	352,981
AMERN CAMPUS 3.3% DUE 07-15-2026	500,000	498,520	545,767
AMERN EXPRESS CO 4.05% DUE 12-03-2042	2,275,000	2,185,293	2,900,389
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000	4,276,780	5,197,635
AMERN INTL GROUP 3.875% DUE 01-15-2035	968,000	964,796	1,161,484
AMERN INTL GROUP 3.875% DUE 01-15-2035	360,000	373,000	431,957
AMERN INTL GROUP 4.5% DUE 07-16-2044	995,000	1,053,200	1,274,976
AMERN INTL GROUP 4.5% DUE 07-16-2044	2,655,000	3,207,888	3,402,071
AMERN INTL GROUP 4.5% DUE 07-16-2044	4,300,000	4,275,934	5,509,946
AMERN INTL GROUP 4.7% DUE 07-10-2035	500,000	496,985	645,396
AMERN INTL GROUP 6.25% DUE 05-01-2036	1,000,000	1,130,269	1,447,442
AMERN INTL GROUP 6.82% DUE 11-15-2037	1,025,000	1,355,350	1,456,147
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,740,000	1,730,085	1,792,248
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,100,000	1,089,154	1,133,030
AMERN TOWER CORP 3.7% DUE 10-15-2049	2,040,000	2,159,835	2,317,970
AMERN WTR CAP CORP 4% DUE 12-01-2046	910,000	903,731	1,149,002
AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	645,000	675,010	848,011
AMGEN INC 3.375% 02-21-2050	1,000,000	999,620	1,117,280
AMGEN INC 4.4% 05-01-2045	1,833,000	1,929,039	2,352,594
AMGEN INC 4.563% DUE 06-15-2048	1,300,000	1,312,194	1,721,841
AMGEN INC 4.563% DUE 06-15-2048	1,815,000	2,151,301	2,403,954
AMGEN INC 4.663% DUE 06-15-2051	2,800,000	2,833,740	3,819,324
AMGEN INC 4.95% DUE 10-01-2041	470,000	499,282	635,833
AMGEN INC 5.15% DUE 11-15-2041	698,000	716,699	973,073
AMGEN INC COM	9,380	1,956,939	2,156,650
AMGEN INC FIXED 3.15% 02-21-2040	3,640,000	3,753,207	4,006,948
ANHEUSER BUSCH 3.75% DUE 07-15-2042	205,000	184,268	233,219
ANHEUSER BUSCH 3.75% DUE 07-15-2042	1,310,000	1,286,158	1,490,327
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,632,000	1,696,666	2,512,272
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,106,000	1,102,074	1,702,557
ANHEUSER BUSCH 8% DUE 11-15-2039	365,000	569,108	619,399
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	560,000	657,508	695,393
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	4,000,000	4,145,651	4,967,091
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	1,035,000	1,451,677	1,471,639
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	1,273,000	1,268,761	1,810,044
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	1,440,000	1,776,504	1,956,303
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	4,500,000	4,487,490	6,113,448
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000	4,223,282	5,103,346
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	1,370,000	1,327,901	1,705,264
ANHEUSER-BUSCH 4% DUE 01-17-2043	3,409,000	3,485,532	3,915,887
ANHEUSER-BUSCH 4% DUE 01-17-2043	390,000	359,693	447,989
ANHEUSER-BUSCH 4% DUE 01-17-2043	500,000	463,045	574,345
ANHEUSER-BUSCH 4% DUE 01-17-2043	1,150,000	1,172,942	1,320,995
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	1,425,000	1,404,409	1,764,432

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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	475,000	490,873	588,144
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	1,984,000	2,126,338	2,510,556
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	220,000	226,539	278,388
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	140,000	153,933	175,578
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	1,742,000	1,727,472	2,184,696
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	1,086,000	1,174,475	1,421,152
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	5,492,000	6,309,817	7,057,256
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	1,005,000	1,049,199	1,320,300
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000	1,012,821	1,248,044
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	6,965,000	7,736,937	8,847,551
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	8,560,000	8,801,200	10,873,659
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	5,327,000	5,799,589	6,926,328
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	5,645,000	6,354,064	7,339,802
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,900,000	1,898,556	2,398,294
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,510,000	1,888,376	1,906,012
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,394,000	1,588,770	1,759,590
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	1,105,000	1,328,594	1,418,721
ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060	600,000	599,496	770,346
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	340,000	536,625	587,403
ANTHEM INC 3.125% DUE 05-15-2050	565,000	570,045	620,238
ANTHEM INC 4.375% 12-01-2047	1,000,000	925,500	1,288,922
ANTHEM INC 4.375% 12-01-2047	1,667,000	1,750,741	2,148,633
ANTHEM INC 4.65% DUE 01-15-2043	115,000	117,034	150,713
ANTHEM INC 4.65% DUE 01-15-2043	250,000	290,168	327,637
ANTHEM INC 4.65% DUE 08-15-2044	600,000	599,190	789,180
ANTHEM INC 4.65% DUE 08-15-2044	718,000	782,634	944,385
ANTHEM INC COM	5,190	1,406,209	1,666,457
ANTHEM INC FIXED 3.7% 09-15-2049	1,100,000	1,093,279	1,314,367
ANTHEM INC FIXED 3.7% 09-15-2049	1,175,000	1,146,499	1,403,983
ANTHEM INC FIXED 4.625% DUE 05-15-2042	2,065,000	2,187,688	2,692,581
AON CORP SR NT 6.25 DUE 09-30-2040	1,085,000	1,412,617	1,654,625
AON CORPORATION 2.8% 05-15-2030	1,400,000	1,400,777	1,527,361
AON CORPORATION 2.8% 05-15-2030	1,300,000	1,299,545	1,418,264
AON PLC 4.45% DUE 05-24-2043	345,000	319,746	420,193
AON PLC 4.6% DUE 06-14-2044	1,425,000	1,438,451	1,896,321
AP MOLLER MAERSK 4.5% DUE 06-20-2029	1,000,000	993,880	1,169,596
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	730,000	820,489	912,472
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000	260,341	340,407
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000	3,971,080	5,138,220
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	626,000	676,868	816,129
APPLE INC 2.55% DUE 08-20-2060 REG	1,000,000	989,330	1,028,482
APPLE INC 2.55% DUE 08-20-2060 REG	295,000	292,576	303,402
APPLE INC 2.65% DUE 05-11-2050 REG	6,100,000	6,374,972	6,474,211
APPLE INC 2.65% DUE 05-11-2050 REG	800,000	838,120	849,077
APPLE INC 3.45% DUE 02-09-2045	1,975,000	1,957,482	2,396,874
APPLE INC 3.45% DUE 02-09-2045	895,000	874,807	1,086,178
APPLE INC 3.75% DUE 09-12-2047	560,000	553,697	701,976
APPLE INC 3.75% DUE 09-12-2047	3,200,000	3,181,728	4,011,294
APPLE INC 3.85% DUE 05-04-2043	1,624,000	1,566,582	2,051,755
APPLE INC 3.85% DUE 05-04-2043	9,000,000	8,431,453	11,370,563
APPLE INC 3.85% DUE 08-04-2046	2,255,000	2,249,024	2,899,851
APPLE INC 3.85% DUE 08-04-2046	2,125,000	2,209,076	2,732,675
APPLE INC 4.375% DUE 05-13-2045	6,799,000	7,263,034	9,317,797
APPLE INC 4.375% DUE 05-13-2045	2,025,000	2,017,609	2,775,193
APPLE INC 4.375% DUE 05-13-2045	448,000	455,582	613,969
APPLE INC 4.5% DUE 02-23-2036	555,000	552,392	747,153
APPLE INC 4.65% DUE 02-23-2046	3,480,000	3,642,630	4,946,667
APPLE INC 4.65% DUE 02-23-2046	2,000,000	2,006,290	2,842,912
APPLE INC 4.65% DUE 02-23-2046	4,145,000	5,292,414	5,891,936
APPLE INC COM STK	167,440	10,018,874	22,217,614
APPLE INC FIXED 2.95% 09-11-2049	445,000	497,950	499,175
APPLE INC FIXED 2.95% 09-11-2049	8,000	7,942	8,974
APPLE INC NT 2.4% 08-20-2050	1,985,000	1,979,521	2,031,496
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	850,000	846,030	924,787
APPLIED MATERIALS INC COM	35,500	2,118,864	3,063,650
APPLIED MATLS INC 4.35% DUE 04-01-2047	1,110,000	1,110,890	1,538,596
APPLIED MATLS INC 4.35% DUE 04-01-2047	2,580,000	2,575,279	3,576,196

NTESS RETIREMENT INCOME PLAN

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

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APPLIED MATLS INC 5.85% DUE 06-15-2041	270,000	406,558	425,308
APPLIED MATLS INC FIXED 1.75% DUE 06-01-2030	610,000	607,664	633,032
APTIV PLC 4.25% DUE 01-15-2026	400,000	399,768	458,355
APTIV PLC 5.4% 03-15-2049	900,000	896,022	1,122,632
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	200,000	203,058	257,772
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	208,000	217,926	268,119
ARIZONA PUB SVC CO 5.05 DUE 09-01-2041	430,000	501,637	586,172
ASCENSION 2.532% DUE 11-15-2029	459,000	473,504	502,882
ASTRAZENECA PLC 4% DUE 09-18-2042	1,670,000	1,776,487	2,061,469
ASTRAZENECA PLC 4.375% 08-17-2048	2,200,000	2,176,768	2,944,522
ASTRAZENECA PLC 4.375% DUE 11-16-2045	300,000	295,806	402,734
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,200,000	1,703,280	1,852,041
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,625,000	2,302,076	2,507,972
ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030	1,395,000	1,390,982	1,380,817
AT&T INC 2.25% DUE 02-01-2032	2,805,000	2,815,105	2,845,444
AT&T INC 3.5% DUE 02-01-2061	4,000,000	3,997,440	3,983,919
AT&T INC 3.5% DUE 02-01-2061	535,000	524,996	532,849
AT&T INC 3.5% DUE 06-01-2041	1,840,000	1,834,296	1,983,703
AT&T INC 3.5% DUE 06-01-2041	2,445,000	2,478,278	2,635,953
AT&T INC 3.65% DUE 06-01-2051	1,275,000	1,270,066	1,335,044
AT&T INC 3.65% DUE 06-01-2051	1,455,000	1,455,309	1,523,520
AT&T INC 3.85% DUE 06-01-2060	670,000	668,761	702,315
AT&T INC 4.5% DUE 03-09-2048	530,000	633,578	633,960
AT&T INC 4.5% DUE 05-15-2035	350,000	397,380	424,702
AT&T INC 4.55% DUE 03-09-2049	345,000	396,964	416,023
AT&T INC 4.75% DUE 05-15-2046	1,860,000	1,917,533	2,294,328
AT&T INC 4.9% 06-15-2042	1,125,000	1,149,294	1,399,224
AT&T INC 5.15% DUE 03-15-2042	783,000	815,437	994,350
AT&T INC 5.25% DUE 03-01-2037	2,625,000	2,612,636	3,416,326
AT&T INC 5.35% DUE 09-01-2040	2,878,000	3,426,083	3,773,884
AT&T INC 5.45% DUE 03-01-2047	295,000	375,078	399,367
AT&T INC 5.55% DUE 08-15-2041	700,000	744,114	930,820
AT&T INC 6.375% DUE 03-01-2041	827,000	1,006,719	1,214,065
AT&T INC CORP 4.65% 06-01-2044	509,000	562,852	611,320
AT&T INC CORP 4.65% 06-01-2044	1,075,000	993,312	1,291,099
AT&T INC FIXED 3.1% DUE 02-01-2043	3,975,000	3,916,010	4,034,499
AT&T INC FIXED 4.85% DUE 07-15-2045	546,000	584,535	672,553
AT&T INC FIXED 8.75% 11-15-2031	1,102,000	1,634,896	1,718,080
ATLANTIA SPA 1.875% SNR 13/07/2027 EUR	200,000	219,981	242,557
ATMOS ENERGY CORP 3.375% DUE 09-15-2049	804,000	803,405	935,522
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000	895,491	1,202,384
AUTOMATIC DATA PROCESSING INC COM	23,300	4,006,669	4,105,460
AUTONATION INC FIXED 4.75% DUE 06-01-2030	500,000	497,395	601,667
AVALONBAY CMNTYS FIXED 4.15% 07-01-2047	675,000	769,183	845,827
AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030	935,000	985,842	997,220
AVALONBAY CMNTYS INC MEDIUM TERM TRANCHE# TR 00032 2.45% 01-15-2031	395,000	421,362	424,821
AVOLON HLDGS FDG 5.5% DUE 01-15-2023	1,664,000	1,782,435	1,769,410
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028	900,000	868,743	1,064,049
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	3,522,000	3,423,402	4,639,010
AXALTA COATING SYSTEMS LTD COM USD1.00	74,400	2,032,800	2,124,120
B A T CAP CORP 2.726% DUE 03-25-2031	-	-	-
B A T CAP CORP 4.39% 08-15-2037	525,000	516,418	589,740
B A T CAP CORP 4.39% 08-15-2037	4,700,000	4,210,041	5,279,579
B A T CAP CORP 4.39% 08-15-2037	525,000	525,000	589,740
B A T CAP CORP 4.54% 08-15-2047	2,200,000	1,810,611	2,442,993
B A T CAP CORP 4.54% 08-15-2047	550,000	590,511	610,748
B A T CAP CORP 4.758% DUE 09-06-2049	945,000	1,080,729	1,095,593
B A T CAP CORP 4.758% DUE 09-06-2049	784,000	816,287	908,937
B A T CAP CORP 5.282% DUE 04-02-2050	354,000	354,000	437,294
B A T CAP CORP FIXED 3.734% DUE 09-25-2040	690,000	705,611	719,698
B A T CAP CORP FIXED 3.984% DUE 09-25-2050	1,590,000	1,590,000	1,659,227
BAE SYS HLDGS INC 4.75% DUE 10-07-2044	1,582,000	1,552,245	2,083,010
BAE SYS PLC 3.4% DUE 04-15-2030	384,000	381,297	435,024
BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047	350,000	343,571	395,476
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	1,435,000	1,452,167	1,602,577
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	220,000	215,366	245,691
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	1,166,000	1,172,950	1,255,416

NTSS RETIREMENT INCOME PLAN

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BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000	2,070,411	2,294,250
BANCO SANTANDER S 3.306% DUE 06-27-2029	1,200,000	1,200,000	1,350,445
BANCO SANTANDER S 3.49% DUE 05-28-2030	400,000	400,000	448,314
BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG	600,000	600,000	630,006
BANK AMER CORP 2.831% DUE 10-24-2051	380,000	380,000	396,368
BANK AMER CORP 2.831% DUE 10-24-2051	4,000,000	4,000,000	4,172,298
BANK AMER CORP 2.831% DUE 10-24-2051	190,000	196,542	198,184
BANK AMER CORP 3.946% DUE 01-23-2049	3,000,000	3,000,000	3,749,789
BANK AMER CORP 3.974% 02-07-2030	4,000,000	4,000,000	4,711,329
BANK AMER CORP 3.974% 02-07-2030	2,300,000	2,300,000	2,709,014
BANK AMER CORP 4.083% DUE 03-20-2051	800,000	800,000	1,010,295
BANK AMER CORP 4.083% DUE 03-20-2051	3,590,000	3,778,798	4,533,698
BANK AMER CORP 4.083% DUE 03-20-2051	1,930,000	2,245,270	2,437,336
BANK AMER CORP 4.083% DUE 03-20-2051	3,620,000	4,261,855	4,571,584
BANK AMER CORP 4.244% 04-24-2037 REG	1,090,000	1,129,083	1,342,789
BANK AMER CORP 4.244% 04-24-2037 REG	4,900,000	5,021,798	6,036,390
BANK AMER CORP 4.33% 03-15-2050	3,515,000	3,811,167	4,611,589
BANK AMER CORP 4.33% 03-15-2050	3,220,000	3,676,224	4,224,557
BANK AMER CORP 4.75% DUE 04-21-2045	4,038,000	3,950,924	5,573,642
BANK AMER CORP 5% DUE 01-21-2044	405,000	554,299	568,497
BANK AMER CORP 5.875% DUE 02-07-2042	420,000	459,735	638,970
BANK AMER CORP FIXED 4.078% 04-23-2040	2,590,000	2,674,338	3,188,973
BANK AMER CORP FLTGT RT 1.898% DUE 07-23-2031	1,525,000	1,528,218	1,540,770
BANK NEW YORK MELLON CORP COM STK	118,200	4,922,064	5,016,408
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	700,000	703,321	729,328
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	1,000,000	1,000,000	1,041,897
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	11,745,000	12,085,695	12,237,075
BANNER HEALTH 3.181% DUE 01-01-2050	295,000	295,000	326,806
BANNER HEALTH 3.181% DUE 01-01-2050	280,000	292,222	310,189
BANNER HEALTH 3.759% DUE 01-01-2049	1,900,000	1,978,128	2,235,335
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050	285,000	285,000	317,932
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	2,600,000	2,868,944	3,112,465
BARCLAYS PLC 3.564% DUE 09-23-2035	230,000	229,928	249,214
BARCLAYS PLC 3.65% DUE 03-16-2025	6,800,000	6,822,780	7,480,925
BARCLAYS PLC 4.375% DUE 01-12-2026	1,500,000	1,543,050	1,728,893
BARCLAYS PLC 4.836% 05-09-2028	2,145,000	2,159,054	2,472,287
BARCLAYS PLC 4.95% DUE 01-10-2047	1,125,000	1,464,734	1,536,161
BARCLAYS PLC FLTGT RT 5.088% DUE 06-20-2030	2,282,000	2,455,475	2,737,451
BARRICK GOLD CORP 5.25% DUE 04-01-2042	485,000	545,056	668,972
BARRICK N AMER FIN 5.7% DUE 05-30-2041	655,000	831,493	947,699
BARRICK N AMER FIN 5.7% DUE 05-30-2041	1,734,000	2,036,176	2,508,869
BARRICK N AMER FIN 5.75% DUE 05-01-2043	290,000	327,005	422,976
BARRICK PD 5.95% DUE 10-15-2039	1,625,000	1,743,118	2,339,567
BARRICK PD 5.95% DUE 10-15-2039	2,000,000	2,225,420	2,879,467
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	200,000	276,638	366,128
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	340,000	340,000	425,124
BAYER US FIN II 4.375% DUE 12-15-2028	200,000	197,064	235,243
BAYER US FIN II 4.875% DUE 06-25-2048	430,000	565,699	553,806
BAYER US FIN II 4.875% DUE 06-25-2048	1,900,000	1,753,335	2,447,050
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,185,000	1,241,882	1,555,973
BECTON DICKINSON & 4.669% DUE 06-06-2047	3,837,000	4,014,626	5,038,202
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000	1,100,000	1,444,363
BECTON DICKINSON & 4.685% DUE 12-15-2044	230,000	282,725	296,887
BECTON DICKINSON & 4.875% DUE 05-15-2044	165,000	187,438	203,796
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	700,000	700,000	831,503
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	955,000	995,143	1,134,408
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	495,000	501,065	587,992
BELL CANADA 4.464% 04-01-2048	1,030,000	1,030,000	1,375,223
BELL CDA FIXED 4.3% 07-29-2049	1,200,000	1,278,497	1,571,462
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	705,000	696,636	934,042
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042	385,000	406,229	511,481
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000	2,365,504	3,020,952
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	1,575,000	1,572,461	2,166,820
BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040	1,500,000	1,703,429	2,301,925
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	4,000,000	3,967,080	4,789,887
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	2,665,000	2,715,638	2,854,139
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	2,850,000	3,119,719	3,763,521

NTES RETIREMENT INCOME PLAN

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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
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	2,330,000	2,306,187	3,095,171
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	1,440,000	1,620,307	1,912,895
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,200,000	2,236,278	2,926,765
BEST BUY INC COM STK	6,600	670,200	658,614
BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023	800,000	797,712	865,509
BHP BILLITON FIN 5% DUE 09-30-2043	840,000	923,602	1,235,579
BHP BILLITON FIN 5% DUE 09-30-2043	1,326,000	1,334,648	1,950,450
BIOGEN INC COMMON STOCK	1,130	306,469	276,692
BIOGEN INC CORP 3.15% 05-01-2050	1,150,000	1,129,153	1,192,468
BK OF AMER NA 6 DUE 10-15-2036	810,000	963,706	1,211,518
BLACK HILLS CORP 3.875% DUE 10-15-2049	200,000	206,037	233,953
BLACK HILLS CORP 3.875% DUE 10-15-2049	1,130,000	1,127,796	1,321,833
BLACK HILLS CORP 4.2% DUE 09-15-2046	520,000	520,382	638,955
BOEING CO 3.25% DUE 02-01-2035	970,000	997,946	994,740
BOEING CO 3.3% DUE 03-01-2035	285,000	276,598	284,677
BOEING CO 3.3% DUE 03-01-2035	485,000	435,011	484,450
BOEING CO 3.6% 05-01-2034	430,000	428,667	452,765
BOEING CO 3.65% DUE 03-01-2047	805,000	718,326	814,852
BOEING CO 3.65% DUE 03-01-2047	2,500,000	2,384,800	2,530,595
BOEING CO 3.65% DUE 03-01-2047	530,000	465,338	536,486
BOEING CO 3.75% DUE 02-01-2050	600,000	577,541	630,954
BOEING CO 3.85% DUE 11-01-2048	830,000	720,154	856,112
BOEING CO 3.85% DUE 11-01-2048	950,000	900,971	979,887
BOEING CO 3.9% 05-01-2049	200,000	213,710	212,242
BOEING CO 3.9% 05-01-2049	285,000	280,144	302,445
BOEING CO 5.93% DUE 05-01-2060	1,100,000	1,100,000	1,560,453
BOEING CO 5.93% DUE 05-01-2060	1,200,000	1,401,140	1,702,313
BOEING CO 5.93% DUE 05-01-2060	545,000	752,563	773,134
BOEING CO 5.93% DUE 05-01-2060	1,560,000	1,692,371	2,213,006
BOEING CO 6.875% DUE 10-15-2043	425,000	599,097	596,039
BOEING CO FIXED 3.5% DUE 03-01-2039	585,000	490,236	591,837
BOEING CO FIXED 3.5% DUE 03-01-2045	150,000	144,429	147,784
BOEING CO FIXED 3.55% DUE 03-01-2038	474,000	451,594	483,571
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000	243,097	264,162
BOEING CO FIXED 3.625% DUE 03-01-2048	285,000	266,210	287,352
BOEING CO FIXED 3.95% DUE 08-01-2059	265,000	257,337	283,618
BOEING CO FIXED 3.95% DUE 08-01-2059	2,600,000	2,575,690	2,782,668
BOEING CO FIXED 5.15% DUE 05-01-2030	1,290,000	1,468,501	1,561,224
BOEING CO FIXED 5.705% DUE 05-01-2040	2,185,000	2,220,790	2,835,520
BOEING CO FIXED 5.805% DUE 05-01-2050	595,000	732,010	819,996
BOEING CO FIXED 5.805% DUE 05-01-2050	2,500,000	2,500,000	3,445,363
BOEING CO FIXED 5.805% DUE 05-01-2050	1,555,000	1,837,024	2,143,016
BOEING CO FIXED 5.805% DUE 05-01-2050	1,000,000	1,000,000	1,378,145
BOEING CO SR NT 5.875 DUE 02-15-2040	1,775,000	1,903,759	2,258,929
BON SECOURS MERCY 3.205% DUE 06-01-2050	410,000	410,000	437,845
BOSTON SCIENTIFIC CORP COM	5,000	173,068	179,750
BP CAP MKTS AMER 2.772% DUE 11-10-2050	1,660,000	1,659,884	1,654,309
BP CAP MKTS AMER 2.772% DUE 11-10-2050	340,000	337,766	338,834
BP CAP MKTS AMER 2.939% DUE 06-04-2051	5,600,000	5,600,000	5,720,587
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,500,000	1,475,160	1,540,097
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,110,000	1,091,618	1,139,671
BPCE SR NON PFD 2.375% DUE 01-14-2025	600,000	596,412	634,112
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	275,000	265,716	287,168
BRISTOL MYERS 2.55% DUE 11-13-2050	1,475,000	1,470,693	1,505,895
BRISTOL MYERS 3.25% DUE 08-01-2042	505,000	510,296	585,997
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029	1,100,000	1,090,925	1,280,577
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029	1,800,000	1,785,150	2,095,490
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	2,395,000	2,454,909	3,051,606
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,306,000	1,301,533	1,664,049
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	380,000	379,568	484,180
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	285,000	370,970	385,407
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	1,162,000	1,171,167	1,571,380
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	415,000	406,483	558,954
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	700,000	619,108	942,815
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	565,000	776,756	788,109
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	175,000	174,612	179,529
BRISTOL MYERS SQUIBB CO 5.7% DUE 10-15-2040 BEO	290,000	337,288	423,229

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
BRISTOL MYERS SQUIBB CO COM	105,700	6,466,465	6,556,571
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	2,545,000	2,452,031	3,465,286
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	700,000	647,654	1,012,468
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	1,500,000	1,472,460	2,169,574
British pound sterling - Cash Collateral Due to/from CCP Broker	(18,435)	(18,435)	(18,435)
British pound sterling - Cash	273,847	273,847	273,847
BRITISH TELECOMMUNICATIONS P L C 5.125% DUE 12-04-2028 BEO	1,900,000	1,892,210	2,337,422
BRIXMOR OPER 4.125% DUE 05-15-2029	600,000	598,824	690,189
BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022	400,000	400,000	399,573
BROADCOM INC 4.11% DUE 09-15-2028 REG	841,000	786,826	962,513
BROADCOM INC 4.3% DUE 11-15-2032 BEO	800,000	798,992	948,391
BROADCOM INC 4.3% DUE 11-15-2032 BEO	2,095,000	2,092,360	2,483,600
BROADCOM INC 4.3% DUE 11-15-2032 BEO	1,861,000	1,922,495	2,206,195
BROADCOM INC 4.75% 04-15-2029	1,735,000	1,782,658	2,069,373
BROADCOM INC 4.75% 04-15-2029	1,000,000	995,250	1,192,722
BROADCOM INC 5.0% DUE 04-15-2030	624,000	709,182	758,542
BROADCOM INC COM	4,470	1,729,387	1,957,189
BROOKFIELD FIN LLC 4% DUE 04-01-2024	2,100,000	2,094,582	2,305,143
BSTN PPTYS LTD 3.4% DUE 06-21-2029	800,000	798,520	893,009
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,500,000	1,497,765	1,606,654
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	925,000	923,622	990,770
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	285,000	283,404	363,438
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	870,000	865,128	1,109,442
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	2,190,000	2,174,977	3,004,593
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	205,000	214,682	281,252
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	1,100,000	1,092,454	1,509,156
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000	1,296,568	1,482,367
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000	4,617,835	5,965,927
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000	4,463,955	5,750,362
BURL NORTHN SANTA 3.9% DUE 08-01-2046	720,000	713,332	920,058
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000	712,662	933,852
BURL NORTHN SANTA 4.375% DUE 09-01-2042	515,000	528,371	681,499
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,549,000	3,449,587	4,781,487
BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,630,000	1,724,624	2,260,771
BURL NORTHN SANTA 5.75% DUE 05-01-2040	480,000	652,632	711,710
BURL NORTHN SANTA 5.75% DUE 05-01-2040	1,590,000	1,964,644	2,357,538
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	1,500,000	1,487,565	1,708,281
BURL RES FIN CO 7.4% DUE 12-01-2031	755,000	1,121,460	1,130,210
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	310,000	386,815	408,120
BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD	340,000	390,585	448,624
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	2,500,000	2,481,300	3,343,136
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	117,000	116,125	156,459
BURLINGTON NORTHN SANTA 4.55 09-01-2044	115,000	114,363	155,336
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000	1,100,177	1,589,058
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	874,000	903,356	1,232,426
BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-31-2020 TO 01-04-2021	8,200,000	8,200,000	8,200,000
CA INC 4.7% DUE 03-15-2027	2,000,000	2,000,000	2,290,195
CA INST TECH 4.321% DUE 08-01-2045	1,800,000	1,800,000	2,462,008
CACI INTL INC CL A CL A	1,800	368,375	448,794
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	3,000,000	3,764,015	4,999,980
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000	657,664	919,831
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	4,715,000	6,691,444	7,831,332
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	1,200,000	1,911,756	2,106,960
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	461,000	460,673	511,968
CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG	395,000	433,904	438,671
CAMDEN PPTY TR 3.15% DUE 07-01-2029	445,000	494,128	500,982
CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG	755,000	761,323	797,515
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	435,000	433,821	459,441
CAMPBELL SOUP CO 4.8% 03-15-2048	265,000	343,101	354,440
Canadian dollar - Cash Collateral Due to/from CCP Broker	(53,693)	(53,693)	(53,693)
Canadian dollar - Cash	187,402	187,402	187,402
Canadian dollar - Recoverable taxes	-	-	-
CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049	285,000	316,185	396,198
CANADIAN NATL RY CO 3.65% 02-03-2048	755,000	895,309	926,755
CANADIAN NATL RY CO 3.65% 02-03-2048	279,000	353,951	342,470
CAP 1 FINL CORP 3.8% DUE 01-31-2028	714,000	712,586	822,815
CARDINAL HLTH INC 4.5% DUE 11-15-2044	435,000	462,362	509,382

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
CARDINAL HLTH INC	18,130	907,574	971,043
CARLISLE COMPANIES INC COM	3,800	484,463	593,484
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,038,000	1,187,325	1,284,174
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,985,000	1,971,634	2,455,767
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	2,275,000	2,244,101	2,495,739
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	2,400,000	2,399,904	2,632,867
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	1,442,000	1,441,942	1,613,629
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	345,000	344,986	386,062
CATERPILLAR INC 3.25% DUE 04-09-2050 REG	2,700,000	2,689,227	3,188,882
CATERPILLAR INC 3.25% DUE 04-09-2050 REG	345,000	400,755	407,468
CATERPILLAR INC 4.75% DUE 05-15-2064	700,000	773,331	1,036,318
CATERPILLAR INC 6.05 DUE 08-15-2036 BEO	760,000	896,162	1,138,831
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	430,000	426,087	504,407
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	1,700,000	1,684,530	1,994,166
CATHOLIC HLTH SVCS FIXED 3.368% DUE 07-01-2050	280,000	280,000	294,470
CBOE GLOBAL MARKETS INC	5,200	457,195	484,224
CBRE GROUP INC CL A CL A	19,500	1,183,694	1,223,040
CBS CORP NEW 2.9% DUE 01-15-2027	300,000	295,050	329,191
CBS CORP NEW 4.6% DUE 01-15-2045	270,000	299,498	323,185
CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	12,916,000	12,916,000	12,916,000
CCP DUE RECEIVABLE FROM CITIBANK	767,000	767,000	767,000
CCP RECEIVABLE FROM BANK OF AMERICA	172,000	172,000	172,000
CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	1,176,000	1,176,000	1,176,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000	390,490	481,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	335,000	398,173	421,819
CDN NAT RES LTD 6.25% DUE 03-15-2038	580,000	686,462	778,851
CDN NAT RES LTD 6.45% DUE 06-30-2033	1,045,000	1,290,449	1,373,151
CDN NAT RES LTD 6.75% DUE 02-01-2039	485,000	587,754	672,196
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	646,000	677,330	820,461
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	2,200,000	2,198,284	2,794,139
CDN NATL RY CO 2.45% DUE 05-01-2050	795,000	808,245	822,794
CDN NATL RY CO 2.45% DUE 05-01-2050	1,400,000	1,363,659	1,448,946
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000	2,946,660	3,941,501
CDN PAC RY CO NEW 4.8% DUE 08-01-2045	570,000	567,845	793,760
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	630,000	742,598	936,592
CDN PAC RY CO NEW 6.125% DUE 09-15-2115	200,000	288,130	334,860
CDN PAC RY LTD 4.8% DUE 09-15-2035	405,000	418,393	532,883
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75	250,000	25,764	11,936
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX75	2,200,000	220,733	105,034
CDS / STS CHASUS33 SELL PROTECTION ON CDX NAHYS29V1 5Y 12-20-2022 SWPCDX027	3,500,000	567,681	298,109
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCCDX67	1,950,000	197,329	93,098
CDS / STS CITIUS33 SELL PROTECTION ON CDX NAHYS27V1 5Y 12-20-2021 SWPCDX67	2,000,000	208,111	95,486
CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFY98	2,800,000	-	33,335
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21	1,200,000	15,577	32,077
CDS BARCGB5G 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOIL21	600,000	7,070	16,039
CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPCOIL62	400,000	-	7,673
CDS BARCGB5G 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPCOIL54	600,000	5,879	15,830
CDS BNPAFRPP 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHY60	100,000	-	1,822
CDS BNPAFRPP SELL PROT ON INDONESIA(REPUBLIC O 12-20-2022	2,200,000	-	34,603
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6	900,000	-	4,274
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6	400,000	-	1,900
CDS BNPAFRPP SELL PROTECTION ON BHP BILLITON FIN USA 06-20-2021 SWPCOCYV6	400,000	-	1,900
CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPCODYR3	1,400,000	-	13,155
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6	300,000	-	-
CDS BOFAUS6NGFX 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH9G6	200,000	-	-
CDS BOFAUS6NGFX 06/20/2024 SELL REPUBLIC OF ITALY 6.87 SWPCOIFY8	2,700,000	-	47,543
CDS BOFAUS6NGFX 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFU4	400,000	-	6,802
CDS BOFAUS6NGFX 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFV2	8,300,000	-	38,099
CDS BOFAUS6NGFX 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFV2	1,100,000	-	5,049
CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHYA1	100,000	-	1,822
CDS CHASUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2021 SWPCOEJK3	600,000	-	4,991
CDS CITIUS33 06/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPCOH2B4	400,000	-	-
CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPCOHWQ8	400,000	-	6,374
CDS CITIUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWW1	100,000	-	1,822
CDS CITIUS33 SELL PROT ON 12-20-2022 SWPCOG5Z0	300,000	-	4,318
CDS CITIUS33 SELL PROT ON COLOMBIA(REPUBLIC OF 12-20-2022 SWPCOG5Z0	1,200,000	-	17,272
CDS CSFPGB2L 06/20/2025 SELL ITALY GOV'T INT BOND 6 SWPCOJFT7	1,600,000	-	27,209

NTES RETIREMENT INCOME PLAN

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CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPCOHXN4	1,700,000	-	-
CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPCOHRN1	1,800,000	-	31,007
CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOG9W3	200,000	-	3,503
CDS ICE_SBSIUS SELL PROTECTION ON CONOCOPHILLIPS 06-20-2021 SWPCOE6K7	1,500,000	7,008	6,677
CDS ICE_SBSIUS SELL PROTECTION ON ALLY FINL INC 06-20-2022 SWPCOF2A0	1,100,000	151,239	76,241
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 06-20-2022 SWPCOF954	600,000	108,333	31,199
CDS ICE_SBSIUS SELL PROTECTION ON FORD MOTOR CREDIT CO 12-20-2021 SWPCOE8M1	800,000	134,073	29,386
CDS ICE_SBSIUS SELL PROTECTION ON FORD MTR CO DEL 12-20-2021 SWPCOE924	200,000	33,211	7,075
CDS ICE_SBSIUS SELL PROTECTION ON NEWELLBRANDS INC 12-20-2022 SWPCOGL90	600,000	3,597	6,998
CDS ICE_SBSIUS SELL PROTECTION ON SIMON PPTY GROUP L P 06-20-2022 SWPCOF962	4,900,000	15,084	42,354
CDS ICE_SBSIUS SELL PROTECTION ON TARGETCORP 12-20-2021 SWPCOEI01	2,100,000	48,728	20,134
CDS ICE_SBSIUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPCOE888	400,000	6,032	906
CDS MRMDUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWW5	100,000	-	1,822
CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPCOHFE4	500,000	-	9,465
CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4	400,000	-	7,005
CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPCOIHU4	200,000	-	3,503
CDS MSCSUS33 12/20/2025 SELL UNITED MEXICAN STATES SWPCOJI49	400,000	-	3,825
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6	950,000	7,458	11,310
CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPCOFJM6	550,000	3,852	6,548
CDS/STS CHASUS33 SELL PROTECTION ON CDX.NA.HY.31 12-20-2023 SWPC1HH01	300,000	31,017	31,311
CDS/STS GSILGB2X SELL PROTECTION ON CDX HY29 5Y 25-35% SP 12-20-2022 SWPCDX050	300,000	44,042	25,552
CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01	600,000	81,850	62,621
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	36,658	31,311
CDX GSILGB2X 12/20/2023 SELL CDX.NA.HY.31 SWPCNC782	300,000	38,485	31,311
CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043	200,000	24,871	20,874
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	1,100,000	1,077,681	1,245,296
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG	1,110,000	1,110,000	1,167,820
CENTENE CORP DEL 4.75% DUE 01-15-2025 REG	785,000	807,569	805,591
CENTENE CORP DEL FIXED 4.625% 12-15-2029	1,540,000	1,540,000	1,709,723
CENTENE CORP DEL SR NT 4.25% 12-15-2027	990,000	981,684	1,049,400
CENTENE CORP DEL SR NT 4.25% 12-15-2027	875,000	867,650	927,500
CENTERPOINT ENERGY 4.1% DUE 09-01-2047	325,000	323,105	398,538
CENTERPOINT ENERGY 5.85 DUE 01-15-2041	1,015,000	1,304,532	1,429,629
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	5,000	4,990	5,425
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	365,000	362,784	483,994
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	560,000	556,601	742,566
CF BLACKROCK RUSSELL 3000 INDEX FD	12,840,214	299,319,803	589,341,107
CF DFA DIMENSIONAL US SMALL CAP COLLECTIVE INVEST FUND -S	11,042,516	110,425,165	160,337,339
CF HARDING LOEVNER EM COLLECTIVE INV FD CL S 309	17,315,826	174,236,787	270,992,681
CF SILCHESTER INTL INVS INTL VALUE EQUITY GR TR FD 826852	2,410,544	35,404,471	344,633,628
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND	215,299	18,323,218	24,468,312
CF SSGA MSCI CANADA SMALL CAP INDEX SECURITIES LENDING (ZVCBLEN) FUND	314,648	3,148,727	3,983,134
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND	2,124,874	154,400,167	244,600,633
CF SSGA MSCI EAFE SMALL CAP INDEX SECURITIES LENDING (ZVYOLEN) FUND	2,179,585	23,335,360	43,242,976
CHARLES RIV LABORATORIES INTL INC COM	800	197,539	199,888
CHARTER 4.908% DUE 07-23-2025	2,500,000	2,500,000	2,903,620
CHARTER 5.375% 05-01-2047	255,000	265,802	318,267
CHARTER 5.375% DUE 04-01-2038	755,000	829,894	942,951
CHARTER 6.384% DUE 10-23-2035	1,797,000	1,934,534	2,461,975
CHARTER 6.484% DUE 10-23-2045	6,293,000	6,748,652	8,901,194
CHARTER 6.834% DUE 10-23-2055	2,070,000	2,079,681	3,139,528
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	300,000	299,640	366,154
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	2,510,000	2,859,128	3,063,491
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	1,208,000	1,297,256	1,474,381
CHARTER COMMUNICATIONS OPER LLC FRNS 02-01-2024	2,100,000	2,131,059	2,153,333
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	1,075,000	1,102,772	1,283,980
CHARTER FIXED 3.85% DUE 04-01-2061	1,200,000	1,198,584	1,209,777
CHARTER FIXED 3.85% DUE 04-01-2061	4,000,000	3,995,280	4,032,590
CHARTER FIXED 3.85% DUE 04-01-2061	2,510,000	2,507,038	2,530,450
CHARTER FIXED 5.75% DUE 04-01-2048	640,000	604,071	837,404
CHARTER FIXED 5.75% DUE 04-01-2048	2,675,000	3,032,968	3,500,085
CHARTER FIXED 5.75% DUE 04-01-2048	600,000	569,820	785,066
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027	1,300,000	1,300,000	1,537,871
CHEVRON CORP COM	28,000	2,505,536	2,364,600
CHEVRON CORP NEW 2.978% DUE 05-11-2040	275,000	300,644	304,445
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	1,025,000	1,040,384	1,144,191
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	445,000	419,555	440,267

NTES RETIREMENT INCOME PLAN

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CHICAGO ILL 7.045% DUE 01-01-2029 REG	500,000	513,175	542,610
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	360,000	360,000	350,747
CHILDRENS HOSP 2.704% DUE 07-01-2050	827,000	827,000	856,411
CHILDRENS HOSP CORP 2.585% 02-01-2050	335,000	335,000	334,928
CHUBB CORP 6.5% DUE 05-15-2038	140,000	210,071	223,545
CHUBB INA HLDGS INC 1.375% 09-15-2030	1,215,000	1,205,835	1,212,786
CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	895,000	1,054,348	1,213,709
CIGNA CORP NEW 3.4% DUE 03-01-2027 BEO	1,600,000	1,597,746	1,806,606
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	3,300,000	3,291,330	3,908,990
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,920,000	1,819,864	2,274,322
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	1,550,000	1,590,713	2,043,032
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	854,000	1,042,384	1,125,645
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,795,000	1,873,082	2,338,596
CIGNA CORP NEW CORP 4.8% 08-15-2038	445,000	557,558	579,763
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,300,000	1,299,948	1,693,691
CIGNA CORP NEW CORP 4.8% 08-15-2038	592,000	591,047	771,281
CIGNA CORP NEW CORP 4.9% 12-15-2048	592,000	590,668	814,081
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,695,000	1,994,721	2,330,856
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,200,000	1,197,300	1,650,164
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	700,000	698,971	767,582
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	735,000	733,920	805,961
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	790,000	815,821	888,947
CIMAREX ENERGY CO 3.9% 05-15-2027	2,100,000	2,094,708	2,314,489
CISCO SYS INC 5.5% DUE 01-15-2040	1,260,000	1,623,708	1,885,837
CISCO SYS INC 5.5% DUE 01-15-2040	445,000	662,378	666,030
CISCO SYS INC 5.5% DUE 01-15-2040	7,000,000	8,680,223	10,476,870
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	485,000	684,854	747,906
CISCO SYSTEMS INC	55,200	2,398,275	2,470,200
CIT GROUP INC 5% DUE 08-01-2023	1,200,000	1,220,250	1,311,000
CITIGROUP INC 3.887% 01-10-2028	12,300,000	12,530,010	14,096,765
CITIGROUP INC 4.0% DUE 12-31-2049 BEO	540,000	540,000	554,175
CITIGROUP INC 4.65% DUE 07-23-2048	165,000	183,513	227,771
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000	1,599,232	2,208,692
CITIGROUP INC 4.65% DUE 07-30-2045	775,000	776,419	1,037,314
CITIGROUP INC 4.75% DUE 05-18-2046	1,880,000	1,934,810	2,511,715
CITIGROUP INC 4.75% DUE 05-18-2046	800,000	797,936	1,068,815
CITIGROUP INC 5.316% 09-26-2020 REG	2,635,000	3,686,255	3,710,394
CITIGROUP INC 5.316% 09-26-2020 REG	1,290,000	1,744,021	1,816,474
CITIGROUP INC 5.875 DUE 01-30-2042	200,000	230,979	303,766
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	465,000	569,752	659,180
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	3,130,000	3,527,274	4,437,064
CITIGROUP INC 6.875% DUE 02-15-2098	195,000	260,657	325,085
CITIGROUP INC 8.125% DUE 07-15-2039	1,591,000	2,265,901	2,843,970
CITIGROUP INC COM NEW COM NEW	85,900	4,596,573	5,296,594
CITIGROUP INC FIXED 2.666% DUE 01-29-2031	2,000,000	2,000,000	2,145,596
CITIGROUP INC FIXED 2.666% DUE 01-29-2031	725,000	765,991	777,779
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	2,280,000	2,280,000	2,717,042
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	1,470,000	1,470,000	1,751,777
CITIGROUP INC FIXED 3.878% DUE 01-24-2039	650,000	759,823	774,595
CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048	740,000	952,736	968,163
CITRIX SYS INC 4.5% 12-01-2027	400,000	380,644	470,369
CITRIX SYS INC COM	4,900	692,553	637,490
CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026	2,000,000	2,008,080	2,213,391
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	395,000	395,000	557,547
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	1,050,000	1,238,115	1,283,126
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	500,000	591,560	611,012
CME GROUP INC 5.3 09-15-2043	800,000	798,560	1,194,435
CME GROUP INC 4.15% DUE 06-15-2048	215,000	214,013	290,586
CME_IRS SBSIUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1	1,700,000	-	-
CME_IRS SBSIUS33 02/03/2030 USD P 1.76% / R 3MLIBOR SWU00ZBC2	2,600,000	-	-
CME_IRS SBSIUS33 02/05/2025 USD P 1.52% / R 3MLIBOR SWU00ZDZ9	2,200,000	-	-
CME_IRS SBSIUS33 02/12/2025 USD P 1.54% / R 3MLIBOR SWU00ZK40	2,500,000	-	-
CME_IRS SBSIUS33 02/12/2030 USD P 1.66% / R 3MLIBOR SWU00ZK81	1,100,000	-	-
CME_IRS SBSIUS33 02/18/2030 USD P 1.66% / R 3MLIBOR SWU00ZOG9	1,300,000	-	-
CME_IRS SBSIUS33 02/20/2025 USD P 1.53% / R 3MLIBOR SWU00ZPN3	1,900,000	-	-
CME_IRS SBSIUS33 02/20/2030 USD P 1.64% / R 3MLIBOR SWU00ZPM5	1,100,000	-	-
CME_IRS SBSIUS33 02/25/2030 USD P 1.62% / R 3MLIBOR SWU00ZUD9	1,200,000	-	-

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
CME_IRS SBSIUS33 03/03/2030 USD P 1.465% / R 3MLIBOR SWU010923	2,400,000	-	-
CME_IRS SBSIUS33 03/24/2030 USD P 1.47% / R 3MLIBOR SWU010SG1	1,000,000	-	-
CME_IRS SBSIUS33 05/21/2023 USD P 3MLIBOR / R 2.94% SWU00PGJ4	18,100,000	-	1,237,323
CME_IRS SBSIUS33 06/04/2024 USD P 2.21% / R 3MLIBOR SWU00UBA7	1,700,000	-	-
CME_IRS SBSIUS33 06/11/2024 USD P 2.19% / R 3MLIBOR SWU00UHX1	2,400,000	-	-
CME_IRS SBSIUS33 06/12/2024 USD P 2.16% / R 3MLIBOR SWU00UIN2	2,800,000	-	-
CME_IRS SBSIUS33 06/18/2024 USD P 2.1% / R 3MLIBOR SWU00UN30	2,400,000	-	-
CME_IRS SBSIUS33 06/19/2024 USD P 2.05% / R 3MLIBOR SWU00UNL0	2,300,000	-	-
CME_IRS SBSIUS33 06/20/2024 USD P 2.08% / R 3MLIBOR SWU00UO39	2,300,000	-	-
CME_IRS SBSIUS33 06/21/2024 USD P 2.06% / R 3MLIBOR SWU00UOS4	2,900,000	-	-
CME_IRS SBSIUS33 06/28/2024 USD P 1.98% / R 3MLIBOR SWU00UTH3	3,200,000	-	-
CME_IRS SBSIUS33 07/02/2024 USD P 1.88% / R 3MLIBOR SWU00UVE7	2,500,000	-	-
CME_IRS SBSIUS33 07/02/2024 USD P 1.94% / R 3MLIBOR SWU00UVF4	200,000	-	-
CME_IRS SBSIUS33 07/03/2024 USD P 1.88% / R 3MLIBOR SWU00UW22	3,200,000	-	-
CME_IRS SBSIUS33 08/13/2029 USD P 1.87% / R 3MLIBOR SWU00VJX7	1,200,000	-	-
CME_IRS SBSIUS33 08/14/2029 USD P 1.96% / R 3MLIBOR SWU00VLD8	1,200,000	-	-
CME_IRS SBSIUS33 08/20/2029 USD P 1.94% / R 3MLIBOR SWU00VQ43	1,300,000	-	-
CME_IRS SBSIUS33 08/21/2024 USD P 1.66% / R 3MLIBOR SWU00VRH3	1,600,000	-	-
CME_IRS SBSIUS33 08/21/2029 USD P 1.86% / R 3MLIBOR SWU00VRI1	2,900,000	-	-
CME_IRS SBSIUS33 10/13/2050 USD P 3MLIBOR / R 1.214% SWU015OK5	1,400,000	-	-
CME_IRS SBSIUS33 10/19/2023 USD P 3MLIBOR / R 2.25% SWU00R9F6	23,000,000	-	1,395,987
CME_IRS SBSIUS33 10/23/2050 USD P 3MLIBOR / R 1.185% SWU015X41	1,600,000	-	-
CME_IRS SBSIUS33 10/27/2050 USD P 3MLIBOR / R 1.25% SWU015Z07	1,700,000	-	-
CME_IRS SBSIUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36	1,800,000	-	-
CME_IRS SBSIUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2	3,800,000	-	223,938
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,000,000	1,000,000	1,009,995
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	570,000	570,000	575,697
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO	1,195,000	1,195,000	1,220,932
CMS ENERGY CORP 4.875 DUE 03-01-2044	1,164,000	1,423,514	1,533,090
CMS ENERGY CORP SR NT 4.7 03-31-2043	245,000	289,999	315,156
COCA COLA CO 2.5% 03-15-2051	1,395,000	1,392,699	1,437,558
COCA COLA CO 2.6% DUE 06-01-2050	1,300,000	1,299,168	1,371,775
COCA COLA CO COM	88,700	4,447,250	4,864,308
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,300,000	1,299,363	1,384,690
COCA COLA CO/THE 1.375% DUE 03-15-2031 BEO	1,900,000	1,894,522	1,898,215
COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043	395,000	426,304	556,592
COCA-COLA FEMSA S A B DE C V 2.75% 01-22-2030	1,070,000	1,059,000	1,150,828
COLBS SOUTHN PWR 6.6% DUE 03-01-2033	2,100,000	2,808,808	2,957,855
COLTV SHORT TERM INVT FD	3,761	3,761	3,761
COLTV SHORT TERM INVT FD	1,005	1,005	1,005
COLTV SHORT TERM INVT FD	852,427	852,427	852,427
COLTV SHORT TERM INVT FD	239	239	239
COLTV SHORT TERM INVT FD	1,754	1,754	1,754
COLTV SHORT TERM INVT FD	29,629,146	29,629,146	29,629,146
COLTV SHORT TERM INVT FD	2,170,827	2,170,827	2,170,827
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,635,000	1,999,721	2,341,824
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	385,000	404,328	508,860
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	3,500,000	3,542,260	4,626,002
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	1,200,000	1,166,247	1,586,058
COMCAST CORP 4.7% 10-15-2048	5,310,000	5,305,646	7,418,785
COMCAST CORP 4.7% 10-15-2048	225,000	261,674	314,355
COMCAST CORP NEW 1.95% DUE 01-15-2031	485,000	483,477	498,066
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	5,105,000	5,212,478	5,321,895
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	700,000	694,736	729,741
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	515,000	512,502	536,881
COMCAST CORP NEW 3.25% 11-01-2039	495,000	548,336	562,016
COMCAST CORP NEW 3.4% DUE 07-15-2046	3,000,000	2,973,780	3,453,804
COMCAST CORP NEW 3.4% DUE 07-15-2046	270,000	224,124	310,842
COMCAST CORP NEW 3.75% DUE 04-01-2040	4,355,000	4,992,368	5,260,949
COMCAST CORP NEW 3.75% DUE 04-01-2040	470,000	467,443	567,772
COMCAST CORP NEW 3.9% DUE 03-01-2038	890,000	851,448	1,089,207
COMCAST CORP NEW 3.9% DUE 03-01-2038	535,000	529,905	654,748
COMCAST CORP NEW 4% DUE 03-01-2048	870,000	783,821	1,096,030
COMCAST CORP NEW 4% DUE 03-01-2048	545,000	679,441	686,594
COMCAST CORP NEW 4.049% DUE 11-01-2052	1,393,000	1,338,994	1,781,605
COMCAST CORP NEW 4.25% DUE 01-15-2033	1,125,000	1,052,744	1,411,945
COMCAST CORP NEW 4.6% 10-15-2038	5,000,000	5,009,800	6,589,132

NTES RETIREMENT INCOME PLAN

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COMCAST CORP NEW 4.6% 10-15-2038	905,000	1,141,590	1,192,633
COMCAST CORP NEW 4.6% 10-15-2038	4,010,000	4,104,395	5,284,484
COMCAST CORP NEW 4.6% DUE 08-15-2045	2,321,000	2,402,279	3,135,289
COMCAST CORP NEW 4.6% DUE 08-15-2045	1,545,000	1,694,817	2,087,041
COMCAST CORP NEW 4.6% DUE 08-15-2045	2,200,000	2,833,403	2,971,838
COMCAST CORP NEW 4.65% DUE 07-15-2042	14,300,000	15,325,683	19,375,607
COMCAST CORP NEW 4.65% DUE 07-15-2042	320,000	309,859	433,580
COMCAST CORP NEW 4.75% DUE 03-01-2044	6,150,000	6,541,078	8,428,303
COMCAST CORP NEW 4.95% DUE 10-15-2058	2,400,000	2,397,888	3,643,827
COMCAST CORP NEW 4.95% DUE 10-15-2058	970,000	969,146	1,472,713
COMCAST CORP NEW 4.95% DUE 10-15-2058	130,000	129,403	197,374
COMCAST CORP NEW 6.4% DUE 03-01-2040	1,008,000	1,003,202	1,585,438
COMCAST CORP NEW 6.45% DUE 03-15-2037	492,000	392,188	757,403
COMCAST CORP NEW 6.95% DUE 08-15-2037	2,905,000	3,968,765	4,680,810
COMCAST CORP NEW 6.95% DUE 08-15-2037	215,000	351,852	346,428
COMCAST CORP NEW 7.05% DUE 03-15-2033	1,000,000	1,241,755	1,535,486
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052	550,000	534,012	533,743
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	440,000	537,750	551,725
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000	2,942,941	4,176,809
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,827,000	4,174,565	4,798,753
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	572,000	573,302	722,090
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	1,450,000	1,420,826	1,830,472
COMERICA INC COM	-	-	-
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	1,800,000	1,800,000	1,976,527
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	2,923,000	2,938,243	3,258,584
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	305,000	305,000	340,016
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	1,305,000	1,310,859	1,519,055
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	6,800,000	6,929,940	8,704,834
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042	276,000	273,176	332,120
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	850,000	844,701	952,384
COMMONWEALTH EDISON CO 3.75% 08-15-2047	1,290,000	1,292,824	1,553,037
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	5,222,000	5,736,785	6,613,755
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	295,000	294,944	373,623
COMMScope INC. TLB DUE 04-06-2026 BEO	395,000	391,050	391,544
COMWLTH BK 3.61% DUE 09-12-2034	1,700,000	1,700,000	1,867,639
COMWLTH EDISON CO 3.65% DUE 06-15-2046	1,500,000	1,490,265	1,783,076
COMWLTH EDISON CO 3.7% DUE 03-01-2045	215,000	206,985	253,379
COMWLTH EDISON CO 4.35% DUE 11-15-2045	430,000	497,231	560,602
COMWLTH EDISON CO 4.6% DUE 08-15-2043	275,000	291,130	362,624
COMWLTH EDISON CO 5.9% DUE 03-15-2036	4,000,000	5,279,156	5,775,755
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	585,000	584,193	638,355
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	320,000	419,030	427,809
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	300,000	281,046	401,071
CONCHO RES INC 4.85% DUE 08-15-2048	2,000	2,158	2,694
CONCHO RES INC 4.875% DUE 10-01-2047	2,041,000	2,113,603	2,759,909
CONCHO RES INC 4.875% DUE 10-01-2047	840,000	953,251	1,135,876
CONOCO INC 6.95% DUE 04-15-2029	4,500,000	5,704,110	6,306,127
CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036	1,370,000	1,800,667	1,936,215
CONOCOPHILLIPS CO 4.15% DUE 11-15-2034	118,000	117,919	136,946
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	685,000	787,121	861,288
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	550,000	815,684	850,613
CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO	400,000	476,812	546,300
CONS EDISON CO N Y 3% DUE 12-01-2060	940,000	934,341	957,978
CONS EDISON CO N Y 3% DUE 12-01-2060	1,600,000	1,590,368	1,630,600
CONS EDISON CO N Y 3.85% DUE 06-15-2046	5,445,000	5,589,430	6,362,554
CONS EDISON CO N Y 3.85% DUE 06-15-2046	841,000	934,879	982,720
CONS EDISON CO N Y 3.875% DUE 06-15-2047	545,000	624,744	645,160
CONS EDISON CO N Y 3.95% DUE 03-01-2043	720,000	765,504	849,400
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000	2,799,320	3,539,168
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000	1,242,852	1,457,506
CONS EDISON CO N Y 4.3% DUE 12-01-2056	170,000	168,519	216,207
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000	2,090,319	2,773,137
CONS EDISON CO N Y 4.5% DUE 12-01-2045	430,000	445,249	557,320
CONS EDISON CO N Y 4.625% DUE 12-01-2054	400,000	406,136	532,779
CONS EDISON CO N Y 4.625% DUE 12-01-2054	585,000	587,845	779,189
CONS EDISON CO N Y 4.65% DUE 12-01-2048	1,800,000	1,793,070	2,398,062
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,500,000	2,940,900	3,330,641

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2020

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

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CONS EDISON CO N Y 4.65% DUE 12-01-2048	715,000	940,939	952,563
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000	1,851,446	2,226,566
CONS EDISON CO N Y 5.5% DUE 12-01-2039	680,000	860,775	932,616
CONSOLIDATED EDISON CO N Y INC 3.35% DUE 04-01-2030 REG	600,000	598,632	687,555
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	355,000	403,678	410,645
CONSOLIDATED EDISON CO N Y INC 4.125% DUE 05-15-2049 REG	1,600,000	1,599,440	1,977,474
CONSTELLATION 2.875% DUE 05-01-2030	1,000,000	998,010	1,095,780
CONSTELLATION 4.5% DUE 05-09-2047	820,000	816,384	1,034,944
CONSTELLATION 4.5% DUE 05-09-2047	225,000	221,710	283,978
CONSTELLATION 5.25% DUE 11-15-2048	250,000	326,173	351,757
CONSUMERS ENERGY 3.1% DUE 08-15-2050	355,000	352,483	410,369
CONSUMERS ENERGY 3.95% DUE 07-15-2047	300,000	279,033	384,161
CONSUMERS ENERGY 4.05% DUE 05-15-2048	370,000	366,193	485,920
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000	996,180	1,359,502
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	744,000	737,669	747,632
CONSUMERS ENERGY FIXED 3.75% DUE 02-15-2050	920,000	909,273	1,157,005
COOPERATIEVE CENTRALE RAIFFEISEN BOEREN 5.75% DUE 12-01-2043 REG	1,346,000	1,448,708	2,006,177
COOPERATIEVE CENTRALE RAIFFEISEN BOEREN 5.75% DUE 12-01-2043 REG	560,000	807,481	834,665
COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP	1,200,000	1,762,101	2,058,637
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000	5,490,528	6,855,401
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	300,000	406,257	428,463
CORNING INC 4.7% DUE 03-15-2037	265,000	255,643	324,075
CORNING INC 5.45% DUE 11-15-2079	915,000	931,977	1,256,093
CORNING INC 5.45% DUE 11-15-2079	900,000	897,480	1,235,501
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG	1,300,000	1,297,725	1,332,106
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG	375,000	373,553	384,261
COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	3,980,000	3,969,236	4,136,513
COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	290,000	289,406	301,404
COTTAGE HLTH CR 3.304% DUE 11-01-2049	201,000	201,000	226,457
CR SUISSE GROUP AG 4.282% DUE 01-09-2028	255,000	255,000	294,682
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	800,000	800,000	906,081
CR SUISSE GROUP AG FLTGT RT 3.869% DUE 01-12-2029	647,000	647,000	732,793
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% DUE 05-15-2045	860,000	1,134,185	1,204,532
CR SUISSE GROUP FDG GUERNSEY LTD 4.875% DUE 05-15-2045	2,100,000	2,093,133	2,941,300
CRED AGRICOLE SA 6.5% DUE 23/12/2049	200,000	293,698	250,736
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000	2,286,706	2,825,317
CROWN CASTLE INTL 3.65% DUE 09-01-2027	655,000	605,803	739,485
CROWN CASTLE INTL 4% DUE 11-15-2049	1,315,000	1,342,764	1,552,957
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	99,000	99,997	120,333
CROWN CASTLE INTL CORP NEW 4.75% DUE 05-15-2047	2,700,000	2,678,589	3,468,989
CROWN CASTLE INTL CORP NEW 5.2% DUE 02-15-2049	410,000	549,814	558,329
CROWN CASTLE INTL CORP NEW 5.2% DUE 02-15-2049	1,110,000	1,108,823	1,511,574
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	870,000	875,155	917,936
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,800,000	1,796,148	1,899,178
CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027	1,274,122	1,267,751	1,260,846
CSX CORP 3.35% DUE 09-15-2049	2,800,000	2,780,568	3,185,468
CSX CORP 3.8% DUE 11-01-2046	1,900,000	1,740,837	2,276,086
CSX CORP 3.8% DUE 11-01-2046	335,000	405,404	401,310
CSX CORP 3.95% DUE 05-01-2050	255,000	246,801	319,643
CSX CORP 4.1 DUE 03-15-2044	280,000	332,480	349,524
CSX CORP 4.1 DUE 03-15-2044	1,157,000	1,075,984	1,444,283
CSX CORP 4.25% DUE 11-01-2066	850,000	847,883	1,137,735
CSX CORP 4.4 DUE 03-01-2043 REG	1,110,000	1,150,397	1,400,013
CSX CORP 4.4 DUE 03-01-2043 REG	420,000	470,379	529,735
CSX CORP 4.75% DUE 05-30-2042	460,000	480,781	605,637
CSX CORP 4.75% DUE 11-15-2048	263,000	274,630	360,752
CSX CORP 5.5% DUE 04-15-2041	285,000	326,018	398,580
CSX CORP 6% DUE 10-01-2036	820,000	1,060,309	1,205,825
CSX CORP FIXED 4.3% DUE 03-01-2048	1,960,000	2,008,873	2,516,323
CSX CORP FIXED 4.3% DUE 03-01-2048	655,000	844,867	840,914
CUMMINS INC FIXED 2.6% DUE 09-01-2050	500,000	496,690	510,267
CUMMINS INC	24,000	5,414,356	5,450,400
CURTISS WRIGHT CORP COM	3,600	411,053	418,860
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,468,000	1,554,879	1,988,448
CVS CAREMARK CORP 5.3 DUE 12-05-2043	1,035,000	1,121,758	1,401,937
CVS HEALTH CORP 2.7% DUE 08-21-2040	1,455,000	1,406,064	1,471,956
CVS HEALTH CORP 2.7% DUE 08-21-2040	355,000	354,837	359,137

NTES RETIREMENT INCOME PLAN

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Plan #: 006

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CVS HEALTH CORP 3.25% DUE 08-15-2029	800,000	792,776	900,988
CVS HEALTH CORP 3.75% DUE 04-01-2030	1,200,000	1,197,324	1,396,527
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	1,745,000	2,040,523	2,093,363
CVS HEALTH CORP 4.3% DUE 03-25-2028	423,000	423,854	503,353
CVS HEALTH CORP 4.78% DUE 03-25-2038	3,385,000	3,720,869	4,288,729
CVS HEALTH CORP 4.78% DUE 03-25-2038	1,350,000	1,341,859	1,710,424
CVS HEALTH CORP 4.78% DUE 03-25-2038	8,484,000	8,712,885	10,749,064
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,700,000	4,718,045	6,369,809
CVS HEALTH CORP 5.05% DUE 03-25-2048	3,422,000	3,722,770	4,637,763
CVS HEALTH CORP 5.05% DUE 03-25-2048	360,000	478,926	487,900
CVS HEALTH CORP 5.125% DUE 07-20-2045	1,465,000	1,585,350	1,972,419
CVS HEALTH CORP 5.125% DUE 07-20-2045	690,000	885,861	928,989
DANAHER CORP 2.6% DUE 10-01-2050	1,000,000	989,700	1,038,296
DARDEN RESTAURANTS INC COM	5,000	590,969	595,600
DARTMOUTH-HITCHCOCK 4.178% 08-01-2048	1,600,000	1,600,000	1,888,810
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000	1,845,894	1,777,823
DEERE & CO 2.875% DUE 09-07-2049	205,000	229,998	227,629
DEERE & CO 2.875% DUE 09-07-2049	1,029,000	1,028,588	1,142,586
DEERE & CO COM	19,270	4,629,617	5,184,593
DEERE & CO FIXED 3.75% DUE 04-15-2050	420,000	419,992	544,209
DEERE & CO FIXED 3.75% DUE 04-15-2050	613,000	658,773	794,286
DEERE & CO FIXED 3.75% DUE 04-15-2050	285,000	284,994	369,285
DELL INTL L L C / 5.3% DUE 10-01-2029	240,000	238,351	294,228
DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO	696,500	675,605	706,328
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000	4,225,253	4,705,334
DEUTSCHE BK AG N Y BRANCH 5.0% 02-14-2022	1,500,000	1,499,715	1,568,293
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000	1,986,980	2,521,617
DEUTSCHE TELEKOM 9.25% DUE 06-01-2032	725,000	1,135,544	1,221,582
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	1,440,000	2,067,086	2,278,331
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,670,000	1,610,639	1,885,206
DEVON ENERGY CORP 5.6 DUE 07-15-2041	195,000	210,272	238,481
DEVON ENERGY CORP 5.6 DUE 07-15-2041	1,345,000	1,618,666	1,644,905
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045	375,000	418,478	441,703
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	915,000	976,040	1,042,137
DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	3,400,000	3,397,518	5,028,193
DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	930,000	1,126,986	1,375,359
DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026	98,750	98,503	87,003
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029	3,600,000	3,595,798	3,845,936
DIGITAL RLTY TR LP 3.6% DUE 07-01-2029	100,000	101,465	114,649
DISCOVER FINL SVCS 4.5% DUE 01-30-2026	900,000	898,560	1,039,797
DISCOVERY 3.625% DUE 05-15-2030	2,040,000	2,040,000	2,336,834
DISCOVERY 4.9% DUE 03-11-2026	2,200,000	2,310,836	2,594,431
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	2,050,000	2,047,519	2,662,626
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	1,700,000	1,689,664	2,242,957
DISCOVERY FIXED 4.65% DUE 05-15-2050	1,255,000	1,282,287	1,569,685
DISNEY WALT CO 2.75% DUE 09-01-2049	200,000	193,550	211,595
DISNEY WALT CO 2.75% DUE 09-01-2049	7,000,000	6,822,730	7,405,831
DISNEY WALT CO 2.75% DUE 09-01-2049	2,665,000	2,595,741	2,819,506
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,530,000	1,700,965	1,798,503
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	1,000,000	1,154,180	1,175,492
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	4,110,000	4,870,030	4,975,151
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	500,000	499,320	605,249
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	3,300,000	3,295,512	3,994,647
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	1,000,000	998,570	1,270,520
DISNEY WALT CO 3.8% DUE 05-13-2060 REG	235,000	279,204	298,572
DISNEY WALT CO 4.125 DUE 12-01-2041	240,000	275,362	302,080
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000	2,348,788	2,517,335
DISNEY WALT CO 4.7% DUE 03-23-2050	3,000,000	3,939,270	4,237,374
DISNEY WALT CO 4.7% DUE 03-23-2050	1,700,000	1,688,372	2,401,179
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000	992,820	1,197,621
DISNEY WALT CO SR NT 4.75% 09-15-2044	245,000	315,832	336,236
DISNEY WALT CO SR NT 4.75% 11-15-2046	180,000	233,962	244,551
DISNEY WALT CO SR NT 4.95% 10-15-2045	2,500,000	2,639,170	3,492,635
DISNEY WALT CO SR NT 5.4% 10-01-2043	700,000	981,357	1,023,927
DISNEY WALT CO SR NT 5.4% 10-01-2043	550,000	548,675	804,514
DISNEY WALT CO SR NT 6.2% 12-15-2034	660,000	796,422	1,000,795
DISNEY WALT CO SR NT 6.4% 12-15-2035	790,000	974,744	1,225,881

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DISNEY WALT CO SR NT 6.65% 11-15-2037	1,205,000	1,488,308	1,904,289
DISNEY WALT CO SR NT 6.65% 11-15-2037	1,590,000	2,202,150	2,512,713
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	262,000	262,000	262,000
DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044	700,000	773,185	881,230
DOMINION RES INC 4.7% DUE 12-01-2044	2,000,000	2,147,680	2,618,034
DOMINION RES INC 5.25% DUE 08-01-2033	1,720,000	1,989,806	2,255,705
DOMINION RES INC 5.25% DUE 08-01-2033	1,800,000	2,127,514	2,360,622
DOMINION RESOURCES INC 4.9% 08-01-2041	610,000	609,975	799,413
DOW CHEM CO 4.625% DUE 10-01-2044	335,000	346,226	422,329
DOW CHEM CO NT 9.4 DUE 05-15-2039	300,000	518,892	538,533
DOW CHEM CO NT 9.4 DUE 05-15-2039	1,015,000	1,660,883	1,822,038
DOW CHEMICAL CO 3.6% 11-15-2050	655,000	650,153	735,925
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,355,000	1,297,558	1,659,524
DOW CHEMICAL CO 4.375% DUE 11-15-2042	493,000	507,154	603,797
DOWDUPONT INC 5.319% DUE 11-15-2038	2,455,000	2,712,049	3,325,069
DOWDUPONT INC 5.319% DUE 11-15-2038	1,665,000	1,665,000	2,255,087
DOWDUPONT INC 5.419% DUE 11-15-2048	410,000	410,000	595,793
DTE ELEC CO 3.75% DUE 08-15-2047	440,000	485,368	551,435
DTE ELECTRIC CO 3.95% 03-01-2049	1,000,000	991,980	1,297,130
DTE ELECTRIC CO 3.95% 03-01-2049	2,400,000	2,820,258	3,113,112
DUKE ENERGY 3.2% DUE 08-15-2049	1,412,000	1,463,689	1,607,357
DUKE ENERGY 3.7% DUE 10-15-2046	145,000	169,045	175,111
DUKE ENERGY 3.875% DUE 03-15-2046	1,000,000	1,095,850	1,228,921
DUKE ENERGY 4 DUE 09-30-2042	360,000	357,134	444,739
DUKE ENERGY 4.15% DUE 12-01-2044	175,000	214,643	222,076
DUKE ENERGY 4.15% DUE 12-01-2044	5,000,000	5,710,400	6,345,026
DUKE ENERGY 4.2% DUE 08-15-2045	1,030,000	1,076,225	1,307,864
DUKE ENERGY 4.2% DUE 08-15-2045	1,108,000	1,215,379	1,406,906
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000	6,779,931	7,722,582
DUKE ENERGY 4.25% DUE 12-15-2041	595,000	643,793	757,865
DUKE ENERGY 4.25% DUE 12-15-2041	1,275,000	1,402,497	1,623,997
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000	1,040,792	1,337,216
DUKE ENERGY 4.375% DUE 03-30-2044	878,000	895,427	1,127,835
DUKE ENERGY 4.375% DUE 03-30-2044	255,000	320,474	327,560
DUKE ENERGY 6% DUE 01-15-2038	6,630,000	8,346,181	9,942,287
DUKE ENERGY 6% DUE 01-15-2038	2,030,000	2,722,143	3,044,169
DUKE ENERGY 6.1% DUE 06-01-2037	650,000	893,922	962,505
DUKE ENERGY CORP 3.75% DUE 09-01-2046	8,000	7,734	9,300
DUKE ENERGY CORP 3.95% DUE 08-15-2047	280,000	326,892	339,907
DUKE ENERGY CORP 4.8% DUE 12-15-2045	307,000	305,968	404,709
DUKE ENERGY CORP 6.45% DUE 10-15-2032	598,000	780,392	866,703
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	700,000	697,767	744,828
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	290,000	293,898	350,195
DUKE ENERGY FLA 2.858% DUE 03-01-2035	515,000	514,974	551,674
DUKE ENERGY FLA 3.112% DUE 09-01-2038	660,000	659,960	745,869
DUKE ENERGY FLA 3.4% DUE 10-01-2046	410,000	377,881	468,167
DUKE ENERGY FLA 4.2% DUE 07-15-2048	910,000	909,002	1,170,909
DUKE ENERGY FLA 4.2% DUE 07-15-2048	2,000,000	1,997,220	2,573,426
DUKE ENERGY FLA 4.2% DUE 07-15-2048	1,474,000	1,658,323	1,896,615
DUKE ENERGY IND 3.75% DUE 05-15-2046	2,160,000	2,367,566	2,589,938
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000	1,692,299	2,316,971
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	390,000	409,839	405,529
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	805,000	759,276	954,096
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	400,000	397,740	402,766
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047	647,000	734,294	783,937
DUKE RLTY CORP COM NEW REIT	17,700	652,723	707,469
DUKE UNIV 2.832% 10-01-2055	2,230,000	2,246,648	2,412,756
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	420,000	420,000	516,099
DXC TECHNOLOGY CO FIXED 4.75% DUE 04-15-2027	2,000,000	1,997,880	2,289,641
EASTMAN CHEM CO 4.8% DUE 09-01-2042	655,000	779,699	838,182
EATON CORP OHIO 4.15 DUE 11-02-2042 REG	540,000	523,558	684,193
EATON CORP PLC COM USD0.50	10,000	1,209,615	1,201,400
EBAY INC COM USD0.001	28,200	933,229	1,417,050
EBAY INC FIXED 3.6% DUE 06-05-2027	2,500,000	2,497,925	2,833,150
EDF S A 4.95% DUE 10-13-2045	2,000,000	1,995,040	2,568,736
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	790,000	1,092,157	1,112,509
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	825,000	1,175,122	1,161,798

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2020

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

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EL PASO PIPELN 4.7% DUE 11-01-2042	1,105,000	1,086,501	1,264,796
EL PASO PIPELN 7.5% DUE 11-15-2040	710,000	904,900	1,019,168
ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028	300,000	300,000	354,000
ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	584,465	584,465	578,743
ELECTR ARTS COM	22,800	2,374,430	3,274,080
ELI LILLY & CO COM	14,800	2,131,193	2,498,832
EMERA INC 6.75% DUE 06-15-2076	2,000,000	2,000,000	2,337,500
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000	863,806	1,112,556
ENABLE MIDSTREAM 3.9% DUE 05-15-2024	200,000	194,082	204,511
ENABLE MIDSTREAM 4.15% DUE 09-15-2029	1,600,000	1,597,136	1,587,539
ENBRIDGE ENERGY 7.5% DUE 04-15-2038	485,000	624,379	688,341
ENBRIDGE INC 4.0% DUE 11-15-2049 BEO	485,000	527,114	549,361
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000	1,890,367	2,221,099
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,948,000	1,958,391	2,277,211
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	125,000	142,958	146,125
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080	1,525,000	1,525,000	1,716,876
ENCANA CORP 6.5% DUE 02-01-2038	715,000	856,995	798,409
ENCANA CORP 6.5% DUE 08-15-2034	1,312,000	1,311,581	1,519,349
ENERGY TRANSFER 4.75% DUE 01-15-2026	1,800,000	1,786,950	2,036,686
ENERGY TRANSFER 4.9% DUE 03-15-2035	175,000	183,202	192,668
ENERGY TRANSFER 5.15% DUE 02-01-2043	435,000	401,205	461,187
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,450,000	1,438,906	1,537,289
ENERGY TRANSFER 5.8% DUE 06-15-2038	427,000	424,088	490,539
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,900,000	1,821,294	2,152,236
ENERGY TRANSFER 5.95 DUE 10-01-2043	1,415,000	1,399,551	1,602,850
ENERGY TRANSFER 6% DUE 06-15-2048	224,000	221,536	263,946
ENERGY TRANSFER 6.25% DUE 04-15-2049	2,400,000	2,396,400	2,902,940
ENERGY TRANSFER 6.25% DUE 04-15-2049	3,054,000	3,317,526	3,693,991
ENERGY TRANSFER 7.5% DUE 07-01-2038	540,000	635,947	717,835
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000	2,089,143	2,320,229
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	1,275,000	1,403,418	1,493,222
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	830,000	886,089	972,058
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	820,000	954,844	968,664
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	2,268,000	2,228,539	2,679,182
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	781,000	793,358	845,740
ENERGY TRANSFER PARTNERS 5.2 2-1-2022	300,000	259,686	311,167
ENTERGY ARK LLC 2.65% DUE 06-15-2051	590,000	587,670	604,894
ENTERGY CORP NEW 3.75% DUE 06-15-2050	1,343,000	1,494,346	1,555,540
ENTERGY CORP NEW 3.75% DUE 06-15-2050	600,000	590,400	694,955
ENTERGY LA LLC 3.12% 09-01-2027	1,600,000	1,599,216	1,782,605
ENTERGY LA LLC 4.2% 04-01-2050	255,000	332,255	328,920
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,000,000	998,110	1,302,289
ENTERGY MISS LLC 3.85% DUE 06-01-2049	255,000	251,693	310,043
ENTERGY MISS LLC FIXED 3.5% DUE 06-01-2051	495,000	487,981	524,418
ENTERGY TEX INC 1.75% DUE 03-15-2031	665,000	662,135	666,549
ENTERGY TEX INC 4.5% 03-30-2039	1,055,000	1,115,663	1,332,046
ENTERPRISE PRODS 3.7% DUE 01-31-2051	764,000	772,595	840,995
ENTERPRISE PRODS 3.7% DUE 01-31-2051	535,000	542,471	588,917
ENTERPRISE PRODS 4.2% DUE 01-31-2050	325,000	333,286	381,811
ENTERPRISE PRODS 4.2% DUE 01-31-2050	278,000	278,142	326,595
ENTERPRISE PRODS 4.45 DUE 02-15-2043	435,000	419,109	527,251
ENTERPRISE PRODS 4.85% DUE 03-15-2044	755,000	879,725	936,614
ENTERPRISE PRODS 4.85% DUE 03-15-2044	1,072,000	1,109,815	1,329,867
ENTERPRISE PRODS 5.7% DUE 02-15-2042	1,150,000	1,473,898	1,578,841
ENTERPRISE PRODS 5.7% DUE 02-15-2042	370,000	393,632	507,975
ENTERPRISE PRODS 5.95% DUE 02-01-2041	1,700,000	1,958,247	2,337,181
ENTERPRISE PRODS 6.125% DUE 10-15-2039	845,000	979,608	1,176,133
ENTERPRISE PRODS 6.45% DUE 09-01-2040	2,195,000	2,719,960	3,141,703
ENTERPRISE PRODS 7.55% DUE 04-15-2038	1,825,000	2,374,376	2,785,384
ENTERPRISE PRODS 7.55% DUE 04-15-2038	990,000	1,282,659	1,510,975
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	410,000	407,376	453,854
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	395,000	392,472	437,249
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	1,515,000	1,585,636	1,928,292
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000	5,214,950	6,363,999
ENTERPRISE PRODS FLTG RT 3.00288% DUE 06-01-2067	1,200,000	1,233,000	1,029,600
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026	700,000	697,445	792,896
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	805,000	829,696	943,847

NTES RETIREMENT INCOME PLAN

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

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ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,312,000	1,394,378	1,655,967
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,400,000	1,391,460	1,767,038
ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077	622,000	622,000	630,626
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	330,000	382,866	410,370
EOG RES INC 4.95% DUE 04-15-2050	580,000	701,529	786,158
EOG RES INC 4.95% DUE 04-15-2050	465,000	507,867	630,282
EOG RESOURCES INC COM	20,500	1,305,174	1,022,335
EPR PPTYS 4.5% DUE 06-01-2027	2,100,000	2,087,253	2,102,876
EQTY LIFESTYLE PPTYS INC REIT	28,700	1,768,174	1,818,432
EQUIFAX INC FIXED 2.6% DUE 12-15-2025	600,000	599,328	647,634
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	800,000	786,112	810,139
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	265,000	260,400	268,359
EQUINIX INC COM PAR \$0.001	1,770	1,223,802	1,264,099
EQUINIX INC FIXED 2.95% 09-15-2051	2,515,000	2,509,549	2,539,499
EQUINIX INC FIXED 3.2% 11-18-2029	1,605,000	1,603,363	1,761,916
EQUINOR ASA 3.25% DUE 11-18-2049	1,580,000	1,632,642	1,755,859
EQUINOR ASA 3.5% DUE 04-06-2030	490,000	486,129	555,479
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	1,970,000	1,955,520	2,374,131
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	405,000	467,135	488,083
ERP OPER LTD 2.5% DUE 02-15-2030	580,000	602,760	626,482
ERP OPER LTD 3% DUE 07-01-2029	910,000	945,409	1,012,455
ERP OPER LTD 4.5% DUE 07-01-2044	700,000	885,120	925,247
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000	1,499,385	1,995,889
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,000,000	947,300	1,234,389
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	725,000	748,974	807,990
ESSEX PORTFOLIO L P 4.0% 03-01-2029	900,000	892,692	1,050,268
ESSEX PORTFOLIO L P 4.5% 03-15-2048	215,000	269,262	278,304
ETSY INC COM	1,800	339,780	320,238
Euro - Cash Collateral Due to/from CCP Broker	(828,647)	(828,647)	(828,647)
Euro - Cash	433,130	433,130	433,130
Euro - Variation Margin	(18)	(18)	(18)
EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-2030	945,000	946,029	941,172
EXELON CORP 4.45% DUE 04-15-2046	1,165,000	1,151,638	1,485,506
EXELON CORP 4.45% DUE 04-15-2046	1,012,000	1,006,839	1,290,414
EXELON CORP 4.7% DUE 04-15-2050 REG	310,000	309,647	412,217
EXELON CORP 4.7% DUE 04-15-2050 REG	385,000	449,754	511,947
EXELON CORP 5.1% DUE 06-15-2045	364,000	456,034	493,141
EXELON CORP 5.625% DUE 06-15-2035	910,000	1,037,513	1,230,810
EXELON CORP 5.625% DUE 06-15-2035	227,000	194,169	307,026
EXELON CORP COM	53,000	2,216,932	2,237,660
EXELON GENERATION FIXED 3.25% DUE 06-01-2025	500,000	499,070	545,206
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000	702,100	844,291
EXPORT-IMP BK INDI FRN MTN 03/2022 USD200000	500,000	495,855	498,187
EXXON MOBIL CORP 2.995% DUE 08-16-2039	2,110,000	2,121,373	2,290,269
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	2,460,000	2,622,873	2,811,504
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	105,000	105,000	120,003
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	5,000,000	5,000,000	5,714,439
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000	3,367,175	4,083,805
EXXON MOBIL CORP 4.227% DUE 03-19-2040	560,000	666,635	697,396
EXXON MOBIL CORP COM	43,700	1,740,686	1,801,314
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	267,000	342,418	349,571
FACEBOOK INC COM USD0.000006 CL 'A'	38,720	7,555,584	10,576,755
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030	800,000	800,000	895,120
FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028	1,500,000	1,557,447	1,678,825
FED EXPRESS CORP 7.6% DUE 07-01-2097	760,000	1,014,052	1,267,180
FEDEX CORP 4.1% DUE 02-01-2045	1,476,000	1,392,190	1,741,490
FEDEX CORP 4.1% DUE 04-15-2043	235,000	224,897	277,765
FEDEX CORP 4.1% DUE 04-15-2043	1,597,000	1,573,992	1,887,622
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000	3,921,567	4,927,734
FEDEX CORP 4.4% DUE 01-15-2047	815,000	843,152	1,029,770
FEDEX CORP 4.5% DUE 02-01-2065	250,000	240,240	285,884
FEDEX CORP 4.55% DUE 04-01-2046	1,481,000	1,502,839	1,905,304
FEDEX CORP 4.95% 10-17-2048	2,200,000	2,184,006	3,003,596
FEDEX CORP 4.95% 10-17-2048	625,000	687,304	853,294
FEDEX CORP 5.25% DUE 05-15-2050	330,000	461,017	467,422
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029	2,206,795	2,254,465	2,335,113
FHLMC POOL #ZA6393 4 03-01-2049	81,248	84,822	87,561

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FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	140,000	170,699	184,903
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000	4,635,326	6,365,921
FIRSTENERGY CORP 3.4% DUE 03-01-2050	2,350,000	2,345,604	2,250,907
FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,200,000	1,198,188	1,149,399
FIRSTENERGY CORP 4.85% 07-15-2047	3,205,000	3,663,296	3,988,607
FIRSTENERGY CORP 7.375% DUE 11-15-2031	390,000	496,264	556,126
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049	1,572,000	1,788,379	1,835,830
FISERV INC 3.2% DUE 07-01-2026	1,100,000	1,119,811	1,232,198
FISERV INC 4.4% DUE 07-01-2049	1,100,000	1,093,268	1,473,428
FISERV INC 4.4% DUE 07-01-2049	750,000	745,410	1,004,610
FISERV INC FIXED 3% DUE 07-01-2031	1,300,000	1,629,435	2,068,266
FL PWR & LT CO 3.7% 12-01-2047	1,430,000	1,422,849	1,772,689
FL PWR & LT CO 3.7% 12-01-2047	1,786,000	1,863,354	2,214,001
FL PWR & LT CO 3.7% 12-01-2047	2,600,000	2,579,434	3,223,070
FL PWR & LT CO 3.8% DUE 12-15-2042	1,700,000	1,513,006	2,105,996
FL PWR & LT CO 3.95% 03-01-2048	3,100,000	3,083,260	4,042,852
FL PWR & LT CO 4.05% DUE 10-01-2044	280,000	352,338	359,176
FL PWR & LT CO 4.05% DUE 10-01-2044	260,000	264,946	333,520
FL PWR & LT CO 4.125% DUE 06-01-2048	570,000	683,968	752,797
FL PWR & LT CO 4.95% DUE 06-01-2035	1,580,000	1,858,659	2,184,730
FL PWR & LT CO 5.95% DUE 02-01-2038	1,960,000	2,694,914	2,940,140
FLEX LTD 4.875% DUE 06-15-2029	1,000,000	1,014,850	1,181,195
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	1,100,000	1,099,417	1,431,418
FLORIDA PWR CORP 3.85% DUE 11-15-2042	730,000	718,807	871,204
FLORIDA PWR CORP 6.35% DUE 09-15-2037	2,113,000	2,932,837	3,225,913
FLORIDA ST BRD ADMIN FIN CORP REV 2.154%07-01-2030	1,555,000	1,555,000	1,636,202
FMC CORP 4.5% DUE 10-01-2049	205,000	204,895	265,778
FNMA POOL #468861 3.84% DUE 08-01-2021 BEO	845,533	846,590	849,563
FNMA POOL #CA3674 4% DUE 06-01-2049 REG	237,250	246,387	253,290
FNMA POOL #FM4129 4% 09-01-2050 BEO	306,352	326,719	326,077
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH	15,950,000	16,677,719	16,761,845
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	2,600,000	2,723,398	2,726,445
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	12,710,000	13,446,783	13,453,237
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	780,000	800,436	867,980
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050	2,158,000	2,130,217	2,401,411
FORD FNDTN 2.415% DUE 06-01-2050	1,400,000	1,400,000	1,426,584
FORD FNDTN 2.815% DUE 06-01-2070	330,000	330,000	353,335
FORD MTR CO DEL 7.4% DUE 11-01-2046	675,000	788,535	819,025
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	682,400	5,666,082	5,998,296
FORD MTR CO DEL NT 4.75 01-15-2043	2,114,000	1,770,717	2,156,280
FORD MTR CR CO LLC 3.096% DUE 05-04-2023	2,900,000	2,876,175	2,929,899
FORD MTR CR CO LLC 3.2% DUE 01-15-2021	900,000	889,317	900,450
FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023	1,000,000	1,000,000	1,017,445
FORD MTR CR CO LLC NT FLTG DUE 02-15-2023	300,000	276,957	289,510
FORTINET INC COM	6,000	713,486	891,180
FORTUNE BRANDS 4% DUE 06-15-2025	2,000,000	1,987,140	2,262,884
FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	640,000	640,000	640,000
FOX CORP 5.476% DUE 01-25-2039	293,000	293,000	401,797
FOX CORP 5.576% DUE 01-25-2049	1,703,000	2,322,113	2,489,337
FOX CORP 5.576% DUE 01-25-2049	195,000	195,000	285,039
FOX CORP 5.576% DUE 01-25-2049	1,230,000	1,544,952	1,797,936
FOX CORP CL A CL A	11,200	340,986	326,144
FOX CORP CL B CL B	10,600	306,030	306,128
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	870,000	997,249	1,104,790
GAMING & LEISURE PPTYS INC COM	15,800	664,064	669,920
GAP INC COM	29,600	600,532	597,624
GATX CORP 3.25% DUE 09-15-2026	1,600,000	1,589,040	1,779,902
GATX CORP 3.85% DUE 03-30-2027	2,000,000	1,994,880	2,266,915
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	6,054,000	5,532,215	7,225,728
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	4,617,000	4,667,674	5,510,602
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	7,039,000	6,605,001	8,401,370
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	1,040,000	1,027,832	1,353,775
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	609,000	718,142	839,541
GEN ELEC CAP CORP 6.15% DUE 08-07-2037	1,118,000	1,340,481	1,541,226
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	1,200,000	1,561,549	1,766,499
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	323,000	388,718	475,483
GEN MTRS CO COM	109,832	4,583,727	4,573,404

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
GENERAC HLDGS INC COM STK	3,200	687,065	727,712
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	1,265,000	1,644,694	1,773,610
GENERAL ELEC CO 4.125% DUE 10-09-2042	189,000	155,403	221,557
GENERAL ELEC CO 4.125% DUE 10-09-2042	156,000	138,650	182,873
GENERAL ELEC CO 4.25% DUE 05-01-2040	1,198,000	1,206,911	1,416,282
GENERAL ELEC CO 4.25% DUE 05-01-2040	3,050,000	3,047,848	3,605,727
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	925,000	1,086,281	1,124,937
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	2,060,000	2,135,626	2,505,265
GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	1,000,000	1,032,197	1,216,148
GENERAL ELECTRIC CO	100,400	1,093,668	1,084,320
GENERAL MLS INC 2.875% DUE 04-15-2030 REG	1,415,000	1,459,444	1,568,941
GENERAL MLS INC 4.7% DUE 04-17-2048 REG	492,000	487,928	689,771
GENERAL MLS INC FIXED 4.55% DUE 04-17-2038	200,000	189,174	257,205
GENERAL MLS INC FIXED 4.55% DUE 04-17-2038	730,000	728,861	938,798
GENERAL MOTORS FINANCIAL CO INC 5.1% 01-17-2024	200,000	199,572	223,810
GENERAL MTRS CO 5.15% DUE 04-01-2038	2,080,000	1,830,820	2,500,888
GENERAL MTRS CO 5.2% DUE 04-01-2045	2,607,000	2,622,460	3,166,010
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000	1,201,119	1,469,456
GENERAL MTRS CO 5.4% 04-01-2048	490,000	485,230	617,072
GENERAL MTRS CO 5.95% DUE 04-01-2049	463,000	576,840	626,171
GENERAL MTRS CO 6.6% DUE 04-01-2036	1,400,000	1,398,880	1,895,449
GENERAL MTRS CO 6.6% DUE 04-01-2036	585,000	682,391	792,027
GENERAL MTRS CO 6.75% DUE 04-01-2046	2,150,000	2,551,337	3,097,587
GENTEX CORP COM	67,300	1,903,422	2,283,489
GEORGE WASH UNIV 4.3% DUE 09-15-2044	1,150,000	1,150,000	1,440,611
GEORGE WASH UNIV 4.3% DUE 09-15-2044	510,000	510,000	638,880
GEORGETOWN UNIV 2.943% DUE 04-01-2050	378,000	378,000	380,567
GEORGETOWN UNIV 4.315% DUE 04-01-2049	250,000	250,000	319,505
GEORGIA PWR CO 3.7% 01-30-2050	130,000	156,432	155,572
GEORGIA PWR CO 3.7% 01-30-2050	1,400,000	1,395,436	1,675,391
GEORGIA PWR CO 4.3% DUE 03-15-2043	585,000	629,776	740,824
GILEAD SCIENCES 4% DUE 09-01-2036	1,125,000	1,191,851	1,358,675
GILEAD SCIENCES 4% DUE 09-01-2036	350,000	422,671	422,699
GILEAD SCIENCES 4.15% DUE 03-01-2047	60,000	56,531	73,293
GILEAD SCIENCES 4.5% DUE 02-01-2045	1,432,000	1,427,140	1,825,041
GILEAD SCIENCES 4.6% DUE 09-01-2035	390,000	388,694	503,780
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000	5,953,187	7,322,828
GILEAD SCIENCES 4.75% DUE 03-01-2046	2,519,000	2,577,221	3,338,679
GILEAD SCIENCES 4.75% DUE 03-01-2046	256,000	331,405	339,302
GILEAD SCIENCES 4.8% DUE 04-01-2044	1,560,000	1,612,413	2,058,647
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	3,020,000	3,003,204	3,049,101
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	2,390,000	2,360,285	2,371,900
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	350,000	348,177	347,349
GILEAD SCIENCES INC	21,900	1,565,216	1,275,894
GLAXOSMITHKLINE 5.375% DUE 04-15-2034	222,000	251,701	316,863
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000	1,269,348	1,552,269
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	900,000	897,174	995,886
GLOBAL PMTS INC 4.15% DUE 08-15-2049	2,295,000	2,403,904	2,829,947
GODADDY INC CL A CL A	20,200	1,528,298	1,675,590
GOLDMAN SACHS 3.691% DUE 06-05-2028	1,400,000	1,400,000	1,612,832
GOLDMAN SACHS 3.85% DUE 01-26-2027	11,600,000	11,803,288	13,237,858
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,600,000	1,706,836	2,213,385
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000	3,576,600	5,016,882
GOLDMAN SACHS 5.15% DUE 05-22-2045	914,000	992,704	1,273,731
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000	1,102,062	1,566,167
GOLDMAN SACHS 6.75% DUE 10-01-2037	217,000	230,386	332,045
GOLDMAN SACHS 6.75% DUE 10-01-2037	4,145,000	4,365,748	6,342,518
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,095,000	1,169,252	1,529,487
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038	4,625,000	4,781,496	5,644,068
GOLDMAN SACHS FLTGT RT 4.017% DUE 10-31-2038	2,300,000	2,488,558	2,806,780
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	1,400,000	1,400,000	1,620,389
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	5,000,000	5,024,800	5,931,815
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	2,000,000	1,954,480	2,556,786
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	745,000	856,511	952,403
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO	280,000	359,568	409,563
GOLDMAN SACHS GROUP INC COM	11,300	2,528,370	2,979,923
GRAINGER W W INC 3.75% DUE 05-15-2046	485,000	474,127	572,252

NTES RETIREMENT INCOME PLAN

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GRAINGER W W INC 4.2% DUE 05-15-2047	1,055,000	1,290,943	1,336,181
GRAY OAK PIPELN 3.45% DUE 10-15-2027	600,000	599,982	626,710
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	1,805,000	2,203,060	2,526,589
GRUPO TELEVISA S A 8.5% DUE 03-11-2032	1,025,000	1,268,296	1,563,967
GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	520,000	535,972	659,052
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000	1,980,700	2,804,808
GULF PWR CO 3.3% DUE 05-30-2027	200,000	199,660	225,326
HACKENSACK 2.675% DUE 09-01-2041	240,000	240,941	242,714
HACKENSACK 4.211% 07-01-2048	290,000	355,488	368,114
HACKENSACK 4.5% DUE 07-01-2057	1,930,000	1,912,707	2,610,322
HALLIBURTON CO 2.92% DUE 03-01-2030	1,700,000	1,699,558	1,791,711
HALLIBURTON CO 4.75% DUE 08-01-2043	1,030,000	1,026,903	1,163,926
HALLIBURTON CO 4.85% DUE 11-15-2035	965,000	1,022,473	1,126,179
HALLIBURTON CO 4.85% DUE 11-15-2035	660,000	659,828	770,236
HALLIBURTON CO 5% DUE 11-15-2045	1,205,000	1,322,399	1,432,473
HALLIBURTON CO 5% DUE 11-15-2045	1,060,000	1,116,288	1,260,101
HALLIBURTON CO 7.45% DUE 09-15-2039	314,000	400,620	451,291
HAMMERSON 6% SNR 23/02/2026 GBP1000	500,000	770,815	733,880
HARLEY DAVIDSON COM USD0.01	17,100	428,723	627,570
HARRIS CORP DEL 4.4% DUE 06-15-2028	124,000	141,627	148,686
HARRIS CORP DEL 4.854% DUE 04-27-2035	830,000	950,018	1,084,874
HARRIS CORP DEL 5.054% DUE 04-27-2045	310,000	386,260	428,619
HARRIS CORP DEL 6.15% DUE 12-15-2040	785,000	923,810	1,160,685
HARTFORD 3.447% DUE 07-01-2054	410,000	410,000	432,540
HARTFORD FINL SVCS 3.6% DUE 08-19-2049	3,000,000	2,966,310	3,520,431
HARTFORD FINL SVCS 6.1% DUE 10-01-2041	950,000	1,159,133	1,420,798
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000	2,700,885	2,972,297
HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	740,000	732,578	976,047
HARTFORD FINL SVCS GROUP INC COM	69,300	2,688,566	3,394,314
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000	498,695	755,442
HASBRO INC 3.55% DUE 11-19-2026	800,000	797,640	892,884
HCA INC 5% DUE 03-15-2024	600,000	652,386	674,984
HCA INC 5.125% 06-15-2039	930,000	921,500	1,190,015
HCA INC 5.25% DUE 06-15-2049	1,000,000	985,280	1,320,796
HCA INC 5.25% DUE 06-15-2049	2,574,000	3,115,820	3,399,729
HCA INC 5.5% DUE 06-15-2047	1,670,000	1,783,571	2,230,637
HEALTHPEAK PPTYS FIXED 3% DUE 01-15-2030	730,000	740,658	798,987
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	1,200,000	1,194,864	1,361,205
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	113,000	112,516	128,180
HESS CORP 5.6% DUE 02-15-2041	2,128,000	2,246,213	2,596,921
HESS CORP 5.8% DUE 04-01-2047	1,000,000	1,138,860	1,272,367
HESS CORP 5.8% DUE 04-01-2047	1,915,000	2,067,853	2,436,582
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000	340,950	391,945
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	200,000	199,864	263,616
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	895,000	1,156,358	1,179,680
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030	1,100,000	1,097,195	1,163,891
HLTH CARE SVC CORP 3.2% DUE 06-01-2050	500,000	495,515	540,845
HOME DEPOT INC 3.125% DUE 12-15-2049	3,660,000	3,766,386	4,222,614
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,805,000	1,983,040	2,148,084
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	945,000	1,005,187	1,124,620
HOME DEPOT INC 3.9% DUE 06-15-2047	700,000	717,794	893,967
HOME DEPOT INC 3.9% DUE 06-15-2047	4,500,000	4,865,040	5,746,932
HOME DEPOT INC 3.9% DUE 06-15-2047	1,045,000	1,189,640	1,334,565
HOME DEPOT INC 4.2% DUE 04-01-2043	2,525,000	2,597,831	3,284,414
HOME DEPOT INC 4.2% DUE 04-01-2043	930,000	987,155	1,209,705
HOME DEPOT INC 4.25% DUE 04-01-2046	2,015,000	2,095,007	2,673,145
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000	1,513,626	2,042,999
HOME DEPOT INC 4.25% DUE 04-01-2046	1,555,000	1,681,286	2,062,899
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	845,000	964,085	1,123,280
HOME DEPOT INC 4.5% DUE 12-06-2048	4,000,000	3,932,080	5,615,168
HOME DEPOT INC 4.5% DUE 12-06-2048	100,000	98,302	140,379
HOME DEPOT INC 4.875 DUE 02-15-2044	460,000	453,128	654,497
HOME DEPOT INC 5.4% DUE 09-15-2040	920,000	1,168,650	1,345,425
HOME DEPOT INC 5.4% DUE 09-15-2040	240,000	299,472	350,981
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000	4,168,472	5,332,111
HOME DEPOT INC COM	22,120	5,558,837	5,875,514
HONEYWELL INTL INC 2.8% DUE 06-01-2050	1,380,000	1,369,995	1,511,349

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HONEYWELL INTL INC COM STK	16,800	2,719,988	3,573,360
HOSPITALITY PPTYS 4.95% DUE 10-01-2029	100,000	98,954	100,250
HOST HOTELS & 3.875% DUE 04-01-2024	2,000,000	1,991,500	2,113,902
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE	885,000	885,000	1,093,205
HP INC COM	154,200	2,951,556	3,791,778
HSBC BK USA N A 7 DUE 01-15-2039	426,000	529,675	676,712
HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000	499,375	626,799
HSBC HLDGS PLC 5.25% DUE 03-14-2044	13,500,000	14,526,102	18,799,126
HSBC HLDGS PLC 5.25% DUE 03-14-2044	5,000,000	5,306,300	6,962,639
HSBC HLDGS PLC 6% 12-31-2049	670,000	676,407	729,463
HSBC HLDGS PLC 6.1% DUE 01-14-2042	565,000	791,843	860,678
HSBC HLDGS PLC 6.5% DUE 05-02-2036	545,000	754,296	789,318
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,160,000	1,581,254	1,697,482
HSBC HLDGS PLC 6.5% DUE 09-15-2037	1,050,000	1,296,582	1,536,514
HSBC HLDGS PLC 6.8% DUE 06-01-2038	2,981,000	3,862,507	4,515,413
HSBC HLDGS PLC 7.625% DUE 05-17-2032	725,000	886,931	1,058,297
HSBC HLDGS PLC FIXED 4.6% DUE 12-29-2049	790,000	790,000	803,920
HSBC HLDGS PLC FIXED 6.5% DUE 12-31-2049	200,000	200,000	224,500
HUBBELL INC COM	5,900	832,492	925,061
HUMANA INC 3.125% 08-15-2029	650,000	661,993	717,677
HUMANA INC 4.8% DUE 03-15-2047	2,100,000	2,098,005	2,805,191
HUMANA INC 4.95% DUE 10-01-2044	170,000	226,663	229,119
HUMANA INC COM	9,820	3,340,822	4,028,851
HUNTSMAN INTL LLC 4.5% 05-01-2029	800,000	802,616	921,733
HYATT HOTELS CORP 4.375% 09-15-2028	100,000	99,866	109,916
ICE_CDS SBSIUS33 06/20/2023 SELL F 4.346 12/08/26 SWPCOGXR7	500,000	81,600	37,534
ICE_CDS SBSIUS33 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPCOHWO3	3,500,000	3,114	55,079
ICE_CDS SBSIUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOI305	3,100,000	1,835	34,955
ICE_CDS SBSIUS33 12/20/2021 SELL BOEING CO 8.75% 08/15/ SWPCOJIV9	2,300,000	-	6,923
ICE_CDS SBSIUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPCOHJ26	4,800,000	-	62,359
ICE_CDS SBSIUS33 12/20/2023 SELL INTL LEASE FINANCE COR SWPCOHOE4	1,300,000	213,881	172,000
ICE_CDS SBSIUS33 12/20/2024 SELL EXELON GENERATION CO L SWPCOIV12	100,000	484	902
ICE_CDS SBSIUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPCOIT6	1,700,000	-	16,294
ICE_CDS SBSIUS33 12/20/2024 SELL MET 3.6 11/13/25 SWPCOINS2	3,600,000	65,098	87,016
ICE_CDS SBSIUS33 20/06/2025 SELL ATLANTIA SPA 1.625% 02 SWPCOJF1	300,000	-	-
ICE_CDS SBSIUS33 20/12/2023 SELL ROLLS-ROYCE PLC 6.75% SWPCOHK24	500,000	-	-
ICE_CDS SBSIUS33 20/12/2024 SELL ROLLS-ROYCE PLC 2.125% SWPCOIMN4	400,000	-	-
ICE_CDS SBSIUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPCOIJ55	400,000	-	-
ICE_CDX BOFAGB2U 12/20/2025 BUY CDX.NA.IG.35 Z91ZCOJ85	11,480,000	-	-
ICE_CDX SBSIUS33 06/20/2024 SELL CDX.EM.31 SWPCOHY94	470,000	-	3,036
ICE_CDX SBSIUS33 06/20/2024 SELL CDX.NA.IG.32 SWPCOHY52	3,800,000	74,465	62,922
ICE_CDX SBSIUS33 06/20/2025 SELL CDX.EM.33 SWPCOJ512	570,000	-	-
ICE_CDX SBSIUS33 06/20/2025 SELL CDX.NA.IG.34 SWPCOJ5G6	30,700,000	24,617	511,428
ICE_CDX SBSIUS33 12/20/2024 SELL CDX.EM.32 SWPCOIJB4	372,000	-	1,793
ICE_CDX SBSIUS33 12/20/2024 SELL CDX.NA.IG.33 SWPCOJA6	16,210,000	347,684	272,835
ICE_CDX SBSIUS33 12/20/2025 SELL CDX.EM.34 SWPCOJJ14	700,000	-	-
ICE_CDX SBSIUS33 12/20/2025 SELL CDX.NA.IG.35 SWPCOJJ30	110,700,000	2,610,118	2,746,113
ICE_CDX SBSIUS33 12/20/2029 SELL CDX.NA.IG.33 SWPCOJC2	1,900,000	-	3,316
ICE_CDX SBSIUS33 12/20/2030 SELL CDX.NA.IG.35 SWPCOJH9	3,000,000	7,254	26,373
ICE_CDX SBSIUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPCOJIW7	39,400,000	1,005,608	1,244,650
IDA PWR CO SECD 4.2% DUE 03-01-2048	200,000	227,526	259,142
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	1,085,000	1,095,403	1,252,871
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	4,700,000	4,484,787	5,058,187
IN MICH PWR CO 4.55% DUE 03-15-2046	4,000,000	4,455,626	5,232,711
IN MICH PWR CO 4.55% DUE 03-15-2046	675,000	737,188	883,020
IND & COM BK DUBAI FR SNR EMTN 12/21 USD200000	400,000	398,036	400,045
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048	385,000	385,000	488,419
ING U S INC 5.7% DUE 07-15-2043	1,741,000	1,723,733	2,414,585
INGERSOLL-RAND 4.3% DUE 02-21-2048	1,564,000	1,558,510	1,955,302
INGERSOLL-RAND 5.75% DUE 06-15-2043	132,000	131,459	189,634
INGERSOLL-RAND 5.75% DUE 06-15-2043	705,000	1,000,818	1,012,819
INTEL CORP 3.1% DUE 02-15-2060	1,108,000	1,100,698	1,219,865
INTEL CORP 3.25% DUE 11-15-2049	3,815,000	4,055,231	4,269,960
INTEL CORP 3.734% 12-08-2047 BEO	390,000	466,627	466,074
INTEL CORP 4.1% DUE 05-11-2047	545,000	594,157	694,159
INTEL CORP 4.1% DUE 05-19-2046	450,000	460,935	572,807
INTEL CORP 4.25% DUE 12-15-2042	300,000	315,162	386,222

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
INTEL CORP 4.75% DUE 03-25-2050	1,045,000	1,477,929	1,458,363
INTEL CORP 4.75% DUE 03-25-2050	2,710,000	3,505,212	3,781,974
INTEL CORP COM	83,500	4,067,944	4,159,970
INTERCONTINENTAL 4.25% DUE 09-21-2048	420,000	528,259	535,370
INTERCONTINENTAL 4.25% DUE 09-21-2048	630,000	625,514	803,055
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000	893,592	1,147,221
INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG	1,605,000	1,599,350	1,617,189
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	1,055,000	1,047,826	1,080,909
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	912,000	934,152	968,407
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,100,000	1,083,456	1,168,035
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	505,000	499,869	527,812
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	630,000	618,802	780,761
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,470,000	1,597,765	1,861,163
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	1,890,000	1,920,940	2,392,923
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	4,000,000	3,943,240	5,252,534
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	2,860,000	2,987,824	3,755,562
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	610,000	696,113	801,011
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	2,111,000	2,196,203	2,892,420
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048	1,400,000	1,392,146	1,918,232
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049	482,000	493,299	554,107
INTERSTATE PWR & LT CO 4.1% 09-26-2028	126,000	144,352	150,053
INTL BUSINESS 4.7% DUE 02-19-2046	850,000	843,506	1,178,750
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	1,000,000	991,710	1,065,812
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	215,000	226,589	229,150
INTL FLAVORS & 4.375% DUE 06-01-2047	2,500,000	2,491,250	3,072,007
INTL PAPER CO 4.4% DUE 08-15-2047	925,000	924,066	1,210,188
INTL PAPER CO 4.8% DUE 06-15-2044	280,000	297,520	376,799
INTL PAPER CO 5.15% DUE 05-15-2046	1,025,000	973,644	1,420,823
INTL PAPER CO 6 DUE 11-15-2041	1,800,000	2,142,302	2,636,349
INTST PWR & LT CO 4.7% DUE 10-15-2043	335,000	409,762	425,989
INTUIT COM	18,560	5,023,750	7,050,016
INVITATION HOMES INC COM	6,100	179,423	181,170
IQVIA HLDGS INC COM USD0.01	4,200	684,329	752,514
Japanese yen - Cash Collateral Due to/from CCP Broker	(285)	(285)	(285)
JD COM INC FIXED 4.125% DUE 01-14-2050	600,000	593,880	669,976
JOHN SEVIER COMB CYCLE 4.626 1-15-42	1,521,092	1,702,912	1,925,631
JOHNS HOPKINS HLTH 3.837% DUE 05-15-2046	567,000	567,000	706,532
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	363,000	363,000	382,799
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	350,000	350,000	369,090
JOHNSON & JOHNSON 2.25% 09-01-2050	2,390,000	2,371,264	2,400,686
JOHNSON & JOHNSON 3.4% 01-15-2038	2,190,000	2,198,290	2,649,362
JOHNSON & JOHNSON 3.5% 01-15-2048	7,000,000	6,973,610	8,671,774
JOHNSON & JOHNSON 3.5% 01-15-2048	495,000	613,538	613,218
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	4,034,000	4,070,470	4,981,817
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,600,000	2,586,572	3,178,875
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	790,000	842,661	1,013,610
JOHNSON & JOHNSON COM USD1	37,885	5,181,917	5,962,341
JOHNSON CTLS INTL 6% DUE 01-15-2036	375,000	442,470	531,728
JOHNSON CTLS INTL PLC COM USD0.01	47,200	1,793,364	2,199,048
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	1,050,000	1,015,035	1,441,416
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,579,000	3,579,000	4,358,564
JPMORGAN CHASE & 3.882% DUE 07-24-2038	1,445,000	1,445,569	1,759,744
JPMORGAN CHASE & 3.882% DUE 07-24-2038	3,300,000	3,090,701	4,018,793
JPMORGAN CHASE & 4.95% DUE 06-01-2045	3,874,000	3,994,608	5,488,383
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000	936,200	1,210,242
JPMORGAN CHASE & 5.6% DUE 07-15-2041	665,000	977,535	1,006,014
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	240,000	259,800	260,960
JPMORGAN CHASE & CO 2.956% DUE 05-13-2031	756,000	756,000	829,023
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	4,480,000	4,609,581	5,007,593
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	535,000	535,000	598,005
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	1,688,000	1,688,000	1,879,449
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	2,095,000	2,227,001	2,636,621
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	3,546,000	3,962,214	4,462,748
JPMORGAN CHASE & CO 4.452% 12-05-2029	5,300,000	5,300,000	6,466,553
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000	2,484,355	3,454,089
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	3,500,000	3,682,531	5,209,854
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	625,000	736,992	930,331

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JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	1,195,000	1,400,275	1,757,231
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	2,125,000	2,497,041	3,124,783
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000	1,028,043	1,355,075
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	590,000	587,587	888,327
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	450,000	558,850	567,305
JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049	3,250,000	3,250,000	4,097,200
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,330,000	1,388,518	1,685,738
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	2,500,000	2,536,125	3,168,681
JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048	1,700,000	1,700,000	2,154,703
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	725,000	938,962	949,517
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	2,100,000	2,100,000	2,750,325
JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048	725,000	762,511	949,517
JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO	1,453,000	1,629,476	1,450,028
JPMORGAN CHASE & FLTG RT 1.764% DUE 11-19-2031	790,000	791,872	797,494
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	4,910,000	4,956,210	5,039,189
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	1,160,000	1,160,000	1,190,521
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	3,300,000	3,300,000	3,780,122
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,700,000	1,902,521	2,214,117
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,205,000	1,204,805	1,569,418
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,334,000	1,391,356	1,737,431
KANSAS CITY SOUTHN CORP 4.2% 11-15-2069	700,000	696,514	818,891
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	600,000	597,054	679,904
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	300,000	311,298	339,952
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	465,000	473,579	604,649
KEURIG DR PEPPER 5.085% DUE 05-25-2048	966,000	1,328,153	1,363,026
KEURIG DR PEPPER INC COM	16,500	488,339	528,000
KILROY REALTY LP 3.05% DUE 02-15-2030	1,100,000	1,098,658	1,170,357
KIMBERLY CLARK 2.875% DUE 02-07-2050	435,000	432,811	490,127
KIMBERLY CLARK 3.9% DUE 05-04-2047	2,500,000	2,482,050	3,239,310
KIMBERLY-CLARK CORP COM	-	-	-
KIMCO RLTY CORP 4.125% DUE 12-01-2046	740,000	725,303	825,853
KIMCO RLTY CORP 4.45% 09-01-2047	185,000	180,573	217,238
KIMCO RLTY CORP COM	40,100	580,732	601,901
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000	272,517	339,374
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	380,000	385,947	429,874
KINDER MORGAN 5.5 DUE 03-01-2044	205,000	252,343	259,084
KINDER MORGAN 5.625% DUE 09-01-2041	875,000	840,945	1,067,389
KINDER MORGAN 6.375% DUE 03-01-2041	855,000	1,039,517	1,130,456
KINDER MORGAN 6.375% DUE 03-01-2041	885,000	1,020,670	1,170,121
KINDER MORGAN 6.5% DUE 02-01-2037	200,000	236,705	259,564
KINDER MORGAN 6.5% DUE 09-01-2039	275,000	359,120	358,747
KINDER MORGAN 6.5% DUE 09-01-2039	1,240,000	1,456,394	1,617,624
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000	2,243,880	2,609,071
KINDER MORGAN 6.55% DUE 09-15-2040	380,000	400,272	499,681
KINDER MORGAN 6.95% DUE 01-15-2038	1,900,000	2,429,701	2,599,788
KINDER MORGAN 6.95% DUE 01-15-2038	995,000	1,276,062	1,361,468
KINDER MORGAN 6.95% DUE 01-15-2038	736,000	764,071	1,007,076
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	568,000	554,573	666,259
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	375,000	359,678	439,872
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	250,000	224,830	293,695
KINDER MORGAN INC 5.2% 03-01-2048	877,000	999,991	1,115,424
KINDER MORGAN INC 5.3% DUE 12-01-2034	520,000	525,133	640,836
KINDER MORGAN INC 5.3% DUE 12-01-2034	734,000	611,708	904,564
KINDER MORGAN INC 5.55% DUE 06-01-2045	415,000	521,966	533,328
KINDER MORGAN INC 5.55% DUE 06-01-2045	700,000	909,342	899,590
KINDER MORGAN INC FLTG RT 1.52125% DUE 01-15-2023	100,000	100,000	100,991
KLA CORP 3.3% 03-01-2050	450,000	449,829	507,802
KLA CORP 3.3% 03-01-2050	1,244,000	1,248,511	1,403,792
KLA CORP 5% DUE 03-15-2049	1,524,000	1,617,017	2,116,531
KRAFT FOODS GROUP 5% DUE 06-04-2042	2,050,000	1,968,838	2,405,211
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,500,000	1,947,608	2,027,563
KROGER CO 3.875% DUE 10-15-2046	490,000	460,664	574,128
KROGER CO 4.45% DUE 02-01-2047	1,947,000	1,877,803	2,450,240
KROGER CO 5 DUE 04-15-2042 REG	705,000	733,347	933,767
KROGER CO 5.4% DUE 01-15-2049	490,000	633,081	710,267
KY UTILS CO 4.65 DUE 11-14-2043	470,000	525,361	608,506
L3HARRIS 2.9% DUE 12-15-2029	286,000	285,469	315,998

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L3HARRIS TECHNOLOGIES INC 4.4% DUE 06-15-2028	630,000	709,066	755,421
LAB CORP AMER HLDGS COM NEW	1,700	349,169	346,035
LAM RESH CORP 2.875% DUE 06-15-2050	395,000	393,961	425,622
LAM RESH CORP 4.875% DUE 03-15-2049	2,780,000	2,951,422	4,018,382
LAM RESH CORP COM	1,500	712,267	708,405
LAS VEGAS SANDS 3.2% DUE 08-08-2024	1,700,000	1,698,657	1,800,596
LAZARD GROUP LLC 4.375% 03-11-202	500,000	496,205	586,320
LCH_IRS SBSIUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9	5,800,000	-	104,862
LCH_IRS SBSIUS33 14/07/2025 CNY P 7DCNRR0 / R 2.66% SWU013LD9	83,900,000	-	-
LCH_IRS SBSIUS33 16/06/2051 EUR P 0 / R 6MEURIB SWU016T02	400,000	-	-
LCH_IRS SBSIUS33 17/06/2030 CAD P 3MCDOR / R 1.5% SWU00Y1I3	3,040,000	-	74,352
LCH_OIS SBSIUS33 16/06/2026 GBP P 0 / R 1DSONIA SWU016SX1	12,800,000	-	3,095
LCH_OIS SBSIUS33 16/06/2051 GBP P 0.5% / R 1DSONIA SWU016T10	3,000,000	-	-
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.695% SWU0SD181	800,000	-	91,525
LCH_RPI SBSIUS33 15/12/2028 GBP P RPI / R 3.717% SWU0SD199	800,000	-	94,913
LEAR CORP 5.25% 05-15-2049	1,000,000	983,200	1,234,468
LEAR CORP 5.25% 05-15-2049	225,000	258,845	277,755
LEVEL 3 FING INC 3.875% DUE 11-15-2029	2,000,000	2,185,000	2,221,040
LEXINGTON RLTY TR FORMERLY LEXINGTON CO 2.7% DUE 09-15-2030	137,000	135,949	142,614
LIBERTY MUTUAL GP 3.625%-FRN GTD 23/05/59 EUR	300,000	335,378	379,300
LILLY ELI & CO 2.25% DUE 05-15-2050	1,790,000	1,706,984	1,759,335
LILLY ELI & CO 2.5% 08-25-2020	615,000	601,998	626,727
LILLY ELI & CO 3.95% 03-15-2049	835,000	1,065,105	1,095,431
LILLY ELI & CO 4.15% 03-15-2059	525,000	630,649	728,882
LILLY ELI & CO 4.15% 03-15-2059	377,000	374,655	523,407
LINCOLN NATL CORP COM	46,400	2,849,908	2,334,384
LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD	800,000	612,000	675,304
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049	1,890,000	1,890,000	2,173,500
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000	1,588,928	1,814,432
LLOYDS BKG GROUP 5.3% DUE 12-01-2045	1,142,000	1,416,571	1,576,571
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG	800,000	797,584	964,719
LOCKHEED MARTIN 3.6% DUE 03-01-2035	625,000	619,613	754,753
LOCKHEED MARTIN 3.8% DUE 03-01-2045	895,000	885,334	1,121,507
LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,905,000	1,766,133	2,475,492
LOCKHEED MARTIN 4.5% DUE 05-15-2036	20,000	19,625	26,352
LOCKHEED MARTIN CORP 4.09% 09-15-2052	217,000	204,499	287,238
LOCKHEED MARTIN CORP 4.09% 09-15-2052	1,177,000	1,131,273	1,557,967
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	825,000	827,200	891,975
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,100,000	1,090,463	1,189,300
LOEWS CORP 3.2% 05-15-2030	400,000	399,556	454,407
LOUISVILLE GAS & ELEC 5.125 11-15-2040	1,155,000	1,476,356	1,542,446
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049	775,000	774,085	1,001,239
LOWES COS INC 1.7% DUE 10-15-2030	705,000	702,300	714,290
LOWES COS INC 3% DUE 10-15-2050	1,910,000	1,956,750	2,042,965
LOWES COS INC 3% DUE 10-15-2050	1,215,000	1,233,327	1,299,583
LOWES COS INC 3.7% DUE 04-15-2046	1,600,000	1,591,104	1,897,194
LOWES COS INC 3.7% DUE 04-15-2046	2,133,000	1,994,640	2,529,197
LOWES COS INC 4.05% DUE 05-03-2047	235,000	288,089	294,178
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000	2,484,100	3,129,557
LOWES COS INC 4.25% DUE 09-15-2044	228,000	235,344	272,945
LOWES COS INC 4.375% DUE 09-15-2045	345,000	432,913	433,268
LOWES COS INC 4.375% DUE 09-15-2045	80,000	78,106	100,468
LOWES COS INC 4.65 DUE 04-15-2042	681,000	701,464	897,226
LOWES COS INC COM	11,800	1,472,056	1,894,018
LOWES COS INC FIXED 4.5% DUE 04-15-2030	500,000	508,442	622,384
LOWES COS INC FIXED 4.55% 04-05-2049	962,000	1,006,824	1,295,321
LSVLE GAS & ELEC 4.65% DUE 11-15-2043	1,375,000	1,365,100	1,777,629
LYB INTL FIN B V 5.25% DUE 07-15-2043	440,000	490,433	567,749
LYB INTL FIN B V 5.25% DUE 07-15-2043	237,000	256,981	305,811
LYB INTL FIN III 3.375% DUE 10-01-2040	540,000	538,758	569,564
LYB INTL FIN III 3.375% DUE 10-01-2040	2,400,000	2,486,589	2,531,396
LYB INTL FIN III 3.625% DUE 04-01-2051	635,000	633,139	693,884
LYB INTL FIN III 3.8% DUE 10-01-2060	1,380,000	1,350,282	1,482,107
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	895,000	1,031,863	1,042,979
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	1,050,000	1,113,451	1,223,607
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	635,000	625,399	742,266
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	605,000	631,058	707,198

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LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000	1,204,824	1,475,098
MA INST TECH 3.885% DUE 07-01-2116	170,000	170,000	215,515
MA INST TECH 3.885% DUE 07-01-2116	1,046,000	1,046,000	1,326,049
MA INST TECH 3.885% DUE 07-01-2116	3,251,000	3,128,350	4,121,401
MA INST TECH 4.678% DUE 07-01-2114	810,000	810,000	1,233,666
MA INST TECH FIXED 2.989% DUE 07-01-2050	1,015,000	1,015,000	1,177,069
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	520,000	576,129	586,035
MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050	400,000	438,712	450,796
MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	610,000	655,636	694,786
MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046	1,000,000	987,620	1,151,830
MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043	735,000	761,930	944,070
MARATHON OIL CORP 4.4% DUE 07-15-2027	347,000	369,697	385,736
MARATHON OIL CORP 5.2% DUE 06-01-2045	2,234,000	2,537,563	2,544,527
MARATHON OIL CORP 5.2% DUE 06-01-2045	1,300,000	1,137,357	1,480,701
MARATHON OIL CORP 6.6% DUE 10-01-2037	1,100,000	1,320,085	1,359,687
MARATHON OIL CORP 6.8% DUE 03-15-2032	180,000	206,682	221,883
MARATHON PETE CORP 5% DUE 09-15-2054	300,000	272,412	339,436
MARATHON PETE CORP 5.85% DUE 12-15-2045	675,000	663,825	834,113
MARATHON PETE CORP 6.5% DUE 03-01-2041	1,475,000	1,808,674	1,980,335
MARATHON PETE CORP 6.5% DUE 03-01-2041	930,000	1,112,042	1,248,618
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000	652,770	671,300
MARS INC DEL 2.375% DUE 07-16-2040	2,000,000	1,999,360	2,048,342
MARSH & MCLENNAN 4.9% DUE 03-15-2049	856,000	906,345	1,240,852
MARSH & MCLENNAN COS INC 2.25% DUE 11-15-2030/05-07-2020 REG	595,000	589,919	629,932
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	900,000	894,294	1,192,426
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	871,000	966,718	1,154,004
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	180,000	184,342	238,485
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	3,000,000	2,997,330	4,037,922
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	2,900,000	2,900,000	3,006,459
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	710,000	710,000	736,064
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE	710,000	710,000	736,029
MASCO CORP 4.5% DUE 05-15-2047	1,900,000	1,786,899	2,382,844
MASTERCARD INC 3.65% DUE 06-01-2049	215,000	254,904	267,101
MASTERCARD INC 3.65% DUE 06-01-2049	1,605,000	1,684,666	1,993,943
MASTERCARD INC 3.85% DUE 03-26-2050 REG	1,145,000	1,435,820	1,477,871
MASTERCARD INC 3.85% DUE 03-26-2050 REG	80,000	79,661	103,257
MASTERCARD INC 3.95% DUE 02-26-2048	615,000	614,465	795,198
MASTERCARD INC 3.95% DUE 02-26-2048	170,000	217,670	219,811
MAXIMUS INC COM	4,100	282,711	300,079
MAYO CLINIC 4.128% DUE 11-15-2052	1,260,000	1,260,000	1,653,708
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	1,495,000	1,488,608	1,942,512
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	730,000	873,183	948,517
MCDONALD'S CORP 3.625 DUE 05-01-2043	1,140,000	1,000,755	1,312,509
MCDONALDS CORP 4.2% 04-01-2050	161,000	164,927	206,980
MCDONALDS CORP 4.7% DUE 12-09-2035	212,000	211,319	274,190
MCDONALDS CORP 4.7% DUE 12-09-2035	1,115,000	1,170,755	1,442,083
MCDONALDS CORP 4.875% DUE 07-15-2040	540,000	602,890	715,751
MCDONALDS CORP 4.875% DUE 12-09-2045	333,000	333,000	452,425
MCDONALDS CORP 4.875% DUE 12-09-2045	375,000	376,381	509,488
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	885,000	880,761	1,158,534
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	800,000	799,744	1,038,155
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000	24,992	32,442
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	580,000	573,373	680,196
MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	1,519,000	1,950,912	2,291,918
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	1,800,000	1,765,350	2,112,333
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	350,000	412,066	410,731
MCKESSON CORP NEW 4.75% DUE 05-30-2029	220,000	226,521	270,692
MCKESSON CORP	2,600	423,325	452,192
MDU RES GROUP INC COM	29,700	903,821	782,298
MEDTRONIC INC 4.375% DUE 03-15-2035	1,668,000	1,653,272	2,246,122
MEDTRONIC INC 4.375% DUE 03-15-2035	201,000	199,225	270,666
MEDTRONIC INC 4.625% DUE 03-15-2045	454,000	460,756	644,123
MEDTRONIC INC 4.625% DUE 03-15-2045	695,000	855,923	986,048
MEDTRONIC PLC COMMON STOCK STOCK	16,600	1,485,625	1,944,524
MEM 2.955% DUE 01-01-2050	855,000	855,000	909,792
MEM 4.2% DUE 07-01-2055	678,000	675,539	905,946
MERCK & CO INC 4.15% DUE 05-18-2043	830,000	1,057,008	1,079,518

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
MERCK & CO INC NEW 2.35% DUE 06-24-2040	2,220,000	2,213,529	2,297,184
MERCK & CO INC NEW 2.35% DUE 06-24-2040	1,500,000	1,573,866	1,552,151
MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,385,000	1,351,634	1,725,997
MERCK & CO INC NEW 3.7% DUE 02-10-2045	830,000	958,046	1,034,352
MERCK & CO INC NEW 4.0% 03-07-2049	1,625,000	1,859,047	2,144,721
MERCK & CO INC NEW COM	77,800	6,416,689	6,364,040
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	950,000	940,394	983,600
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000	2,096,787	2,325,418
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	1,213,000	1,011,518	1,766,772
MERRILL LYNCH & CO 6.11% DUE 01-29-2037	983,000	1,234,101	1,431,770
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000	4,675,380	6,086,876
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	285,000	285,000	290,720
METLIFE INC 4.125% DUE 08-13-2042	5,000,000	4,842,499	6,263,880
METLIFE INC 5.7% DUE 06-15-2035	580,000	793,069	853,338
METLIFE INC 5.875% DUE 02-06-2041	175,000	224,354	266,568
METLIFE INC 9.25% DUE 04-08-2068	750,000	1,046,250	1,143,479
METLIFE INC COM STK USD0.01	67,800	3,094,629	3,183,210
METLIFE INC FIXED 10.75% DUE 08-01-2069	860,000	1,332,845	1,473,436
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,360,000	1,433,204	1,866,211
METLIFE INC STEP CPN 4.721% DUE 12-15-2044	1,020,000	1,029,570	1,399,658
Mexican peso - Cash Collateral Due to/from CCP Broker	(0)	-	-
Mexican peso - Cash	821	821	821
MGM GROWTH PPTYS LLC CL A COM CL A COM	66,500	1,957,083	2,081,450
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040	850,000	850,000	957,933
MICRON TECH INC 4.185% DUE 02-15-2027	1,700,000	1,730,430	1,989,944
MICRON TECH INC 4.64% DUE 02-06-2024	200,000	205,738	222,691
MICRON TECH INC COM	32,700	2,322,039	2,458,386
MICRON TECHNOLOGY INC 4.975% 02-06-2026	1,500,000	1,500,000	1,772,930
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	4,223,000	3,814,077	4,453,341
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	4,595,000	3,567,800	4,845,632
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,750,000	4,977,257	7,118,175
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	9,283,000	6,325,929	10,060,007
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	968,000	639,296	1,049,024
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	4,946,000	3,910,413	5,359,991
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	3,480,000	2,519,147	3,771,283
MICROSOFT CORP 3.45% DUE 08-08-2036	1,980,000	1,972,337	2,441,591
MICROSOFT CORP 3.5% DUE 11-15-2042	360,000	453,362	443,215
MICROSOFT CORP 3.7% DUE 08-08-2046	2,445,000	2,460,911	3,100,222
MICROSOFT CORP 3.7% DUE 08-08-2046	17,250,000	17,332,015	21,872,733
MICROSOFT CORP 3.95% DUE 08-08-2056	2,955,000	3,010,598	4,058,019
MICROSOFT CORP 3.95% DUE 08-08-2056	750,000	998,328	1,029,954
MICROSOFT CORP 4% DUE 02-12-2055	460,000	587,931	631,774
MICROSOFT CORP 4.1% DUE 02-06-2037	1,300,000	1,335,428	1,706,168
MICROSOFT CORP COM	110,700	12,674,032	24,621,894
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000	993,990	1,296,986
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	640,000	786,632	830,071
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000	3,976,360	5,503,885
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	1,125,000	1,137,792	1,375,497
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	749,000	858,812	941,343
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	260,000	265,904	349,084
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	3,400,000	3,379,260	4,564,941
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	1,411,000	1,483,379	1,894,450
MIDLAND BK PLC 7.65% DUE 05-01-2025	750,000	869,719	932,697
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	500,000	562,405	602,559
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE	390,000	390,000	490,253
MITSUBISHI UFJ 3.751% DUE 07-18-2039	1,400,000	1,400,000	1,705,265
MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	930,000	943,732	1,175,784
MIZUHO FINL GROUP FLTGT RT 2.201% DUE 07-10-2031	1,100,000	1,100,000	1,140,471
MIZUHO FINL GROUP FLTGT RT 2.591% DUE 05-25-2031	500,000	500,000	533,506
MOLSON COORS 4.2% DUE 07-15-2046	945,000	912,788	1,084,351
MOLSON COORS 5 DUE 05-01-2042	120,000	123,638	150,179
MOLSON COORS 5 DUE 05-01-2042	400,000	419,264	500,597
MONDELEZ INTL INC COM	56,800	2,989,307	3,321,096
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050	560,000	539,577	569,012
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048	1,066,000	1,066,000	1,289,044
MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	925,000	925,000	1,010,516
MOODY'S CORP 3.25% DUE 05-20-2050 REG	385,000	379,691	427,322

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
MOODY'S CORP 5.25% DUE 07-15-2044	2,480,000	2,521,242	3,428,993
MOODY'S CORPORATION .95% 02-25-2030	100,000	109,701	130,187
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	800,000	786,624	1,100,525
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	535,000	526,055	735,976
MORGAN STANLEY 3.971% 07-22-2038	1,685,000	1,643,345	2,076,727
MORGAN STANLEY 3.971% 07-22-2038	730,000	730,000	899,709
MORGAN STANLEY 3.971% 07-22-2038	600,000	557,382	739,487
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000	719,562	968,682
MORGAN STANLEY 4.3% DUE 01-27-2045	2,020,000	2,073,269	2,698,949
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000	526,165	680,672
MORGAN STANLEY 4.457% 04-22-2039	1,300,000	1,301,105	1,688,188
MORGAN STANLEY 4.457% 04-22-2039	1,935,000	1,941,700	2,512,803
MORGAN STANLEY 5.597% DUE 03-24-2051	1,425,000	2,134,735	2,294,173
MORGAN STANLEY 5.597% DUE 03-24-2051	1,200,000	1,200,000	1,931,935
MORGAN STANLEY 6.375% DUE 07-24-2042	2,715,000	2,995,409	4,434,061
MORGAN STANLEY 6.375% DUE 07-24-2042	285,000	445,686	465,454
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000	6,792,410	9,799,029
MORGAN STANLEY 7.5%-VAR SNR 02/04/2032 USD	5,300,000	4,497,050	4,547,447
MOSAIC CO NEW 5.45% DUE 11-15-2033	345,000	386,238	428,924
MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043	3,863,000	4,045,516	5,003,579
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	320,000	340,138	407,508
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,100,000	1,097,822	1,121,265
MOTOROLA SOLUTIONS INC 4.6% 05-23-2029	2,235,000	2,389,126	2,677,563
MPLX LP 4.5% 04-15-2038	2,515,000	2,502,984	2,876,694
MPLX LP 4.7% 04-15-2048	420,000	417,262	498,070
MPLX LP 4.7% 04-15-2048	235,000	234,424	278,682
MPLX LP FIXED 4.9% DUE 04-15-2058	700,000	635,376	831,980
MPLX LP FIXED 4.9% DUE 04-15-2058	275,000	293,772	326,849
MPLX LP FIXED 5.2% 12-01-2047	1,430,000	1,472,650	1,727,795
MPLX LP FIXED 5.2% 12-01-2047	545,000	542,648	658,495
MPLX LP FIXED 5.2% DUE 03-01-2047	1,090,000	1,129,202	1,325,958
MPLX LP FIXED 5.2% DUE 03-01-2047	170,000	168,817	206,801
MT SINAI HOSP NEW 3.391% DUE 07-01-2050	1,025,000	1,026,461	1,119,173
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	1,100,000	1,096,502	1,432,047
MYLAN N V FIXED 3.95% DUE 06-15-2026	2,000,000	1,960,380	2,288,261
MYLAN N V FIXED 5.25% DUE 06-15-2046	2,700,000	2,733,534	3,537,217
N J ECON DEV AUTH ST PENSION FDG REV SER A 7.425 BD 2-15-29 BEO TXBL	4,828,000	6,073,878	6,222,857
NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030	395,000	393,728	406,621
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	300,000	295,761	365,973
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049	380,000	378,700	500,764
NATIONWIDE BLDG FLTGT RT 4.363% DUE 08-01-2024	200,000	200,650	217,331
NATIONWIDE FINL 3.9% DUE 11-30-2049	1,260,000	1,253,801	1,403,249
NATIONWIDE MUT INS 4.35% DUE 04-30-2050	1,000,000	997,670	1,174,722
NATWEST GROUP PLC 2%-FR SNR EMTN 04/03/25 EUR	300,000	347,167	388,037
NATWEST GROUP PLC 6% DUE 12-31-2049 REG	2,150,000	2,150,000	2,355,045
NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035	2,395,000	2,372,297	2,476,933
NATWEST GROUP PLC SR NT 3.875% DUE 09-12-2023 REG	2,200,000	2,199,340	2,387,082
NAVIENT CORP 6.5% DUE 06-15-2022	1,500,000	1,499,370	1,587,360
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	5,027,000	4,803,810	6,582,950
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	270,000	356,972	353,570
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	2,500,000	2,283,699	3,273,797
NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040	205,000	207,693	323,212
NESTLE HLDGS INC 4% DUE 09-24-2048	1,300,000	1,282,541	1,729,752
NESTLE HLDGS INC 4% DUE 09-24-2048	1,512,000	1,647,658	2,011,835
NETFLIX INC COM STK	1,520	762,530	821,910
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000	1,885,912	2,267,935
NEVADA PWR CO 3.125% DUE 08-01-2050	395,000	394,846	437,416
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000	534,792	616,500
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	1,100,000	1,127,033	1,298,559
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	130,000	175,576	212,277
NEW JERSEY ST TRANSN TR FD AUTH 4.081% DUE 06-15-2039	795,000	795,000	835,752
NEW JERSEY ST TRANSN TR FD AUTH 4.131% 06-15-2042 BEO TAXABLE	55,000	55,000	56,973
NEW YORK & 3.954% DUE 08-01-2119	1,475,000	1,475,000	1,717,785
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000	6,161,195	7,054,358
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	165,000	195,228	212,200
NEWFIELD EXPL CO 5.375% DUE 01-01-2026	475,000	503,922	509,745
NEWMONT CORP FORMERLY NEWMONT GOLDCORP 2.25% DUE 10-01-2030 REG	1,011,000	1,005,496	1,064,005

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
NEWMONT CORP FORMERLY NEWMONT GOLDCORP 2.25% DUE 10-01-2030 REG	430,000	426,164	452,544
NEWMONT CORPORATION	10,616	658,767	635,792
NEWMONT GOLDCORP 5.45% DUE 06-09-2044	200,000	198,860	283,489
NEWMONT GOLDCORP FIXED 3.7% 03-15-2023	132,000	131,121	139,609
NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	1,025,000	1,050,809	1,394,642
NEWMONT MNG CORP 6.25% DUE 10-01-2039	1,595,000	1,825,484	2,414,048
NIKE INC 3.375% DUE 03-27-2050	335,000	391,709	414,443
NIKE INC 3.375% DUE 03-27-2050	2,799,000	3,136,399	3,462,761
NIKE INC 3.375% DUE 11-01-2046	300,000	330,039	355,540
NIKE INC 3.625% DUE 05-01-2043	770,000	903,048	939,131
NIKE INC 3.875% DUE 11-01-2045	390,000	497,968	506,226
NIKE INC FIXED 3.25% DUE 03-27-2040	1,350,000	1,485,298	1,570,303
NISOURCE FIN CORP 4.375% 05-15-2047	710,000	668,573	900,784
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000	3,611,955	4,440,486
NISOURCE FIN CORP 4.375% 05-15-2047	490,000	602,078	621,668
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000	2,497,950	3,171,776
NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,045,000	1,084,523	1,368,692
NISOURCE FIN CORP 5.65% DUE 02-01-2045	760,000	976,319	1,093,212
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,327,000	1,578,391	1,908,805
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,600,000	1,851,296	2,236,483
NISOURCE FIN CORP 5.8% DUE 02-01-2042	295,000	362,275	412,352
NISOURCE FIN CORP 5.95% DUE 06-15-2041	764,000	801,483	1,092,283
NOBLE ENERGY INC 4.2% DUE 10-15-2049	770,000	948,060	1,003,423
NOBLE ENERGY INC 4.2% DUE 10-15-2049	739,000	822,116	963,026
NOBLE ENERGY INC 5.05% DUE 11-15-2044	764,000	699,977	1,075,139
NOBLE ENERGY INC 5.05% DUE 11-15-2044	1,500,000	1,554,235	2,110,875
NOBLE ENERGY INC 5.05% DUE 11-15-2044	825,000	903,157	1,160,981
NOBLE ENERGY INC 5.25% DUE 11-15-2043	275,000	299,907	395,024
NOBLE ENERGY INC 5.25% DUE 11-15-2043	314,000	312,210	451,045
NOBLE ENERGY INC 6% DUE 03-01-2041	845,000	960,665	1,285,420
NOMURA HLDGS INC 3.103% DUE 01-16-2030	600,000	600,000	654,854
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,300,000	1,300,000	1,376,263
NORFOLK SOUTHN 3.05% DUE 05-15-2050	1,155,000	1,174,542	1,258,360
NORFOLK SOUTHN 4.837% DUE 10-01-2041	250,000	294,663	341,222
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,992,000	3,021,207	4,352,908
NORFOLK SOUTHN CORP 4.15% 02-28-2048	1,630,000	1,596,703	2,070,834
NORFOLK SOUTHN CORP 4.15% 02-28-2048	315,000	392,547	400,192
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	824,000	840,157	1,048,973
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	1,786,000	1,720,540	2,273,624
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	315,000	312,682	396,167
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	1,595,000	1,650,817	2,005,986
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	1,045,000	1,025,333	1,106,973
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	680,000	667,202	720,327
NORTHN STS PWR CO 3.6% DUE 05-15-2046	520,000	562,671	631,217
NORTHN STS PWR CO 3.6% DUE 05-15-2046	1,947,000	2,121,948	2,363,421
NORTHN STS PWR CO 4.125% DUE 05-15-2044	390,000	493,994	504,163
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	1,470,000	1,740,723	1,844,437
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	3,000,000	3,178,590	3,764,157
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	2,088,000	2,134,229	2,619,853
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	1,208,000	1,524,472	1,611,004
NORTHROP GRUMMAN 5.15% DUE 05-01-2040	1,385,000	1,557,886	1,914,348
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	1,110,000	1,607,504	1,650,058
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	1,176,000	1,434,960	1,748,169
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000	479,000	574,695
NORTHWESTERN UNIV 4.643% DUE 12-01-2044	1,200,000	1,200,000	1,587,290
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000	340,000	387,827
NORTONLIFE LOCK INC	64,400	1,426,228	1,338,232
NOVARTIS CAP CORP 4% DUE 11-20-2045	225,000	227,139	294,745
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000	1,487,940	2,065,263
NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	195,000	195,061	209,351
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	2,295,000	2,326,277	2,515,015
NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	2,770,000	2,706,622	3,035,552
NRG ENERGY INC COM NEW	73,700	2,542,458	2,767,435
NUCOR CORP FIXED 2.7% DUE 06-01-2030	202,000	203,921	222,125
NUCOR CORP FIXED 2.7% DUE 06-01-2030	440,000	438,772	483,837
NUTRIEN LTD FIXED 4.125% DUE 03-15-2035	180,000	192,991	214,355
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000	251,478	280,765

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
NVIDIA CORP 3.5% DUE 04-01-2040	1,010,000	1,007,980	1,212,927
NVIDIA CORP 3.5% DUE 04-01-2040	1,700,000	1,696,600	2,041,560
NVIDIA CORP 3.5% DUE 04-01-2050	691,000	689,217	838,244
NVIDIA CORP 3.5% DUE 04-01-2050	3,430,000	3,800,832	4,160,894
NVIDIA CORP 3.5% DUE 04-01-2050	1,280,000	1,413,885	1,552,753
NVIDIA CORP COM	7,580	3,426,076	3,958,276
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000	2,325,000	2,839,576
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000	1,934,000	2,410,400
NYU HOSPS CTR 5.75% DUE 07-01-2043	475,000	475,000	667,588
NYU LANGONE HOSPS 3.38% DUE 07-01-2055	730,000	730,000	763,857
OCCIDENTAL PETE 4.2% DUE 03-15-2048	324,000	315,980	264,060
OCCIDENTAL PETE 4.4% DUE 04-15-2046	1,100,000	1,091,464	958,612
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	163,000	190,611	170,661
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	1,820,000	1,884,213	1,846,709
OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024	2,700,000	2,696,490	2,598,750
OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044	385,000	382,857	326,288
OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG	339,000	338,484	310,243
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039	49,000	48,746	41,430
OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049	49,000	48,284	41,297
OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049	7,000	6,898	5,900
OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049	1,100,000	1,105,108	927,080
OCHSNER CLINIC 5.897% DUE 05-15-2045	395,000	395,000	542,168
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	650,000	645,463	825,378
OHIO PWR CO 4.15% DUE 04-01-2048	1,135,000	1,249,763	1,439,232
OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050	280,000	280,000	306,502
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,500,000	2,505,353	2,848,204
ONCOR ELEC 5.25% DUE 09-30-2040	390,000	440,642	555,508
ONCOR ELEC 5.3 DUE 06-01-2042	221,000	242,178	315,874
ONCOR ELEC 7.25% DUE 01-15-2033	290,000	376,836	448,815
ONCOR ELEC 7.5% DUE 09-01-2038	740,000	995,581	1,232,393
ONCOR ELEC DELIVERY CO LLC 2.75% DUE 05-15-2030 REG	600,000	599,346	671,794
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	476,000	475,586	542,811
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	690,000	581,042	786,848
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	1,000,000	994,960	1,140,359
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	1,370,000	1,365,958	1,701,205
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	290,000	334,068	360,236
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	1,589,000	1,649,920	2,058,490
ONCOR ELEC FIXED 4.1% DUE 11-15-2048	515,000	515,845	667,163
ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041	1,335,000	1,416,795	1,767,840
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000	2,199,978	2,881,989
ONEOK INC NEW 3.1% 03-15-2030	650,000	529,510	692,437
ONEOK INC NEW 5.2% DUE 07-15-2048	2,300,000	2,278,978	2,684,568
ONEOK INC NEW 6.35% DUE 01-15-2031 REG	1,000,000	996,670	1,282,118
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	810,000	808,801	849,354
ONEOK PARTNERS L P 6.125 DUE 02-01-2041	1,800,000	1,933,110	2,162,996
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	500,000	544,620	607,214
ONEOK PARTNERS L P 6.65% DUE 10-01-2036	350,000	433,570	442,227
ONT TEACHERS 3.875% DUE 03-20-2027	1,100,000	1,129,678	1,214,666
ORACLE CORP 3.6% DUE 04-01-2040 REG	1,105,000	1,228,797	1,294,162
ORACLE CORP 3.6% DUE 04-01-2050 REG	2,885,000	3,078,399	3,361,266
ORACLE CORP 3.6% DUE 04-01-2050 REG	2,559,000	2,583,596	2,981,449
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000	2,399,640	2,898,154
ORACLE CORP 3.85% DUE 07-15-2036	200,000	196,035	241,513
ORACLE CORP 3.85% DUE 07-15-2036	1,660,000	1,672,002	2,004,556
ORACLE CORP 3.9% DUE 05-15-2035	1,105,000	1,155,562	1,356,743
ORACLE CORP 4% 11-15-2047	405,000	494,473	500,129
ORACLE CORP 4% 11-15-2047	3,630,000	3,803,518	4,482,639
ORACLE CORP 4% DUE 07-15-2046	2,000,000	1,999,640	2,454,921
ORACLE CORP 4% DUE 07-15-2046	2,875,000	3,036,100	3,528,948
ORACLE CORP 4.125% DUE 05-15-2045	4,015,000	3,969,750	4,956,110
ORACLE CORP 4.125% DUE 05-15-2045	525,000	518,423	648,059
ORACLE CORP 4.125% DUE 05-15-2045	8,500,000	8,465,065	10,492,387
ORACLE CORP 4.3% DUE 07-08-2034	1,160,000	1,271,947	1,468,114
ORACLE CORP 4.3% DUE 07-08-2034	5,000,000	5,367,700	6,328,079
ORACLE CORP 4.375% DUE 05-15-2055	2,500,000	2,488,725	3,282,266
ORACLE CORP 4.375% DUE 05-15-2055	720,000	824,128	945,293
ORACLE CORP 4.375% DUE 05-15-2055	250,000	292,593	328,227

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2020

* Party-in-Interest

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Plan #: 006

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ORACLE CORP 4.5% DUE 07-08-2044	380,000	492,290	495,047
ORACLE CORP 4.5% DUE 07-08-2044	400,000	399,804	521,103
ORACLE CORP 5.375 DUE 07-15-2040	1,715,000	2,127,486	2,461,463
ORACLE CORP 5.375 DUE 07-15-2040	7,400,000	9,047,094	10,620,891
ORACLE CORP COM	42,900	2,298,463	2,775,201
ORACLE CORP FIXED 3.85% DUE 04-01-2060	3,195,000	3,182,699	3,928,938
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,265,000	2,256,280	2,785,303
ORANGE NT STEP UP 03-01-2031 02-28-2031	1,470,000	2,140,707	2,418,020
ORIX CORP 4.05% DUE 01-16-2024	1,300,000	1,298,895	1,424,312
ORLANDO HEALTH INC 4.089% DUE 10-01-2048	225,000	225,000	277,660
OTC DER CASH COLL PAY TO DEUTSCHE	(80,000)	(80,000)	(80,000)
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	(250,000)	(250,000)	(250,000)
OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	70,000	70,000	70,000
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(470,000)	(470,000)	(470,000)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(388,000)	(388,000)	(388,000)
OTIS WORLDWIDE CORP 2.565% DUE 02-15-2030 BEO	1,850,000	1,849,852	1,986,584
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	800,000	799,888	868,751
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	900,000	899,838	1,041,120
OWENS CORNING NEW 4.3% DUE 07-15-2047	1,200,000	999,180	1,442,375
OWENS CORNING NEW COM STK	24,300	1,561,630	1,840,968
OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024	200,000	199,310	222,338
PA ELEC CO 6.15% DUE 10-01-2038	300,000	299,355	379,387
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	220,000	218,612	218,660
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000	1,943,955	1,987,822
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,427,000	1,499,863	1,520,330
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025	600,000	368,043	650,505
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025	1,100,000	1,168,200	1,190,117
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	600,000	773,510	655,763
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	800,000	910,986	894,193
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	865,000	965,941	966,846
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,600,000	1,817,089	1,822,532
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,579,000	1,791,979	1,798,611
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	700,000	821,212	834,130
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	3,700,000	4,419,276	4,408,971
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	1,989,000	2,286,412	2,370,120
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,500,000	1,598,772	1,554,496
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,420,000	1,447,079	1,471,590
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	2,141,000	2,237,204	2,223,963
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	1,610,000	1,719,110	1,743,408
PACIFICORP 4.1 DUE 02-01-2042	365,000	439,391	448,694
PACIFICORP 4.125% DUE 01-15-2049	1,075,000	1,230,451	1,382,172
PACIFICORP 4.15% 02-15-2050	785,000	781,350	1,024,127
PACIFICORP 6% DUE 01-15-2039	560,000	741,600	832,831
PACIFICORP 6.1% DUE 08-01-2036	775,000	907,455	1,117,986
PACIFICORP 6.25% DUE 10-15-2037	472,000	656,600	704,908
PACIFICORP 6.25% DUE 10-15-2037	825,000	1,071,647	1,232,095
PACIFICORP 7.7% DUE 11-15-2031	190,000	258,402	293,524
PANCANADIAN PETE 7.2% DUE 11-01-2031	1,100,000	1,317,371	1,301,863
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000	469,096	473,405
PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049	200,000	225,004	250,308
PARKER-HANNIFIN CORP COM	3,300	669,726	898,953
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	2,163,000	2,311,038	2,495,178
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	600,000	597,708	692,144
PEACEHEALTH 4.787% DUE 11-15-2048	170,000	170,000	228,510
PECO ENERGY CO 3% DUE 09-15-2049	2,300,000	2,281,071	2,536,933
PECO ENERGY CO 3% DUE 09-15-2049	340,000	337,202	375,025
PECO ENERGY CO 4.15% DUE 10-01-2044	1,125,000	1,121,141	1,448,274
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	550,000	506,809	693,631
PEPSICO INC 1.4% DUE 02-25-2031	540,000	537,824	543,806
PEPSICO INC 2.875% DUE 10-15-2049	200,000	196,938	223,911
PEPSICO INC 3.375% DUE 07-29-2049	7,000,000	6,948,970	8,493,993
PEPSICO INC 3.375% DUE 07-29-2049	2,580,000	2,669,321	3,130,643
PEPSICO INC 3.45% DUE 10-06-2046	985,000	969,582	1,191,003
PEPSICO INC 3.5% DUE 03-19-2040	260,000	258,003	311,871
PEPSICO INC 3.625% DUE 03-19-2050	1,620,000	1,611,479	2,055,673
PEPSICO INC 3.875% DUE 03-19-2060	900,000	885,771	1,205,795
PEPSICO INC 3.875% DUE 03-19-2060	620,000	730,289	830,659

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PEPSICO INC 4.25% DUE 10-22-2044	450,000	490,060	586,774
PEPSICO INC 4.45% DUE 04-14-2046	2,000,000	2,115,820	2,790,332
PEPSICO INC 4.6% DUE 07-17-2045 REG	315,000	427,367	440,957
PEPSICO INC COM	34,500	4,185,527	5,116,350
PEPSICO INC SR NT 4 DUE 03-05-2042	185,000	212,844	239,403
PERRIGO FIN PLC 4.9% DUE 12-15-2044	328,000	317,508	366,311
PERRIGO FIN UNLTD 4.375% DUE 03-15-2026	1,000,000	997,510	1,131,708
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030	600,000	595,020	641,254
PERU(REP OF) FXD 5.94% 5.94% 12/02/2029	2,200	733,353	759,250
PERUSAHAAN 4% DUE 06-30-2050	1,100,000	1,081,113	1,128,926
PETROBRAS GLOBAL 7.25% DUE 03-17-2044	1,700,000	1,756,100	2,193,000
PETROBRAS GLOBAL FIN B V GLOBAL NT 5.093% 01-15-2030	3,381,000	3,112,851	3,778,267
PETRO-CDA 5.95% DUE 05-15-2035	1,855,000	2,229,928	2,402,012
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048	1,085,000	1,070,377	983,553
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	302,000	301,549	284,076
PFIZER INC 2.55% DUE 05-28-2040	985,000	989,052	1,052,061
PFIZER INC 2.55% DUE 05-28-2040	725,000	720,498	774,360
PFIZER INC 2.7% DUE 05-28-2050	1,155,000	1,175,748	1,240,825
PFIZER INC 2.7% DUE 05-28-2050	1,788,000	1,780,602	1,920,862
PFIZER INC 4% DUE 03-15-2049	345,000	442,635	453,444
PFIZER INC 4.1% 09-15-2038	1,505,000	1,507,236	1,925,212
PFIZER INC 4.125% DUE 12-15-2046	715,000	809,805	936,952
PFIZER INC 4.2% 09-15-2048	405,000	472,653	544,979
PFIZER INC 4.3% DUE 06-15-2043	675,000	720,704	886,031
PFIZER INC 4.3% DUE 06-15-2043	320,000	323,104	420,044
PFIZER INC 5.6% DUE 09-15-2040	302,000	329,842	442,678
PFIZER INC 5.6% DUE 09-15-2040	865,000	1,058,131	1,267,935
PFIZER INC COM	16,600	562,548	611,046
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	760,000	716,817	894,865
PHILIP MORRIS INTL 1.75% DUE 11-01-2030	260,000	257,379	263,230
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	625,000	590,650	765,098
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,650,000	2,779,267	3,337,622
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,400,000	1,374,016	1,763,272
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000	3,552,294	4,743,142
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	1,570,000	1,758,676	1,959,666
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	695,000	796,287	879,756
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	710,000	763,626	898,743
PHILIP MORRIS INTL COM STK NPV	18,900	1,473,552	1,564,731
PHILLIPS 66 4.65% DUE 11-15-2034	920,000	1,009,798	1,114,613
PHILLIPS 66 4.875% DUE 11-15-2044	1,045,000	1,227,247	1,318,013
PHILLIPS 66 4.875% DUE 11-15-2044	2,500,000	2,642,450	3,153,142
PHILLIPS 66 4.9% DUE 10-01-2046	150,000	155,475	168,078
PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050	424,000	463,241	473,309
PLAINS ALL AMERN 3.6% DUE 11-01-2024	2,200,000	2,162,666	2,344,642
PLAINS ALL AMERN 4.3% DUE 01-31-2043	520,000	468,585	511,628
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000	2,041,362	2,197,268
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	1,835,000	1,735,490	1,969,813
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	5,700,000	5,620,764	6,049,381
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,400,000	2,241,624	2,547,108
POLARIS INC	1,700	166,656	161,976
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	200,000	200,000	266,068
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000	670,152	835,512
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	1,014,000	1,073,309	1,279,807
PPL CAP FDG INC 4% DUE 09-15-2047	1,700,000	1,679,464	1,980,324
PPL CAP FDG INC 5% DUE 03-15-2044	200,000	214,880	258,197
PPL ELEC UTILS 3% DUE 10-01-2049	1,140,000	1,125,787	1,244,668
PPL ELEC UTILS 4.15% DUE 10-01-2045	160,000	184,005	199,847
PPL ELEC UTILS 4.75 DUE 07-15-2043	320,000	317,971	429,218
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000	1,987,320	2,682,612
PPL ELEC UTILS 5.2% DUE 07-15-2041	950,000	1,038,146	1,280,702
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	140,000	146,376	180,310
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	4,500,000	5,010,732	5,795,685
PROCTER & GAMBLE 1.2% DUE 10-29-2030	2,135,000	2,125,392	2,137,857
PROCTER & GAMBLE COM NPV	2,100	255,359	292,194
PROGRESS ENERGY 6% DUE 12-01-2039	1,163,000	1,547,779	1,647,332
PROGRESS ENERGY 6% DUE 12-01-2039	1,420,000	1,802,844	2,011,360
PROGRESS ENERGY 6.5% DUE 02-01-2042	535,000	590,363	652,692

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PROGRESS ENERGY 6.5% DUE 02-01-2042	2,308,000	2,631,925	2,815,727
PROGRESS ENERGY 7% DUE 10-30-2031	250,000	334,355	356,707
PROGRESS ENERGY 7% DUE 10-30-2031	1,294,000	1,603,383	1,846,316
PROGRESSIVE CORP 3.95% DUE 03-26-2050	900,000	892,332	1,167,236
PROGRESSIVE CORP 3.95% DUE 03-26-2050	185,000	243,194	239,932
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	910,000	981,355	1,193,715
PROGRESSIVE CORP OH 5.375% 12-31-2040	2,750,000	2,750,000	2,866,875
PROLOGIS L P 4.375% DUE 09-15-2048	240,000	290,234	330,684
PROLOGIS L P 4.375% DUE 09-15-2048	705,000	896,960	971,384
PROLOGIS L P FIXED 2.125% DUE 10-15-2050	1,915,000	1,845,036	1,777,559
PROVID ST JOSEPH 2.532% DUE 10-01-2029	725,000	725,000	775,762
PSEG PWR LLC 8.625% DUE 04-15-2031	529,000	768,324	806,782
PT PERTAMINA 4.175% DUE 01-21-2050	500,000	500,000	538,481
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	510,000	513,734	614,008
PUB SVC ELEC GAS 3.8% DUE 03-01-2046	340,000	339,060	417,559
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	675,000	818,518	850,667
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	355,000	381,160	437,073
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	973,000	1,079,656	1,197,950
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	215,000	192,070	202,086
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	241,000	254,492	309,814
PUBLIC SERVICE ENTERPRISE GROUP INC 1.6%DUE 08-15-2030 BEO	735,000	733,648	724,693
PUBLIC SVC COLORADO 3.8% 06-15-2047	670,000	667,266	830,470
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	3,310,000	3,349,095	3,837,895
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	2,400,000	2,368,128	2,782,764
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	5,000,000	4,933,600	5,797,425
PUBLIC SVC CO COLO 3.55% DUE 06-15-2046	485,000	479,956	566,396
PUBLIC SVC CO COLO 4.05% 09-15-2049	4,000,000	3,963,280	5,204,397
PUBLIC SVC CO COLO 4.05% 09-15-2049	630,000	646,790	819,692
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000	897,543	1,169,309
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051	270,000	276,123	289,028
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	900,000	897,867	1,093,558
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	590,000	591,744	716,888
PUGET ENERGY INC NEW 4.1% 06-15-2030	576,000	575,038	651,300
PUGET ENERGY INC NEW 4.1% 06-15-2030	600,000	598,998	678,438
PUGET SOUND ENERGY 4.3% DUE 05-20-2045	280,000	287,739	353,524
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000	798,750	831,831
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	535,000	535,000	683,974
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	175,000	175,000	223,730
PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040	300,000	365,310	420,474
PULTE GROUP INC	23,200	702,574	1,000,384
PUT SWO GBP GSCMUS33 P 1.32% / R 6MLIBOR European 317U032V6 18/01/2021	3,300,000	113,508	-
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	400,000	369,580	486,162
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	605,000	751,023	735,321
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028	1,300,000	1,405,092	1,382,668
PVT PL BNP PARIBAS SR NON PFD 4.705% 01-10-2025	2,300,000	2,300,000	2,556,288
PVTPL AASET 2017-1 SR 17-1A CL A 3.967% 05-16-2042	921,822	921,818	854,902
PVTPL ADANI PORTS & SPL ECONOMIC ZONE LTD 3.375% 07-24-2024	1,200,000	1,199,184	1,248,168
PVTPL AES CORP 1.375% DUE 01-15-2026/12-04-2020 BEO	2,080,000	2,080,393	2,097,852
PVTPL AES CORP 2.45% DUE 01-15-2031 BEO	3,300,000	3,310,954	3,344,511
PVTPL AIR LIQUIDE FIN S A NT 144A 3.5% DUE 09-27-2046/09-27-2016 BEO	460,000	459,066	559,792
PVTPL AIRBUS GROUP 3.95% 04-10-2047	3,000,000	2,963,070	3,483,108
PVTPL AIRBUS GROUP 3.95% 04-10-2047	1,130,000	1,116,090	1,311,971
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	1,100,000	1,098,042	1,297,722
PVTPL ALIMENTATION COUCHE-TARD INC 2.95%DUE 01-25-2030	500,000	499,400	546,410
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	2,200,000	2,198,922	2,753,928
PVTPL AMBAC LSNI LLC FLTG 02-12-2023	228,555	229,983	227,127
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	665,000	756,622	813,172
PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	1,360,000	1,022,869	1,366,369
PVTPL APT PIPELINES LTD SR GTD NT 144A 4.25% DUE 07-15-2027/03-23-2017 BEO	3,000,000	2,979,150	3,408,666
PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026	1,000,000	1,000,000	1,045,000
PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	1,170,000	1,189,761	1,199,412
PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	1,142,000	997,787	1,170,708
PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	1,558,000	1,290,899	1,628,012
PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	156,000	118,715	163,010
PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	3,748,000	3,475,860	3,916,423
PVTPL AT&T INC NT 3.5% 09-15-2053	4,084,000	3,383,137	4,089,994
PVTPL AT&T INC NT 3.5% 09-15-2053	772,000	628,286	773,133

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PVTPL AT&T INC NT 3.5% 09-15-2053	551,000	419,662	551,809
PVTPL AT&T INC NT 3.55% 09-15-205L	12,496,000	11,229,745	12,453,579
PVTPL AT&T INC NT 3.55% 09-15-205L	10,922,000	8,540,722	10,884,923
PVTPL AT&T INC NT 3.55% 09-15-205L	6,516,000	5,017,814	6,493,880
PVTPL AT&T INC NT 3.65% 09-15-2059	1,239,000	1,192,165	1,251,066
PVTPL AT&T INC NT 3.65% 09-15-2059	22,003,000	16,325,642	22,217,274
PVTPL AT&T INC NT 3.65% 09-15-2059	673,000	471,018	679,554
PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 01-14-2025	500,000	498,765	523,768
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000	2,262,464	2,304,035
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038	3,500,000	3,487,330	4,476,829
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	870,000	857,272	907,777
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025	600,000	596,610	641,256
PVTPL BAYER US FIN II LLC 3.875% 12-15-2023	400,000	402,360	435,728
PVTPL BAYER US FIN II LLC 4.2% DUE 07-15-2034 BEO	260,000	258,048	287,788
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO	627,000	640,127	710,655
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064	280,000	268,348	335,600
PVTPL BERKSHIRE HATHAWAY ENERGY CO 2.85%DUE 05-15-2051/10-29-2020 BEO	2,025,000	2,027,621	2,083,062
PVTPL BERKSHIRE HATHAWAY ENERGY CO 3.7%07-15-2030	500,000	499,920	591,428
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO	1,300,000	1,286,636	1,502,425
PVTPL BNP PARIBAS 4.375% 03-01-2033	1,570,000	1,562,374	1,798,875
PVTPL BNP PARIBAS 4.5% DUE 12-31-2049	1,710,000	1,710,000	1,728,006
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	1,400,000	1,383,073	1,659,097
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035	925,000	925,000	945,652
PVTPL BOC AVIATION PTE LTD GLOBAL MEDIUMTERM 3.5% 10-10-2024	200,000	198,656	211,933
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,100,000	1,114,707	1,395,055
PVTPL BRITISH AWYS PASS THRU CTF SER 2020-1A CTF CL A 4.25% 05-15-2034	570,000	570,000	604,440
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	370,000	370,000	417,215
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	710,000	714,657	800,602
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	996,000	1,023,121	1,123,944
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	1,085,000	1,085,000	1,182,995
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	500,000	500,000	545,159
PVTPL CARGILL INC 2.125% 04-23-2030	500,000	499,420	526,037
PVTPL CARGILL INC 3.875% 05-23-2049	3,500,000	3,448,655	4,281,361
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028	7,600,000	7,513,968	8,521,362
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059	552,576	556,055	573,769
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO	2,473,203	2,487,755	2,599,873
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	1,293,957	1,306,502	1,365,848
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO	1,145,000	1,145,000	1,347,665
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049	800,000	744,432	974,372
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO	600,000	599,526	623,422
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050	1,600,000	1,587,040	1,635,868
PVTPL COX COMMUNICATIONS INC NEW NT 144A3.35% DUE 09-15-2026/09-13-2016 BEO	1,300,000	1,297,803	1,460,724
PVTPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049	800,000	800,000	872,000
PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	4,330,000	4,929,684	5,096,296
PVTPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO	3,000,000	3,000,000	3,250,267
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/01-29-2018 BEO	900,000	900,000	960,750
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031	2,178,677	2,801,164	2,881,289
PVTPL DAE FDG LLC 5.25% DUE 11-15-2021	100,000	99,875	101,750
PVTPL DAIMLER FIN NORTH AMER LLC 3.1% DUE 08-15-2029	970,000	975,747	1,071,742
PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	2,000,000	1,994,860	2,361,676
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,800,000	1,780,812	2,068,933
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,556,000	1,539,413	1,788,478
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,900,000	2,448,188	2,874,353
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,540,000	1,929,555	2,329,738
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	5,349,000	6,258,540	8,092,059
PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,390,000	1,545,728	2,102,816
PVTPL DIAMOND SPORTS GR / DIAMON 5.375% 08-15-2026 BEO	600,000	595,500	487,500
PVTPL DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 BEO	1,497,000	1,287,852	1,675,590
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	800,000	788,608	872,040
PVTPL EDF S A NT 4.875 DUE 01-22-2044	950,000	918,897	1,199,465
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	900,000	972,127	1,298,039
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,200,000	1,163,436	1,730,718
PVTPL ENEL FIN INTL N V 4.625 09-14-2025	1,000,000	1,043,770	1,164,595
PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO	2,000,000	1,997,580	2,132,826
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000	2,196,502	2,929,425
PVTPL ERAC USA FIN LLC GTD NT 5.625 DUE 03-15-2042 BEO	350,000	487,883	491,500
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	2,100,000	1,927,044	2,628,830

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PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIA INC SR NT 144A 6.25 DUE 05-01-2025	1,700,000	1,904,000	1,970,471
PVTPL FERGUSON FIN PLC NT 3.25% 06-02-2030	500,000	497,760	557,554
PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	4,200,000	4,200,000	5,040,496
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000	996,310	1,090,286
PVTPL GREENCO DUTCH B V 4.875% DUE 07-24-2022	200,000	182,250	201,900
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070	250,000	247,130	280,260
PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO	1,155,000	1,661,055	1,373,436
PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO	74,000	72,706	89,788
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	3,050,000	3,724,136	4,366,728
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026	700,000	704,840	774,803
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029	2,600,000	2,577,458	2,906,134
PVTPL INDIAN RY FIN CORP LTD GLOBAL MEDIUM TERM 3.249% DUE 02-13-2030 BEO	400,000	400,000	425,080
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000	1,800,000	2,060,266
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,130,000	1,133,786	1,293,389
PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000	8,660,293	9,486,345
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A 3.75% DUE 07-01-2029/07-01-2019 BEO	1,000,000	997,190	1,163,603
PVTPL LEASEPLAN CORP N V MEDIUM TERM NTS 2.875% DUE 10-24-2024	400,000	399,096	422,663
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	890,000	881,981	1,222,617
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000	2,081,079	2,884,827
PVTPL MASSACHUSETTS ELEC CO 1.729% 11-24-2030	785,000	785,000	786,332
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	2,338,000	1,911,042	2,581,301
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028	800,000	800,000	852,400
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007 BEO	400,000	470,275	564,000
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027	900,000	972,000	967,500
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000	375,319	509,164
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	1,125,000	1,395,392	1,396,661
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75 DUE 03-04-2029	1,105,000	1,088,237	1,153,586
PVTPL NATIONWIDE BLDG SOC 3.96% 07-18-2030	1,800,000	1,800,000	2,097,094
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000	2,454,810	2,611,603
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	300,000	298,167	358,870
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	605,000	627,482	723,721
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,810,000	1,796,932	2,432,112
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,210,000	1,201,264	1,625,887
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049	900,000	895,059	971,432
PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030	500,000	498,390	552,280
PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO	300,000	301,844	415,759
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE 10-01-2034 BEO	1,500,000	1,499,985	1,870,192
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	200,000	200,000	217,000
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	480,000	480,000	520,800
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	1,655,000	1,669,538	1,863,557
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	7,800,000	7,800,000	8,782,929
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A 4.3% DUE 01-15-2049/07-17-2018 BEO	2,500,000	2,593,950	3,038,071
PVTPL NORTH NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	5,395,201
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	595,000	590,334	691,328
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	6,262,000	5,578,661	7,275,795
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,368,673
PVTPL NUCOR CORP 2.979% DUE 12-15-2055 BEO	890,000	673,516	925,988
PVTPL NUCOR CORP 2.979% DUE 12-15-2055 BEO	695,000	537,272	723,103
PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	665,000	710,480	722,373
PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	3,700,000	3,699,667	4,019,218
PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	1,993,000	2,044,319	2,164,947
PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	1,000,000	999,910	1,086,275
PVTPL NUTRITION & BIOSCIENCES INC 2.3% DUE 11-01-2030	1,435,000	1,446,480	1,478,082
PVTPL NUTRITION & BIOSCIENCES INC 3.268% DUE 11-15-2040	780,000	779,953	838,187
PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE 12-01-2028 BEO	105,000	115,271	133,791
PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029	2,216,000	2,286,981	2,641,077
PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029	1,000,000	996,540	1,191,822
PVTPL NXP BV/NXP FUNDING LLC 5.35% 03-01-2026 BEO	800,000	799,976	963,810
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000	500,000	550,923
PVTPL ONCOR ELEC DELIVERY CO LLC 5.35% DUE 10-01-2052 BEO	379,000	415,319	576,759
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000	600,865	768,129
PVTPL PANASONIC CORP 3.113% 07-19-2029	1,500,000	1,500,000	1,664,412
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022	7,000	6,843	7,347
PVTPL PARK AEROSPACE HLDGS LTD SR NT 3.625% DUE 03-15-2021 BEO	600,000	573,000	601,619
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	966,000	964,657	1,111,377
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000	1,997,220	2,300,987
PVTPL PERUSAHAAN LISTRIK NEGAR 3 4.125% DUE 05-15-2027 REG	1,700,000	1,682,830	1,878,500

NTES RETIREMENT INCOME PLAN

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

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Plan #: 006

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PVTPL PRIME SEC ONE MS INC 1ST PRIORITY SR SECD 4.875 DUE 07-15-2032 BEO	1,479,000	1,053,787	1,602,866
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,676,499
PVTPL QUICKEN LNS INC 5.25% 01-15-2028	325,000	298,377	346,938
PVTPL REPUBLIC OF PERU 6.35% 08-12-2028	2,100	723,011	737,635
PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010	1,000,000	1,104,990	1,088,350
PVTPL ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030	560,000	547,456	575,075
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	980,000	978,829	1,242,445
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO	1,980,000	1,961,230	2,007,854
PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO	2,300,000	2,273,182	2,328,499
PVTPL SAUDI ARABIAN OIL CO FIXED 4.25% 04-16-2039	705,000	699,085	826,674
PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049	500,000	492,765	604,899
PVTPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049	200,000	197,106	241,960
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000	2,483,725	2,692,498
PVTPL SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031 BEO	500,000	499,295	533,125
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047	1,295,000	1,290,403	1,730,563
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000	1,737,015	2,380,996
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO	1,900,000	1,900,000	1,989,265
PVTPL STD INDS INC DEL 4.75% 01-15-2028	600,000	600,000	631,500
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	1,292,000	1,368,494	1,749,114
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	285,000	364,769	385,834
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000	961,105	1,302,359
PVTPL TENCENT HDGS LTD MEDIUM TERM NTS 144A 3.29% DUE 06-03-2060/06-03-2020 REG	700,000	699,538	725,536
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,200,000	3,193,632	3,421,890
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	695,000	658,788	771,816
PVTPL T-MOBILE USA INC 2.25% DUE 11-15-2031/10-28-2020 BEO	660,000	659,934	677,384
PVTPL T-MOBILE USA INC 2.55% DUE 02-15-2031 BEO	1,000,000	997,930	1,050,070
PVTPL T-MOBILE USA INC 3.6% DUE 11-15-2060/10-28-2020 BEO	1,490,000	1,501,010	1,581,546
PVTPL T-MOBILE USA INC 3.6% DUE 11-15-2060/10-28-2020 BEO	5,700,000	5,685,465	6,050,208
PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050	190,000	226,016	234,343
PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050	2,370,000	2,520,555	2,923,122
PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO	1,800,000	1,787,004	2,084,760
PVTPL T-MOBILE USA INC SR SECD NT 144A 4.375% DUE 04-15-2040/04-09-2020 BEO	1,195,000	1,194,825	1,458,342
PVTPL TOWD PT MTG TR FLTGT RT SER 19-HY2 CL A1 12-25-2048 BEO	1,252,920	1,255,471	1,261,166
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTGT 12-25-2048	427,566	428,083	429,430
PVTPL TRANSOCEAN PROTEUS LTD SR SECD NT 6.25% 12-01-2024	360,000	354,600	337,950
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	2,600,000	2,596,048	3,045,900
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044	2,100,000	2,080,125	2,572,500
PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048	571,000	685,564	804,553
PVTPL UBS GROUP AG SR 3.126% 08-13-2030	1,000,000	1,000,000	1,118,814
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000	1,700,000	1,990,304
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	300,000	301,512	343,517
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO	1,415,000	1,415,000	1,556,978
PVTPL UNICREDIT SPA 5.861% 06-19-2032	1,790,000	1,825,547	2,016,720
PVTPL UNICREDIT SPA 6.572% DUE 01-14-2022 BEO	1,700,000	1,700,000	1,791,489
PVTPL UNION PAC CORP FLTGT RT DUE 09-16-2062 BEO	1,815,000	1,422,421	1,895,748
PVTPL UNION PAC CORP FLTGT RT DUE 09-16-2062 BEO	2,300,000	1,720,370	2,402,326
PVTPL UNION PAC CORP FLTGT RT DUE 09-16-2062 BEO	2,093,000	1,600,129	2,186,116
PVTPL UPJOHN INC GTD SR NT 144A 3.85% DUE 06-22-2040/06-22-2020 BEO	1,030,000	1,027,858	1,162,532
PVTPL USAA CAP CORP 2.125% DUE 05-01-2030 REG	853,000	850,543	896,922
PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO	1,145,000	812,836	1,152,572
PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO	2,374,000	2,433,517	2,389,699
PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO	356,000	288,350	358,354
PVTPL VOLKSWAGEN GROUP AMER 144A 4.625% DUE 11-13-2025	4,800,000	4,788,384	5,593,906
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000	599,586	639,372
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO	500,000	500,638	541,392
QUALCOMM INC 4.3% DUE 05-20-2047	570,000	566,117	772,849
QUALCOMM INC 4.3% DUE 05-20-2047	2,600,000	2,599,584	3,525,276
QUALCOMM INC 4.8% DUE 05-20-2045	2,000,000	1,978,795	2,845,539
QUALCOMM INC 4.8% DUE 05-20-2045	315,000	406,618	448,172
QUALCOMM INC 4.8% DUE 05-20-2045	1,595,000	1,747,049	2,269,317
QUALCOMM INC COM	7,200	635,379	1,096,848
QUEST DIAGNOSTICS INC 2.95% DUE 06-30-2030 BEO	1,040,000	1,037,275	1,145,107
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000	1,027,010	1,370,448
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	2,030,000	2,060,758	2,666,041
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	661,000	688,714	868,105
RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	2,500,000	2,487,165	3,283,301
RAYTHEON TECHNOLOGIES CORPORATION 4.8% CB 12-15-2043 USD	445,000	547,501	567,326

NTESS RETIREMENT INCOME PLAN

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REALTY INCOME CORP 1.8% DUE 03-15-2033	940,000	925,618	942,801
REALTY INCOME CORP 3.25% DUE 01-15-2031 REG	174,000	188,339	197,250
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000	192,566	231,861
REGENCY CTRS L P 4.65% DUE 03-15-2049	500,000	498,305	602,768
REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030	240,000	239,532	271,861
REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030	600,000	598,830	679,652
REGENERON 1.75% DUE 09-15-2030	1,400,000	1,398,572	1,378,633
REGENERON FIXED 2.8% DUE 09-15-2050	1,400,000	1,396,010	1,357,849
REGENERON PHARMACEUTICALS INC COM	310	157,316	149,764
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000	2,351,795	2,865,134
REINSURANCE GROUP AMER INC COM NEW STK	6,600	751,861	764,940
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	390,000	522,262	664,768
REPUBLIC OF TURKEY TNOTE 7.25% DUE 12-23-2023	300,000	296,751	327,630
RETAIL PPTYS AMER INC 4.75% DUE 09-15-2030	1,582,000	1,561,181	1,679,644
REXFORD INDL RLTY 2.125% DUE 12-01-2030	3,400,000	3,373,174	3,404,462
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	615,000	744,384	795,711
REYNOLDS AMERN INC 6.15% DUE 09-15-2043	273,000	271,780	353,218
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000	1,638,843	1,907,198
REYNOLDS AMERN INC 7% DUE 08-04-2041	390,000	520,896	523,808
REYNOLDS AMERN INC 7.25% DUE 06-15-2037	420,000	524,996	583,649
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	615,000	835,075	904,998
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	198,000	197,125	250,242
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	1,600,000	1,703,639	2,022,158
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,960,000	3,437,034	3,785,102
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,900,000	3,144,574	3,708,377
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	265,000	337,305	338,869
ROGERS 5% DUE 03-15-2044	1,500,000	1,488,465	2,056,453
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	1,500,000	1,483,890	1,773,251
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	56,000	55,399	66,201
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	275,000	302,723	351,311
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	1,490,000	1,485,038	1,929,248
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	1,830,000	1,884,568	2,369,480
ROPER TECHNOLOGIES 1.75% DUE 02-15-2031	1,635,000	1,632,368	1,628,708
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030	3,000,000	3,013,740	3,574,023
RPI GBP UK RPI/3.585% LCH_SBSIUS 15/10/2046 SWU09GJ52	250,000	2,404	116,204
RPM INTL INC 3.45% DUE 11-15-2022	600,000	599,226	623,252
RPM INTL INC 5.25% DUE 06-01-2045	240,000	254,957	294,850
RWJ BARNABAS HLTH 3.949% DUE 07-01-2046	310,000	310,000	377,577
S CAROLINA ELEC & 4.6% DUE 06-15-2043	1,140,000	1,161,796	1,529,387
S CAROLINA ELEC & 5.45% DUE 02-01-2041	875,000	1,152,051	1,256,206
S CAROLINA ELEC & 6.625% DUE 02-01-2032	435,000	592,374	628,558
S&P GLOBAL INC 2.3% 08-15-2060	2,000,000	1,968,540	1,903,471
S&P GLOBAL INC 2.3% 08-15-2060	335,000	329,730	318,831
SABINE PASS 5.625% DUE 04-15-2023	2,800,000	2,842,000	3,076,162
SABINE PASS 5.75% DUE 05-15-2024	670,000	714,582	766,006
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000	2,897,187	3,325,250
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE	680,000	679,878	716,054
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE	1,170,000	1,170,000	1,277,394
SALESFORCE COM INC COM STK	7,780	1,811,043	1,731,283
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000	1,836,300	2,294,143
SAN DIEGO GAS & 4.5% DUE 08-15-2040	210,000	219,347	267,266
SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375 08-01-2034 BEO TAXABLE	750,000	723,622	805,913
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025	1,900,000	1,870,740	2,132,294
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	1,200,000	1,159,754	1,404,492
SANTANDER UK GR FR SNR EMTN 05/23 EUR100000	400,000	429,357	491,844
SANTANDER UK PLC 2.875% DUE 06-18-2024	2,100,000	2,092,146	2,248,938
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD	200,000	227,500	243,244
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD	1,300,000	1,292,070	1,612,000
SAUDI ARABIA 5% SNR MTN 17/04/49 USD1000	1,300,000	1,271,738	1,707,908
SCHLUMBERGER LTD COM COM	42,000	819,431	916,860
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250	1,545,000	1,545,000	1,626,113
SEMPRA ENERGY 3.4% 01-12-2018	300,000	274,470	341,676
SEMPRA ENERGY 3.8% DUE 02-01-2038	420,000	415,456	486,487
SEMPRA ENERGY 4% DUE 02-01-2048	2,470,000	2,715,639	2,943,089
SEMPRA ENERGY 6% DUE 10-15-2039	2,600,000	3,172,858	3,729,112
SEMPRA ENERGY 6% DUE 10-15-2039	654,000	723,535	938,015
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	920,000	1,071,288	1,212,220

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SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	2,000,000	1,994,220	2,635,261
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG	920,000	1,035,044	1,222,314
SHELL INTL FIN B V 3.125% DUE 11-07-2049	1,520,000	1,601,474	1,678,992
SHELL INTL FIN B V 3.25% DUE 04-06-2050	710,000	737,424	805,086
SHELL INTL FIN B V 3.25% DUE 04-06-2050	1,000,000	1,074,340	1,133,925
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,250,000	1,111,368	1,458,331
SHELL INTL FIN B V 3.625% DUE 08-21-2042	1,278,000	1,115,497	1,490,998
SHELL INTL FIN B V 3.75% DUE 09-12-2046	485,000	530,721	586,314
SHELL INTL FIN B V 4% DUE 05-10-2046	135,000	157,993	170,021
SHELL INTL FIN B V 4% DUE 05-10-2046	6,092,000	6,048,290	7,672,358
SHELL INTL FIN B V 4% DUE 05-10-2046	560,000	666,807	705,273
SHELL INTL FIN B V 4.125% DUE 05-11-2035	1,295,000	1,284,791	1,620,116
SHELL INTL FIN B V 6.375% DUE 12-15-2038	880,000	1,305,762	1,368,795
SHERWIN-WILLIAMS 2.95% DUE 08-15-2029	195,000	194,548	214,566
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	370,000	368,267	494,921
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	980,000	973,267	1,310,873
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000	1,787,634	2,407,725
SHERWIN-WILLIAMS CO COM	3,280	2,213,790	2,410,505
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	997,000	985,048	1,102,241
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	910,000	936,656	1,006,057
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000	208,528	254,522
SIMON PPTY GROUP L 3.8% DUE 07-15-2050	265,000	265,453	295,638
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000	994,090	1,153,907
SIMON PPTY GROUP L 4.25% DUE 11-30-2046	225,000	270,572	261,287
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	490,000	607,228	599,534
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000	536,834	672,946
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	560,000	551,381	573,532
SKYWORKS SOLUTIONS INC COM	1,200	176,899	183,456
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022	1,100,000	1,137,125	1,149,500
SMALL BUSINEE ADMIN GTD DEV PARTN CTF SER 2005-20J DUE 10-01-2025 REG	34,115	34,115	36,156
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000	393,240	495,970
SOCIETE GENERALE 6.75% 07/04/2049	500,000	590,117	621,029
SOCIETE GENERALE FLTGT RT 5.375% DUE 11-18-2030	700,000	700,000	742,259
SOUTH NASSAU COMMUNIES HOSP 4.649% 08-01-2048	1,873,000	1,850,528	2,125,944
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	840,000	885,872	954,082
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	68,000	70,448	81,041
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	900,000	943,389	1,115,230
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	125,000	143,508	164,957
SOUTHERN CALIF GAS CO 4.3% 01-15-2049	850,000	846,009	1,116,435
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000	390,418	444,795
SOUTHERN CO 3.25% DUE 07-01-2026	300,000	294,042	336,535
SOUTHERN CO 4.25% DUE 07-01-2036	1,740,000	1,768,944	2,134,234
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000	2,089,122	2,641,587
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000	2,494,125	3,139,363
SOUTHN BAPTIST 4.857% DUE 07-15-2045	215,000	215,000	262,464
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000	615,000	750,768
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	935,000	929,911	1,056,024
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,300,000	1,195,207	1,468,269
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	990,000	1,043,575	1,062,701
SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000	861,064	1,057,138
SOUTHN CAL EDISON 4% DUE 04-01-2047	906,000	938,524	1,064,186
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	675,000	736,921	773,895
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	625,000	645,806	753,029
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	1,085,000	1,388,939	1,469,323
SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,075,000	1,416,641	1,433,318
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000	801,045	1,102,891
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	100,000	136,408	135,858
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000	210,954	278,396
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,300,000	1,446,505	1,637,539
SOUTHN CAL GAS 3.75 DUE 09-15-2042	451,000	446,407	537,196
SOUTHN CAL GAS 3.75 DUE 09-15-2042	485,000	446,903	577,694
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	900,000	926,160	1,206,507
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	2,255,000	2,227,967	3,260,046
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	1,375,000	1,358,954	1,987,833
SOUTHN COPPER CORP 5.875% DUE 04-23-2045	460,000	543,174	665,021
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	1,010,000	1,368,721	1,540,442
SOUTHWEST AIRLS CO 4.75% DUE 05-04-2023	700,000	697,102	760,819

NTES RETIREMENT INCOME PLAN

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

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SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	480,000	477,240	566,869
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	225,000	256,588	274,168
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	4,000,000	3,949,560	4,874,106
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	460,000	425,397	541,838
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	1,120,000	1,155,030	1,311,729
SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,000,000	1,114,438	1,463,113
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	380,000	419,018	430,025
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	885,000	921,966	1,146,006
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	325,000	424,902	427,145
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,321,000	1,604,868	1,790,402
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	516,000	576,160	699,355
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	1,400,000	1,600,524	1,897,474
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000	2,902,594	3,418,058
SPECTRA ENERGY 4.5% DUE 03-15-2045	625,000	702,754	730,354
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000	503,315	584,283
SPECTRA ENERGY 4.5% DUE 03-15-2045	830,000	834,673	969,911
SPIRIT RLTY L P 3.2% DUE 02-15-2031	290,000	287,106	308,171
SPIRIT RLTY L P 4.45% DUE 09-15-2026	2,000,000	1,973,792	2,256,462
SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028	700,000	700,000	831,250
STANFORD HLTH CARE 3.795% DUE 11-15-2048	690,000	693,370	865,484
STANFORD UNIV CAL 2.413% DUE 06-01-2050	210,000	210,000	217,074
STANLEY BLACK & DECKER INC 2.75% 11-15-2050	540,000	538,569	565,337
STARBUCKS CORP 3.75% 12-01-2047	200,000	182,282	233,600
STARBUCKS CORP 4.3% DUE 06-15-2045	500,000	481,153	623,734
STARBUCKS CORP 4.5% DUE 11-15-2048	2,600,000	2,573,012	3,394,348
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000	1,484,430	1,958,278
STARBUCKS CORP 4.5% DUE 11-15-2048	515,000	599,017	672,342
STATE OF RIO DE JANEIRO 2.7744% 20/12/2020	1,800,000	1,800,000	1,800,000
STATE STR CORP FLTGT RT 3.8135% DUE 12-29-2049	645,000	645,000	641,775
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	2,290,000	1,743,220	1,966,648
STATOIL ASA 4.8 DUE 11-08-2043	3,000,000	2,984,880	4,060,339
STD CHARTERED PLC 2.819% DUE 01-30-2026	900,000	899,991	953,332
STEEL DYNAMICS INC 3.25% DUE 10-15-2050	235,000	226,383	245,440
STIFEL FINL CORP FIXED 4% DUE 05-15-2030	600,000	595,710	685,643
STRYKER CORP 2.9% DUE 06-15-2050 REG	705,000	702,892	748,203
STRYKER CORP 2.9% DUE 06-15-2050 REG	500,000	498,505	530,640
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000	1,878,986	2,553,266
SUMITOMO MITSUI 2.13% DUE 07-08-2030	425,000	426,168	442,977
SUMITOMO MITSUI 2.13% DUE 07-08-2030	1,000,000	1,000,000	1,042,299
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030	558,000	562,330	608,856
SUNCOR ENERGY INC 4% DUE 11-15-2047	415,000	428,532	464,577
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	790,000	1,117,558	1,111,904
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000	1,375,048	1,379,324
SUNCOR ENERGY INC 7.15% DUE 02-01-2032	775,000	890,217	1,077,839
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	190,000	187,058	196,475
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,735,000	1,740,674	1,794,126
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,115,000	1,082,862	1,204,898
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	535,000	473,706	589,361
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	695,000	691,083	765,619
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	422,000	434,929	471,515
SUTTER HEALTH 3.161% DUE 08-15-2040	548,000	548,000	582,022
SUTTER HEALTH 3.161% DUE 08-15-2040	500,000	500,000	531,042
SUTTER HEALTH 3.361% DUE 08-15-2050	495,000	495,000	538,826
SUTTER HEALTH 3.361% DUE 08-15-2050	903,000	907,149	982,949
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,600,000	1,435,388	1,794,610
SYNCHRONY FINL 4.5% DUE 07-23-2025	600,000	587,028	674,980
SYNCHRONY FINL COM	26,400	653,356	916,344
SYNGENTA FIN N V 4.441% DUE 04-24-2023	700,000	697,088	734,603
SYNOPSIS INC COM	5,300	1,264,535	1,373,972
SYSCO CORP 4.85% DUE 10-01-2045	1,120,000	1,160,075	1,419,061
SYSCO CORP 5.375% DUE 09-21-2035	285,000	373,111	378,621
SYSCO CORP 6.6% DUE 04-01-2040	980,000	1,024,355	1,433,501
SYSCO CORP FIXED 4.45% DUE 03-15-2048	250,000	213,155	305,149
SYSCO CORP FIXED 6.6% DUE 04-01-2050	700,000	779,354	1,078,113
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	2,105,000	2,138,408	2,221,421
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	1,370,000	1,394,592	1,445,770
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	2,250,000	2,321,645	2,399,116

NTESS RETIREMENT INCOME PLAN

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

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TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,995,000	2,005,912	2,127,216
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,200,000	1,200,000	1,279,528
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	6,600	858,077	1,371,414
TAMPA ELEC CO 4.1% DUE 06-15-2042	765,000	860,587	924,759
TAMPA ELEC CO 4.3% DUE 06-15-2048	686,000	694,850	883,023
TAMPA ELEC CO 4.3% DUE 06-15-2048	170,000	205,848	218,825
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000	1,498,995	1,894,522
TAMPA ELEC CO 4.45% DUE 06-15-2049	1,248,000	1,397,724	1,634,754
TAMPA ELEC CO 4.45% DUE 06-15-2049	295,000	293,493	386,420
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	22,000	21,730	26,598
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	4,000,000	3,950,960	4,836,051
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000	918,289	1,116,599
TAPESTRY INC COM USD0.01	5,100	159,260	158,508
TARGET CORP COM STK	3,200	335,535	564,896
TARGET CORP FIXED 2.35% DUE 02-15-2030	730,000	729,283	797,689
TARGET CORP FIXED 3.9% DUE 11-15-2047	570,000	744,471	748,336
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000	1,300,000	1,462,155
TEACHERS INS & 3.3% DUE 05-15-2050	1,015,000	1,013,650	1,106,069
TEACHERS INS & 3.3% DUE 05-15-2050	704,000	703,064	767,165
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000	2,429,202	3,047,378
TEACHERS INS & 4.27% DUE 05-15-2047	780,000	926,280	975,361
TEACHERS INS & 4.27% DUE 05-15-2047	556,000	660,595	695,257
TEACHERS INS & 6.85% DUE 12-16-2039	106,000	129,797	166,737
TECK RESOURCES LTD 6% DUE 08-15-2040	265,000	286,298	332,031
TELEFONICA 7.045% DUE 06-20-2036	155,000	195,915	231,197
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	1,200,000	1,200,000	1,440,576
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	590,000	590,000	708,283
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	1,045,000	1,164,078	1,311,048
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	200,000	187,258	250,918
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	2,884,000	3,012,841	3,696,742
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	1,800,000	1,964,383	2,307,259
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000	4,545,390	5,768,148
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	405,000	529,145	546,503
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	450,000	450,000	607,225
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	1,000,000	1,000,000	1,349,390
TELUS CORP 4.6% DUE 11-16-2048	1,365,000	1,348,074	1,793,030
TENCENT HLDGS LTD MEDIUM TERM NTS 144A FLTG 04-11-2024	1,500,000	1,500,000	1,498,095
TENNESSEE VY AUTH GLOBAL PWR BD 2012 SERB 3.5% DUE 12-15-2042 REG	8,000,000	8,597,113	9,979,063
TEVA 2.8% DUE 07-21-2023	4,000,000	3,801,040	3,960,400
TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050	575,000	575,000	541,848
TEXAS INSTRS INC 2.25% DUE 09-04-2029	930,000	919,461	1,002,115
TEXAS INSTRS INC 4.15% DUE 05-15-2048	350,000	469,574	468,289
TEXAS INSTRUMENTS INC COM	4,500	588,339	738,585
THERMO FISHER CORP	9,020	4,131,539	4,201,336
THERMO FISHER SCIENTIFIC 1.5% 10-01-2039	1,200,000	1,316,069	1,618,526
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044	800,000	799,424	1,162,446
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000	492,085	585,898
TIME WARNER CABLE 5.5% DUE 09-01-2041	850,000	883,498	1,092,124
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000	325,509	385,456
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000	908,064	1,067,808
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000	2,291,954	2,797,656
TIME WARNER CABLE 5.875% DUE 11-15-2040	3,160,000	3,531,653	4,217,840
TIME WARNER CABLE 6.55% DUE 05-01-2037	140,000	140,218	192,181
TIME WARNER CABLE 6.75% DUE 06-15-2039	560,000	578,659	796,996
TIME WARNER CABLE 7.3% DUE 07-01-2038	1,041,000	1,123,884	1,542,697
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000	1,093,590	1,546,898
TIME WARNER ENTMT 8.375% DUE 07-15-2033	293,000	339,420	453,241
T-MOBILE USA INC 3% DUE 02-15-2041	2,075,000	2,052,829	2,151,194
T-MOBILE USA INC 3% DUE 02-15-2041	1,520,000	1,490,541	1,575,814
T-MOBILE USA INC 3.3% DUE 02-15-2051	2,280,000	2,254,263	2,345,732
T-MOBILE USA INC 3.3% DUE 02-15-2051	3,330,000	3,311,481	3,426,004
TN GAS PIPELN CO 7% DUE 03-15-2027	825,000	1,003,364	1,029,445
TN GAS PIPELN CO 7% DUE 10-15-2028	700,000	856,674	912,491
TN GAS PIPELN CO 7.625% DUE 04-01-2037	780,000	1,079,746	1,106,008
TN GAS PIPELN CO 7.625% DUE 04-01-2037	265,000	320,078	375,759
TOLEDO EDISON CO 6.15% DUE 05-15-2037	1,825,000	2,153,614	2,490,587
TORO CO COM	7,900	643,920	749,236

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TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	1,550,000	1,556,498	1,677,032
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,060,000	1,060,000	1,148,784
TOTAL CAP INTL 3.386% DUE 06-29-2060	965,000	965,000	1,096,646
TOTAL CAP INTL 3.461% DUE 07-12-2049	700,000	700,000	814,371
TRANSCANADA 4.625% DUE 03-01-2034	1,600,000	1,723,552	1,955,238
TRANSCANADA 4.75% DUE 05-15-2038	1,825,000	1,874,870	2,283,102
TRANSCANADA 4.875% DUE 05-15-2048	167,000	168,015	215,950
TRANSCANADA 5% DUE 10-16-2043	1,206,000	1,315,083	1,504,697
TRANSCANADA 5.6% DUE 03-31-2034	425,000	536,824	555,540
TRANSCANADA 5.85% DUE 03-15-2036	245,000	260,153	330,768
TRANSCANADA 6.2% DUE 10-15-2037	690,000	884,800	960,770
TRANSCANADA 7.625% DUE 01-15-2039	1,027,000	1,470,260	1,601,478
TRANSCANADA FIXED 5.1% DUE 03-15-2049	2,200,000	2,194,016	2,943,990
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077	2,100,000	2,100,000	2,226,000
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079	1,400,000	1,400,000	1,540,000
TRANSCANADA TR FLTG RT 5.875% DUE 08-15-2076	316,000	316,000	352,340
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG	762,000	762,000	835,051
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	770,000	764,425	934,837
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	568,000	572,512	642,454
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	675,000	671,112	763,480
TRAVELERS COS INC 3.75% DUE 05-15-2046	1,560,000	1,698,349	1,951,896
TRAVELERS COS INC 3.75% DUE 05-15-2046	320,000	317,773	400,389
TRAVELERS COS INC 4% DUE 05-30-2047	630,000	627,266	817,506
TRAVELERS COS INC 4% DUE 05-30-2047	1,325,000	1,689,146	1,719,357
TRAVELERS COS INC 4.1% 03-04-2049	632,000	721,074	832,200
TRAVELERS COS INC 4.1% 03-04-2049	2,300,000	2,291,329	3,028,577
TRAVELERS COS INC 4.3% 08-25-2045	455,000	511,032	601,491
TRAVELERS COS INC 4.3% 08-25-2045	708,000	859,519	935,947
TRAVELERS COS INC 5.35% DUE 11-01-2040	3,500,000	4,300,499	5,217,768
TRAVELERS FIXED 2.55% DUE 04-27-2050	6,000	5,954	6,316
TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041	350,000	368,942	443,957
TRINITY HLTH CORP 3.434% DUE 12-01-2048	440,000	440,000	482,827
TRI-STATE 6% DUE 06-15-2040	405,000	480,690	558,207
TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048	285,000	285,000	360,843
TRUSTEES OF 2.516% DUE 07-01-2050	210,000	210,000	220,117
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000	1,692,962	2,238,512
TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027	26,000	26,233	31,271
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000	2,187,152	2,921,611
TYSON FOODS INC 4.55% DUE 06-02-2047	756,000	751,585	1,003,972
TYSON FOODS INC 5.1% 09-28-2048	800,000	773,744	1,151,702
TYSON FOODS INC CL A COM (DELAWARE)	37,900	2,248,180	2,442,276
UDR INC 3.1% DUE 11-01-2034	325,000	323,560	365,668
UDR INC CORP 3.2% 01-15-2030	1,000,000	996,620	1,112,832
UDR INC FIXED 1.9% DUE 03-15-2033	880,000	876,286	880,195
UDR INC MEDIUM TERM NTS BOOK ENTRY 2.1% 08-01-2032	295,000	294,687	300,688
UGI CORP NEW COM	20,200	980,120	706,192
UNICREDIT SPA 7.83% DUE 12-04-2023	900,000	900,000	1,059,563
UNILEVER CAP CORP 5.9% DUE 11-15-2032	310,000	421,256	456,440
UNION CARBIDE CORP 7.75% DUE 10-01-2096	245,000	335,101	379,399
UNION ELEC CO 2.625% DUE 03-15-2051	2,105,000	2,094,938	2,198,757
UNION ELEC CO 3.25% DUE 10-01-2049	1,480,000	1,544,144	1,697,541
UNION ELEC CO 3.9 DUE 09-15-2042	1,110,000	1,074,758	1,354,865
UNION PAC CORP 3.25% DUE 02-05-2050	-	-	-
UNION PAC CORP 3.55% DUE 08-15-2039	470,000	468,661	544,030
UNION PAC CORP 3.799% DUE 10-01-2051	680,000	682,752	832,144
UNION PAC CORP 3.799% DUE 10-01-2051	360,000	439,628	440,547
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	2,556,000	2,448,505	3,163,910
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	3,363,000	2,857,691	4,162,845
UNION PAC CORP 3.875% DUE 02-01-2055	410,000	365,593	505,263
UNION PAC CORP 3.95% DUE 08-15-2059	405,000	429,729	499,065
UNION PAC CORP 3.95% DUE 08-15-2059	780,000	773,783	961,162
UNION PAC CORP 3.95% DUE 08-15-2059	2,400,000	2,380,872	2,957,422
UNION PAC CORP 4.05% DUE 11-15-2045	1,500,000	1,492,995	1,845,561
UNION PAC CORP 4.1% DUE 09-15-2067	500,000	506,610	628,640
UNION PAC CORP 4.375% DUE 09-10-2038	305,000	381,525	383,491
UNION PAC CORP 4.375% DUE 11-15-2065	460,000	562,710	604,024
UNION PAC CORP 4.5% 09-10-2048	575,000	759,891	768,343

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
UNION PAC CORP FIXED 3.75% DUE 02-05-2070	570,000	639,285	689,467
UNION PAC CORP FIXED 3.75% DUE 02-05-2070	260,000	259,883	314,494
UNION PACIFIC CORP 3.6% DUE 09-15-2037	1,475,000	1,485,011	1,720,564
UNITED AIRLINES 2019-1A 2.7% 11-01-2033	576,360	576,360	556,082
UNITED AIRLS 2020-1A PASS THRU TRS 5.875% 10-15-2027	2,425,000	2,425,000	2,619,000
UNITED PARCEL SERVICE 5.3% 04-01-2050	1,145,000	1,682,964	1,725,452
UNITED PARCEL SERVICE 5.3% 04-01-2050	1,700,000	1,690,106	2,561,807
United States dollar - Cash (externally held)	0	-	-
United States dollar - Cash Collateral Due to/from CCP Broker	(3,270,221)	(3,270,221)	(3,270,221)
United States dollar - Cash Collateral Due to/from CCP Broker	277,967	277,967	277,967
United States dollar - Futures initial margin	2,154,000	2,154,000	2,154,000
United States dollar - Invested cash	11,508,788	11,508,788	11,508,788
United States dollar - Invested cash	97	97	97
United States dollar - Invested cash	1,734,141	1,734,141	1,734,141
United States dollar - Invested cash	8,012,753	8,012,753	8,012,753
United States dollar - Invested cash	14,827,038	14,827,038	14,827,038
United States dollar - Variation Margin	2	2	2
United States dollar - Variation Margin	(11,015)	(11,015)	(11,015)
United States dollar - Variation Margin	181,039	181,039	181,039
United States dollar	-	-	-
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	2,670,000	3,079,951	3,184,079
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	980,000	975,175	1,170,755
UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	700,000	835,683	848,213
UNITED STATES OF AMER TREAS STRIP 02-15-2045	4,115,000	2,898,587	2,787,515
UNITED STATES T-BOND 2.875% 05-15-2049	2,475,000	3,315,544	3,195,457
UNITED STATES T-BOND 2.875% 05-15-2049	2,000	2,669	2,582
UNITED STATES TREAS BD STRIPPED DUE 08-15-2045	8,220,000	5,249,353	5,510,957
UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047	8,965,000	5,503,350	5,762,997
UNITED STATES TREAS BD STRIPPED PRIN PMT 0% DUE 05-15-2049	9,235,000	5,899,161	5,736,180
UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045	1,720,000	1,133,397	1,160,178
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	3,135,000	2,148,072	2,148,894
UNITED STATES TREAS BD STRIPPED PRIN PMT00087 05-15-2041 (UNDDATE) REG	1,085,000	839,089	809,055
UNITED STATES TREAS BD STRIPPED PRIN PMT00088 08-15-2041 (UNDDATE) REG	115,000	84,961	85,029
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	27,000,000	19,445,965	18,961,134
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	2,870,000	1,837,541	2,015,498
UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG	4,940,000	3,037,973	3,405,514
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG	2,815,000	1,869,953	1,916,864
UNITED STATES TREAS BD STRIPPED PRIN PMT00110 02-15-2046 (UNDDATE) REG	5,155,000	3,333,545	3,417,816
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	5,890,000	3,792,520	3,883,718
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	37,700,000	25,581,241	24,858,434
UNITED STATES TREAS BD STRIPPED PRIN PMT00114 11-15-2046 (UNDDATE) REG	6,370,000	3,804,679	4,159,297
UNITED STATES TREAS BD STRIPPED PRIN PMT00117 05-15-2047	5,270,000	2,856,418	3,414,851
UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG	11,125,000	6,379,318	7,048,107
UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG	7,920,000	4,924,111	4,991,852
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	5,865,000	3,457,181	4,068,367
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	39,400,000	28,428,053	27,330,549
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG	3,225,000	2,112,396	2,252,660
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	1,330,000	674,171	944,600
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	87,500,000	64,844,421	62,144,766
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	5,390,000	6,553,070	6,886,357
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	535,000	709,435	699,701
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	1,410,000	1,957,894	2,198,113
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	1,015,000	1,600,976	1,547,280
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	535,000	875,394	838,508
UNITED STATES TREAS BDS 00205 4.375% DUE 02-15-2038 REG	750,000	1,022,294	1,114,980
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	3,115,000	4,075,587	3,963,229
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	6,780,000	6,618,957	6,436,762
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	2,005,000	1,889,633	1,818,911
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	3,100,000	2,836,184	2,812,281
UNITED STATES TREAS BDS 1.375 02-15-2044 REG	900,000	1,038,831	1,447,381
UNITED STATES TREAS BDS 2.25% 08-15-2049	4,210,000	5,085,251	4,817,983
UNITED STATES TREAS BDS 2.25% 08-15-2049	6,240,000	7,236,722	7,141,144
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	280,000	367,203	353,981
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	1,120,000	1,234,940	1,466,719
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	1,665,000	1,958,414	2,154,874
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045	1,465,000	1,740,685	1,900,780
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	3,230,000	4,363,928	4,249,090

NTSS RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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 BDS 3.0% DUE 02-15-2048	2,465,000	3,189,257	3,235,890
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	1,955,000	2,756,180	2,578,385
UNITED STATES TREAS BDS 3.375 05-15-2044REG	2,235,000	3,052,825	3,056,450
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	3,490,000	4,543,090	4,942,031
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	2,830,000	3,706,715	3,996,712
UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG	3,720,000	5,301,163	5,354,475
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	985,000	1,365,417	1,489,582
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	1,430,000	1,501,271	1,875,590
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	1,405,000	1,926,577	1,996,472
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG	420,000	548,000	540,176
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	2,195,000	2,835,577	2,946,445
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	220,000	309,736	332,252
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	2,040,000	2,850,877	3,027,328
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	925,000	1,298,146	1,325,713
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	235,000	330,011	305,821
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	3,600,000	4,350,442	4,300,875
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	2,000,000	1,964,922	1,893,438
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	1,285,000	1,264,986	1,216,534
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	15,598,100	15,082,058	14,608,596
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	10,505,000	9,796,652	9,838,589
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	7,565,000	7,403,295	7,085,095
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	60,000	58,705	56,194
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	1,757,500	1,642,099	1,646,009
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	4,540,000	4,600,451	5,624,812
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	252,000	253,260	251,055
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	40,528,000	40,344,680	40,376,020
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	2,065,000	2,591,899	2,588,913
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	2,175,000	2,778,900	2,729,455
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	3,415,000	4,307,009	4,504,598
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	(4,848,000)	(6,393,596)	(6,394,815)
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	3,195,000	3,909,999	3,753,251
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	18,242,000	21,878,400	21,429,362
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	230,000	333,851	344,543
UNITED STATES TREAS BILLS 0% TBILL 03-18-2021	11,355,000	11,352,790	11,353,388
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	30,000	29,764	29,330
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG	(2,990,000)	(3,191,845)	(3,198,599)
UNITED STATES TREAS SEC STRIP 02-15-2046	285,000	197,086	186,424
UNITED STATES TREAS SEC STRIPPED INT PMT 00124 05-15-2046	385,000	162,938	250,491
UNITED STATES TREAS SEC STRIPPED INT PMT 11-15-2045	275,000	172,302	181,020
UNITED STATES TREAS SEC STRIPPED INT PMT 08-15-2045 (UNDDATE) REG	1,110,000	718,542	734,643
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 02-15-2045 (UNDDATE) REG	1,270,000	611,575	846,777
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041	1,885,000	1,061,176	1,367,341
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG	1,190,000	694,984	843,513
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG	1,300,000	665,766	936,948
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT ON 11-15-2046 (UNDDATE) REG	555,000	375,967	357,390
UNITED STATES TREAS SEC STRIPPED INT PMTNT 218 05-15-2045 (UNDDATE) REG	700,000	436,281	464,273
UNITED STS TREAS NTS DTD .875% 11-15-2030	2,375,000	2,361,648	2,367,207
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	56,000	56,581	70,891
UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	1,115,000	1,201,134	1,411,498
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	690,000	718,587	870,054
UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	1,390,000	1,381,827	1,752,717
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	500,000	488,555	580,422
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	905,000	889,918	1,050,565
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000	1,265,485	1,509,098
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,625,000	1,680,728	1,933,136
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,070,000	1,096,257	1,272,896
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	765,000	819,233	990,435
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	4,000,000	3,964,480	5,178,743
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	1,555,000	1,605,860	2,013,237
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,600,000	2,576,912	3,366,183
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	350,000	389,312	442,124
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000	96,753	125,058
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000	2,154,500	2,641,770
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000	1,996,200	2,656,644
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000	553,934	742,361
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	535,000	534,936	716,901
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	885,000	914,986	1,210,026

NTES RETIREMENT INCOME PLAN

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As of December 31, 2020

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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
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	285,000	388,478	400,972
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,057,000	1,077,035	1,487,112
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	2,125,000	2,656,288	3,176,388
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	695,000	962,951	1,111,880
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	1,375,000	1,730,549	2,207,519
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,380,000	1,955,443	2,260,856
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,340,000	2,448,178	3,124,694
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	1,200,000	1,191,744	1,602,407
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000	2,085,552	2,804,213
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	530,000	514,545	574,957
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	790,000	856,939	874,648
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000	5,523,046	6,981,786
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	700,000	710,297	922,123
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000	1,722,907	2,385,813
UNITEDHEALTH GROUP INC COM	2,450	814,588	859,166
UNIV PA TRUSTEES 2.396% DUE 10-01-2050	445,000	445,000	453,924
UNIV PA TRUSTEES 3.61% DUE 02-15-2119	350,000	350,000	394,189
UNIV SOUTHN CAL 3.028% DUE 10-01-2039	3,000,000	2,912,040	3,263,696
UNIV SOUTHN CAL 3.841% DUE 10-01-2047	520,000	520,000	658,929
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000	1,023,560	1,435,270
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	1,010,000	1,010,002	1,012,342
UNIVERSITY CHICAGO 4.003% DUE 10-01-2053	365,000	365,000	482,874
UNIVERSITY MICH UNIV REVS 2.562% DUE 04-01-2050 REG TAXABLE	985,000	991,885	1,046,119
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE	250,000	250,000	333,205
UNUM GROUP 4% DUE 06-15-2029	550,000	547,982	618,608
UNUM GROUP 4.5% DUE 03-15-2025	700,000	696,304	792,853
UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	3,733,000	4,019,477	4,533,430
UNUM GROUP	35,400	1,256,184	812,076
US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	116,663	117,830	116,608
US BANCORP DEL FLTGT RT 5.3% DUE 12-31-2049	3,029,000	3,050,993	3,406,868
US TREAS BD STRIPPED PRIN 08-15-2042 REG	205,000	146,265	147,603
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG	2,165,000	1,533,234	1,528,314
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG	1,925,000	1,258,117	1,375,295
US TREAS BDS 4.375 DUE 05-15-2040 REG	90,000	144,612	136,589
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	1,250,000	1,610,627	1,916,211
US TREAS SEC 0 DUE 11-15-2041	1,420,000	830,308	1,017,940
US TREAS SEC 4.5 DUE 08-15-2039 REG	45,000	58,405	68,850
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG	1,005,000	532,359	732,006
US TREASURY N/B 1.5% DUE 02-15-2030 REG	(2,840,000)	(3,002,119)	(3,004,520)
US TREASURY N/B 2% DUE 02-15-2050 REG	4,500,000	5,126,380	4,887,422
US TREASURY N/B 2.375% 05-15-2029	(6,668,000)	(7,528,610)	(7,535,882)
UTD AIRLS INC 3.5% DUE 03-01-2030	1,389,613	1,374,703	1,378,500
UTD PARCEL SVC INC 3.4% DUE 09-01-2049	505,000	509,608	618,022
UTD PARCEL SVC INC 3.75% 11-15-2047	325,000	358,683	412,064
UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040	340,000	487,179	482,943
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042	1,165,000	666,551	831,244
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043	1,700,000	854,940	1,185,416
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044	1,025,000	669,177	700,176
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2047	240,000	170,808	153,692
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048	9,980,000	6,078,542	6,356,527
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	14,475,000	8,584,017	9,037,069
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	3,700,000	1,875,191	2,309,993
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2050	435,000	261,893	265,563
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043	2,270,000	1,229,337	1,577,258
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2044	960,000	508,674	647,996
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042	1,875,000	1,062,803	1,321,359
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2043	1,645,000	875,906	1,133,982
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044	940,000	577,933	632,424
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2049	12,915,000	8,225,729	7,962,621
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2050	8,765,000	5,399,598	5,293,423
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042	1,995,000	1,037,652	1,399,582
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043	1,200,000	594,483	820,650
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2044	1,375,000	693,627	922,839
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2047	6,780,000	4,341,198	4,337,466
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2048	8,450,000	4,735,903	5,311,627
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2049	6,070,000	3,870,999	3,725,070
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	305,000	287,318	361,943

NTES RETIREMENT INCOME PLAN

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

As of December 31, 2020

* Party-in-Interest

EIN: 85-0097942

Plan #: 006

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Interest, Collateral, or Maturity Value	Shares/Par value	Cost	Current Value
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	2,258,000	2,398,176	2,679,567
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	215,000	262,908	267,833
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	1,140,000	1,200,279	1,420,139
UTD TECHNOLOGIES 4.05% DUE 05-04-2047	2,900,000	2,891,996	3,612,635
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	3,875,000	4,312,634	5,053,043
UTD TECHNOLOGIES 4.5% DUE 06-01-2042	1,620,000	1,806,002	2,112,498
UTD TECHNOLOGIES 5.4% DUE 05-01-2035	540,000	643,731	742,476
UTD TECHNOLOGIES 6.125% DUE 07-15-2038	310,000	431,886	459,374
UTD TECHNOLOGIES NT 5.7 DUE 04-15-2040	305,000	342,939	446,448
V F CORP 2.95% DUE 04-23-2030 REG	2,000,000	1,995,700	2,212,906
VA ELEC & PWR CO 2.45% DUE 12-15-2050	725,000	713,458	729,567
VA ELEC & PWR CO 3.3% DUE 12-01-2049	1,750,000	1,746,692	2,064,927
VA ELEC & PWR CO 3.3% DUE 12-01-2049	3,065,000	3,077,037	3,616,572
VA ELEC & PWR CO 4% DUE 11-15-2046	501,000	533,345	634,626
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000	4,662,320	5,764,391
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000	536,949	759,984
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,800,000	1,789,830	2,533,280
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,353,000	1,468,134	1,904,182
VA ELEC & PWR CO 6% DUE 05-15-2037	3,400,000	4,519,168	4,977,369
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	1,610,000	2,737,763	2,985,190
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	875,000	1,530,496	1,622,386
VALE OVERSEAS LTD 6.25% DUE 08-10-2026	1,500,000	1,597,649	1,860,000
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	355,000	394,479	520,299
VALE OVERSEAS LTD 6.875% DUE 11-21-2036	2,068,000	2,397,791	3,030,923
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	2,250,000	2,282,729	2,503,147
VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	300,000	297,528	333,753
VALE S A 5.625% DUE 09-11-2042	235,000	233,147	314,902
VALERO ENERGY CORP 4.9% DUE 03-15-2045	219,000	253,228	255,234
VALERO ENERGY CORP 6.625% DUE 06-15-2037	810,000	1,011,403	1,077,451
VALERO ENERGY CORP 6.625% DUE 06-15-2037	746,000	906,478	992,319
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000	2,083,116	2,350,198
VENTAS RLTY LTD 4.875% DUE 04-15-2049	620,000	618,574	769,805
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	1,470,000	1,488,260	1,640,831
VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028	344,000	341,362	392,421
VEREIT OPER 2.2% DUE 06-15-2028	1,700,000	1,680,977	1,738,305
VEREIT OPER 2.85% DUE 12-15-2032	560,000	553,997	585,563
VEREIT OPER 2.85% DUE 12-15-2032	161,000	159,274	168,349
VEREIT OPER 3.1% DUE 12-15-2029	500,000	494,210	539,449
VERIZON 1.75% DUE 01-20-2031	1,450,000	1,444,127	1,442,754
VERIZON 2.65% DUE 11-20-2040	1,335,000	1,369,185	1,348,037
VERIZON 2.65% DUE 11-20-2040	1,860,000	1,858,270	1,878,164
VERIZON 3.85% DUE 11-01-2042	2,360,000	2,211,721	2,799,033
VERIZON 4% DUE 03-22-2050	900,000	900,000	1,089,051
VERIZON 4% DUE 03-22-2050	880,000	1,084,820	1,064,850
VERIZON 4% DUE 03-22-2050	2,000,000	2,510,340	2,420,113
VERIZON 4.125% DUE 08-15-2046	2,295,000	2,713,009	2,815,853
VERIZON 4.272% DUE 01-15-2036	1,387,000	1,340,016	1,720,269
VERIZON 4.5% DUE 08-10-2033	2,060,000	2,467,473	2,599,329
VERIZON 4.672% DUE 03-15-2055	4,748,000	4,359,172	6,380,223
VERIZON 4.672% DUE 03-15-2055	290,000	396,178	389,694
VERIZON 4.672% DUE 03-15-2055	270,000	254,999	362,818
VERIZON 4.75% DUE 11-01-2041	575,000	608,205	760,124
VERIZON 4.812% DUE 03-15-2039	3,490,000	3,579,412	4,553,119
VERIZON 4.812% DUE 03-15-2039	2,000,000	1,998,560	2,609,237
VERIZON 4.812% DUE 03-15-2039	112,000	89,951	146,117
VERIZON 4.812% DUE 03-15-2039	193,000	155,006	251,791
VERIZON 4.862% DUE 08-21-2046	1,550,000	2,070,013	2,094,727
VERIZON 4.862% DUE 08-21-2046	545,000	513,384	736,533
VERIZON 4.862% DUE 08-21-2046	1,592,000	1,575,968	2,151,487
VERIZON 5.012% DUE 04-15-2049	34,000	39,340	47,132
VERIZON 5.012% DUE 04-15-2049	108,000	109,523	149,712
VERIZON 5.012% DUE 04-15-2049	1,011,000	1,412,619	1,401,469
VERIZON 5.012% DUE 08-21-2054	495,000	398,668	693,272
VERIZON 5.5% DUE 03-16-2047	270,000	392,124	393,320
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	4,239,000	4,331,196	5,289,976
VERIZON COMMUNICATIONS 4.522% 09-15-2048	100,000	77,086	130,408
VERIZON COMMUNICATIONS 4.522% 09-15-2048	1,130,000	1,410,484	1,473,613

NTES RETIREMENT INCOME PLAN

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

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VERIZON COMMUNICATIONS 4.522% 09-15-2048	4,706,000	5,025,398	6,137,011
VERIZON COMMUNICATIONS BND 5.25% DUE 03-16-2037 REG	8,950,000	9,652,291	12,128,951
VERIZON COMMUNICATIONS COM	12,700	686,369	746,125
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	4,125,000	4,202,250	4,156,365
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,565,000	1,574,627	1,580,717
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,305,000	1,293,568	1,318,106
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	5,600,000	5,550,944	5,656,240
VERIZON FIXED 1.5% DUE 09-18-2030	490,000	490,256	482,706
VERIZON FIXED 4.016% DUE 12-03-2029	459,000	446,754	545,792
VERTEX PHARMACEUTICALS INC COM	19,460	4,480,339	4,599,176
VERTIV HOLDINGS LLC COM USD0.0001	17,400	324,271	324,858
VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006	795,000	886,581	1,149,911
VICI PPTYS INC COM	12,200	312,829	311,100
VISA INC 1.1% DUE 02-15-2031	1,045,000	1,021,694	1,030,301
VISA INC 2.7% DUE 04-15-2040	2,145,000	2,160,243	2,341,550
VISA INC 3.65% 09-15-2047	1,795,000	1,787,515	2,249,698
VISA INC 3.65% 09-15-2047	422,000	459,938	528,898
VISA INC 3.65% 09-15-2047	535,000	660,013	670,523
VISA INC 4.15% DUE 12-14-2035	225,000	224,696	292,454
VISA INC 4.3% DUE 12-14-2045	2,690,000	3,198,086	3,684,596
VISA INC 4.3% DUE 12-14-2045	1,261,000	1,310,001	1,727,240
VISA INC 4.3% DUE 12-14-2045	2,000,000	1,996,660	2,739,476
VISA INC FIXED 2% DUE 08-15-2050	1,235,000	1,166,591	1,179,491
VISTRA CORP COM USD0.01	110,200	2,912,716	2,166,532
VMWARE INC 3.9% 08-21-2027	1,400,000	1,322,426	1,579,391
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	740,000	737,218	916,537
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	2,700,000	2,689,848	3,344,123
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	2,355,000	2,116,045	2,924,803
VODAFONE GROUP PLC 4.375% DUE 02-19-2043	4,000,000	3,694,960	4,967,818
VODAFONE GROUP PLC 5.125% DUE 06-19-2059	900,000	886,743	1,242,108
VODAFONE GROUP PLC 5.25% DUE 05-30-2048	2,435,000	2,443,344	3,391,831
VOYA FINL INC 3.65% DUE 06-15-2026	1,050,000	1,046,944	1,200,912
W P CAREY INC 3.85% DUE 07-15-2029	500,000	494,380	574,370
W P CAREY INC 4% DUE 02-01-2025	1,000,000	1,019,260	1,104,857
WA GAS LT CO 3.796% DUE 09-15-2046	825,000	812,856	983,877
WA GAS LT CO FIXED 3.65% DUE 09-15-2049	465,000	526,739	558,196
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	535,000	730,879	815,311
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	315,000	431,582	448,128
WALGREEN CO 4.4% DUE 09-15-2042	1,600,000	1,462,144	1,736,779
WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG	725,000	746,770	767,399
WALMART INC 2.95% DUE 09-24-2049	745,000	737,911	858,974
WALMART INC 2.95% DUE 09-24-2049	175,000	172,424	201,772
WALMART INC 3.625% DUE 12-15-2047	910,000	1,098,585	1,153,962
WALMART INC 3.625% DUE 12-15-2047	4,500,000	4,816,305	5,706,406
WALMART INC 3.625% DUE 12-15-2047	842,000	1,029,435	1,067,732
WALMART INC 3.95% DUE 06-28-2038	3,130,000	3,097,542	3,992,675
WALMART INC 3.95% DUE 06-28-2038	1,385,000	1,429,508	1,766,727
WALMART INC 4% DUE 04-11-2043	1,355,000	1,615,152	1,740,846
WALMART INC 4.05% DUE 06-29-2048 REG	785,000	908,229	1,065,281
WALMART INC 4.05% DUE 06-29-2048 REG	655,000	646,478	888,865
WALMART INC 5% DUE 10-25-2040	355,000	389,389	507,096
WALMART INC 5.25% DUE 09-01-2035	5,444,000	6,723,215	7,926,499
WALMART INC 5.25% DUE 09-01-2035	2,830,000	3,421,845	4,120,498
WALMART INC 5.625% DUE 04-15-2041	9,180,000	11,485,188	14,049,200
WALMART INC 5.625% DUE 04-15-2041	530,000	811,525	811,119
WALMART INC 6.5% DUE 08-15-2037	280,000	370,591	454,423
WALMART INC COM	4,300	653,100	619,845
WAL-MART STORES INC 4.75 DUE 10-02-2043	345,000	386,652	472,046
WAL-MART STORES INC 4.75 DUE 10-02-2043	2,500,000	2,626,075	3,420,624
WALT DISNEY CO	9,300	1,452,165	1,684,974
WASTE CONNECTIONS 3.05% DUE 04-01-2050	245,000	241,386	265,961
WASTE MGMT INC DEL 1.5% 03-15-2031	2,060,000	2,054,039	2,040,624
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	625,000	618,738	631,473
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	1,415,000	1,401,292	1,429,656
WASTE MGMT INC DEL COM STK	5,900	691,561	695,787
WASTE MGMT INC DEL FIXED 4.15% 07-15-2049	325,000	324,584	433,130
WEA FIN LLC 3.15% DUE 04-05-2022	1,000,000	998,490	1,017,035

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WEC ENERGY GROUP 1.8% DUE 10-15-2030	880,000	879,199	882,596
WELLPOINT INC 4.85% DUE 08-15-2054	460,000	495,563	586,485
WELLPOINT INC 5.1% DUE 01-15-2044	180,000	206,872	249,621
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000	2,745,950	3,466,954
WELLPOINT INC 5.1% DUE 01-15-2044	837,000	847,385	1,160,736
WELLS FARGO & CO 2.879% DUE 10-30-2030	1,460,000	1,457,623	1,592,846
WELLS FARGO & CO 4.4% DUE 06-14-2046	750,000	773,814	938,875
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000	1,997,680	2,503,666
WELLS FARGO & CO 4.75% DUE 12-07-2046	12,000,000	12,322,440	15,704,890
WELLS FARGO & CO 4.75% DUE 12-07-2046	1,240,000	1,514,001	1,622,839
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,175,000	1,144,567	1,564,988
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,575,000	2,789,587	3,429,655
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000	1,984,760	2,663,810
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,500,000	1,488,570	1,997,857
WELLS FARGO & CO 5.375% DUE 02-07-2035	160,000	182,464	218,894
WELLS FARGO & CO 5.375% DUE 11-02-2043	655,000	896,162	910,125
WELLS FARGO & CO 5.375% DUE 11-02-2043	700,000	697,928	972,653
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000	10,886,760	14,589,793
WELLS FARGO & CO 5.606% DUE 01-15-2044	635,000	843,013	899,985
WELLS FARGO & CO FLTGT RT 4.478% DUE 04-04-2031	3,450,000	4,183,411	4,217,807
WELLS FARGO & CO FLTGT RT 5.875% DUE 12-29-2049	1,460,000	1,460,000	1,655,275
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	6,605,000	6,651,157	7,184,913
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	4,000,000	4,000,000	4,351,196
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	3,908,000	4,852,167	5,554,116
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	1,965,000	2,763,361	2,792,692
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	795,000	795,000	1,129,868
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	6,661,000	6,671,361	8,544,197
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000	1,241,400	1,603,400
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	400,000	514,560	513,088
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000	996,200	1,171,776
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000	1,194,948	1,559,277
WELLTOWER INC COM REIT	7,100	447,611	458,802
WESTAR ENERGY INC 4.1% DUE 04-01-2043	750,000	776,062	935,637
WESTAR ENERGY INC 4.125 DUE 03-01-2042	615,000	686,007	755,628
WESTAR ENERGY INC 4.125 DUE 03-01-2042	830,000	924,540	1,019,791
WESTAR ENERGY INC 4.625% DUE 09-01-2043	750,000	749,985	959,432
WESTAR ENERGY INC FIXED 3.25% 09-01-2049	870,000	862,396	975,458
WESTERN UN CO 2.85% DUE 01-10-2025	800,000	798,760	859,410
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.40% DUE 03-15-2024	1,500,000	1,497,075	1,641,562
WESTLAKE CHEM CORP 5% DUE 08-15-2046	345,000	339,965	447,645
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000	3,387,324	3,337,191
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	700,000	674,149	707,889
WESTPAC BKG 2.963% DUE 11-16-2040	385,000	385,000	409,976
WESTVACO CORP DEL 8.2% DUE 01-15-2030	675,000	820,881	961,931
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030	3,500,000	3,828,000	4,144,784
WI ELEC PWR CO 3.65% DUE 12-15-2042	650,000	647,413	734,686
WI ELEC PWR CO 4.3% DUE 12-15-2045	700,000	788,277	871,724
WI ENERGY CORP FLTGT RT 2.3335% DUE 05-15-2067	847,000	431,970	726,285
WI PUB SVC CORP 3.3% DUE 09-01-2049	1,211,000	1,212,126	1,393,562
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	3,790,000	4,693,215	5,323,321
WI UNITED STATES TREAS BILLS DUE 01-14-2021	2,800,000	2,799,771	2,799,965
WILLIAMS COS INC 5.75% DUE 06-24-2044	615,000	701,389	797,069
WILLIAMS PARTNERS 4.9% DUE 01-15-2045	505,000	498,734	596,328
WILLIAMS PARTNERS 5.1% DUE 09-15-2045	970,000	993,407	1,198,877
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	540,000	386,203	666,961
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	555,000	615,157	724,231
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,500,000	1,548,576	1,994,909
WILLIAMS SONOMA INC COM	1,600	173,566	162,944
WILLIS N AMER INC 3.875% DUE 09-15-2049	575,000	572,671	701,100
WILLIS NORTH AMERICA INC 5.05% 09-15-2048	405,000	464,811	569,666
WILLIS-KNIGHTON 4.813% DUE 09-01-2048	450,000	450,000	601,433
WRKCO INC 3% DUE 06-15-2033	555,000	572,040	609,760
WRKCO INC 4.65% 03-15-2026	1,200,000	1,198,248	1,411,273
WRKCO INC FIXED 4.2% DUE 06-01-2032	445,000	527,401	537,504
WRKCO INC FIXED 4.2% DUE 06-01-2032	700,000	699,783	845,511
WYETH 6% DUE 02-15-2036	3,510,000	4,466,613	5,236,152
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,115,000	1,432,662	1,671,549

NTESS RETIREMENT INCOME PLAN

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

As of December 31, 2020

* 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
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG	2,200,000	2,195,050	2,464,000
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000	546,582	701,621
YALE UNIV 1.482% DUE 04-15-2030/06-09-2020 REG	410,000	410,000	420,835
YALE UNIV 2.402% DUE 04-15-2050	665,000	665,000	689,688
ZOETIS INC 4.7 02-01-2043	330,000	428,076	451,893
ZOETIS INC 4.7 02-01-2043	900,000	898,794	1,232,434
ZOETIS INC FIXED 3% DUE 05-15-2050	540,000	534,087	595,353
ZOETIS INC FIXED 4.45% DUE 08-20-2048	1,325,000	1,310,108	1,778,841
		5,535,308,341	7,165,160,341

Schedule SB Attachment (Form 5500)—2020 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	\$ 107,040,671	January 1, 2018	5	\$ 22,965,644
Shortfall	\$ 68,059,866	January 1, 2019	6	\$ 12,518,732
Shortfall	\$ 90,304,591	January 1, 2020	7	\$ 14,626,676

Schedule SB Attachment (Form 5500)—2020 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 5.75% for the 2019 plan year to 5.00% for the 2020 plan year.

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

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

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

Retirement Table	Count	Average Retirement Age	Weight
RIP	4,212	59.11	91.47%
PSP	393	55.34	8.53%
	4,605		
Weighted Average Retirement Age			58.79

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG0408V102	#REORG AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	Acquisitions	1,800.00	-277,250.09	
		Free Delivery	-1,800.00		
C054561105	#REORG/ AXA NAME CHANGE WITH CUSIP CHANGE EQUITABLE HLDGS 2B15AY3 01-14-2020	Acquisitions	22,600.00	-561,924.09	
		Dispositions	-2,348.00		60,718.72
		Free Delivery	-153,355.00		
C40416M105	#REORG/ HD SUPPLY HLDGS INC CASH MERGER 12-24-2020	Acquisitions	7,010.00	-266,341.16	
		Dispositions	-34,210.00		1,141,935.98
C03748R754	#REORG/APARTMENT INVESTMENT REVERSE SPLIT APARTMENT INVST 2M19AK3 12-01-2020	Acquisitions	6,200.00	-161,395.20	
		Free Delivery	-6,200.00		
C269246401	#REORG/E TRADE STOCK MERGER MORGAN 2589402 02 OCT 2020	Acquisitions	43,300.00	-1,965,895.20	
		Dispositions	-62,900.00		3,040,984.64
CG47791101	#REORG/INGERSOLL-RAND TRANE TECHNOLOGY MANDATORY EXCHANGE 2D1QAN3 03-02-2020	Acquisitions	2,500.00	-328,891.25	
		Free Delivery	-8,100.00		
CN59465109	#REORG/MYLAN NV STOCK MERGER VIATRIS INC 2M1JA33 11-17-2020	Acquisitions	9,700.00	-153,727.02	
		Dispositions	-29,700.00		451,612.61
C701877102	#REORG/PARSLEY ENERGY STOCK MERGER PARSLEY ENERGY 2730689 13-01-2021	Acquisitions	26,200.00	-467,364.17	
		Dispositions	-26,200.00		146,730.91
C755111507	#REORG/RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	Acquisitions	2,100.00	-286,443.61	
		Dispositions	-1,100.00		168,785.72
		Free Delivery	-8,000.00		
C98212B103	#REORG/WPX STOCK MERGER DEVON 2276844 01-07-2021	Acquisitions	22,500.00	-280,734.79	
		Dispositions	-22,500.00		204,515.99
SBMCBVH8	\$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050	Acquisitions	2,365,000.00	-2,471,445.30	
		Dispositions	-2,065,000.00		2,579,044.15

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C32054K103	1ST INDL RLTY TR INC COM	Acquisitions	57,197.00	-2,430,305.86	
		Dispositions	-39,997.00		1,617,383.49
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	1,210,000.00	-1,205,837.60	
		Dispositions	-1,210,000.00		1,290,670.70
C88579Y101	3M CO COM	Acquisitions	26,554.00	-3,795,881.98	
		Dispositions	-6,854.00		1,113,860.47
C316773100	5TH 3RD BANCORP COM	Acquisitions	42,934.00	-1,182,690.04	
		Dispositions	-42,934.00		782,661.20
C002824100	ABBOTT LAB COM	Acquisitions	28,330.00	-2,969,445.37	
		Dispositions	-5,230.00		544,526.74
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Acquisitions	2,043,000.00	-2,923,524.33	
		Dispositions	-3,572,000.00		4,854,398.19
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	47,631.00	-4,511,352.84	
		Dispositions	-79,331.00		7,461,255.97
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	Acquisitions	859,000.00	-1,013,680.77	
		Dispositions	-1,359,000.00		1,650,504.36
C00507V109	ACTIVISION BLIZZARD INC COM STK	Acquisitions	104,137.00	-6,644,065.62	
		Dispositions	-69,837.00		5,216,599.07
C00508Y102	ACUITY BRANDS INC COM	Acquisitions	4,908.00	-439,139.97	
		Dispositions	-4,908.00		516,516.56
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	5,800.00	-513,636.48	
		Dispositions	-1,600.00		146,993.48
SBKP3791	ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	929,000.00	-929,000.00	
		Dispositions	-929,000.00		986,867.41
C00130H105	AES CORP COM				
		Acquisitions	35,972.00	-620,222.95	
		Dispositions	-155,888.00		2,688,162.34
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	2,607.00	-168,674.79	
		Dispositions	-2,607.00		183,263.15
C001055102	AFLAC INC COM				
		Acquisitions	25,300.00	-938,744.09	
		Dispositions	-5,100.00		221,138.03
C001084102	AGCO CORP COM				
		Acquisitions	5,008.00	-284,938.04	
		Dispositions	-9,508.00		713,496.51
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Acquisitions	980,000.00	-977,803.45	
		Dispositions	-370,000.00		405,331.30
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Acquisitions	1,860,000.00	-1,878,698.40	
		Dispositions	-450,000.00		487,368.80
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	360,000.00	-400,705.20	
		Dispositions	-360,000.00		433,857.60
SBJQV474	ALEXANDRIA REAL 4% DUE 02-01-2050				
		Acquisitions	430,000.00	-506,123.20	
		Dispositions	-600,000.00		673,506.00
C015351109	ALEXION PHARMACEUTICALS INC COM				
		Acquisitions	37,637.00	-3,846,611.91	
		Dispositions	-36,337.00		4,430,308.04
C017175100	ALLEGHANY CORP DEL COM				
		Acquisitions	440.00	-250,470.06	
		Dispositions	-2,378.00		1,158,305.57
C018581108	ALLIANCE DATA SYS CORP COM				
		Acquisitions	1,800.00	-87,924.46	
		Dispositions	-13,400.00		477,917.88

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C018802108	ALLIANT ENERGY CORP COM	Acquisitions	2,116.00	-88,798.93	
		Dispositions	-2,116.00		98,632.64
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	20,981.00	-749,934.32	
		Dispositions	-53,260.00		1,857,364.16
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	270,000.00	-299,594.70	
		Dispositions	-720,000.00		884,022.10
C020002101	ALLSTATE CORP COM	Acquisitions	46,441.00	-4,501,389.54	
		Dispositions	-52,341.00		5,213,472.20
C02005N100	ALLY FINL INC COM	Acquisitions	14,459.00	-329,811.05	
		Dispositions	-121,838.00		2,958,711.28
C02079KAD9	ALPHABET INC 1.1% DUE 08-15-2030	Acquisitions	505,000.00	-503,616.30	
		Dispositions	-505,000.00		500,227.75
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	1,324.00	-1,965,126.56	
		Dispositions	-1,245.00		1,445,645.79
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	8,449.00	-12,556,049.13	
		Dispositions	-6,325.00		9,006,475.23
C02156K103	ALTICE USA INC CL A CL A	Acquisitions	18,700.00	-455,024.00	
		Dispositions	-76,300.00		2,266,589.29
C02209SBK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	Acquisitions	605,000.00	-600,147.90	
		Dispositions	-605,000.00		700,068.65
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	Acquisitions	270,000.00	-333,852.30	
		Dispositions	-680,000.00		835,845.00
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,075,000.00	-1,405,602.50	
		Dispositions	-1,624,000.00		2,037,504.91
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	148,994.00	-5,749,559.18	
		Dispositions	-114,394.00		4,907,815.16
C02209SBJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030				
		Acquisitions	235,000.00	-234,269.15	
		Dispositions	-235,000.00		248,286.90
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	1,170,000.00	-1,182,158.90	
		Dispositions	-170,000.00		182,743.20
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				
		Acquisitions	6,090,000.00	-6,061,894.75	
		Dispositions	-770,000.00		809,135.50
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	710,000.00	-905,066.50	
		Dispositions	-1,118,000.00		1,459,484.47
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044				
		Acquisitions	390,000.00	-516,929.40	
		Dispositions	-410,000.00		590,438.90
C023135106	AMAZON COM INC COM				
		Acquisitions	6,175.00	-14,505,788.66	
		Dispositions	-3,460.00		9,933,286.50
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037				
		Acquisitions	250,000.00	-305,655.00	
		Dispositions	-270,000.00		337,284.00
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	5,280,000.00	-7,050,528.20	
		Dispositions	-6,838,000.00		9,269,606.78
CG02602103	AMDOCS ORD GBP0.01				
		Acquisitions	20,753.00	-1,267,578.23	
		Dispositions	-34,946.00		2,272,827.83
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	2,146.00	-182,225.23	
		Dispositions	-2,146.00		180,345.15

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK7K1Z4	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	350,000.00	-369,250.00	
		Dispositions	-1,020,000.00		1,280,849.10
SB82VRK5	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	430,000.00	-532,499.10	
		Dispositions	-480,000.00		585,960.00
SBM6KDF3	AMEREN CORP 3.5% DUE 01-15-2031 REG	Acquisitions	415,000.00	-464,106.95	
		Dispositions	-415,000.00		480,092.75
SBD03C36	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	355,000.00	-430,110.90	
		Dispositions	-415,000.00		481,416.60
SBLH0M14	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	Acquisitions	950,000.00	-957,210.50	
		Dispositions	-950,000.00		939,234.80
C03027X100	AMERICAN TOWER CORP	Acquisitions	8,000.00	-1,735,442.64	
		Dispositions	-8,000.00		1,967,606.50
C03076C106	AMERIPRISE FINL INC COM	Acquisitions	2,516.00	-392,686.73	
		Dispositions	-17,016.00		2,526,230.06
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	7,803.00	-686,229.73	
		Dispositions	-7,803.00		764,925.55
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	130,000.00	-147,162.60	
		Dispositions	-370,000.00		477,836.50
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	Acquisitions	815,000.00	-810,876.10	
		Dispositions	-815,000.00		1,008,079.80
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	Acquisitions	3,795,000.00	-4,414,569.45	
		Dispositions	-145,000.00		185,415.85
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL9BW37	AMERN TOWER CORP 2.9% DUE 01-15-2030	Acquisitions	410,000.00	-519,703.70	
		Dispositions	-410,000.00		521,327.30
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049	Acquisitions	670,000.00	-667,052.00	
		Dispositions	-670,000.00		720,330.40
SBM9D0T2	AMGEN INC 2.3% DUE 02-25-2031	Acquisitions	1,340,000.00	-1,481,114.25	
		Dispositions	-1,060,000.00		1,136,383.60
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	665,000.00	-662,619.30	
		Dispositions	-665,000.00		700,371.35
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	3,983,000.00	-4,017,570.28	
		Dispositions	-2,983,000.00		3,114,694.85
SBD5CM4	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	88,000.00	-107,792.96	
		Dispositions	-875,000.00		1,018,896.15
SBD5VZ12	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,152,000.00	-1,497,382.40	
		Dispositions	-630,000.00		750,084.30
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	980,000.00	-1,247,538.60	
		Dispositions	-1,860,000.00		2,354,898.80
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039	Acquisitions	435,000.00	-597,859.65	
		Dispositions	-435,000.00		620,205.60
C031162100	AMGEN INC COM	Acquisitions	230,000.00	-320,268.10	
		Dispositions	-230,000.00		49,645.50
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	10,312.00	-2,309,757.74	
		Dispositions	-16,392.00		3,859,412.28
		Acquisitions	4,430,000.00	-4,545,437.55	
		Dispositions	-790,000.00		817,695.70

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C032654105	ANALOG DEVICES INC COM	Acquisitions	10,400.00	-1,236,457.41	
		Dispositions	-10,400.00		1,294,949.89
SBJMZ1V3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	930,000.00	-1,111,331.40	
		Dispositions	-910,000.00		1,118,653.20
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	2,005,000.00	-2,775,153.25	
		Dispositions	-970,000.00		1,292,299.65
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	1,350,000.00	-1,743,674.25	
		Dispositions	-515,000.00		676,641.80
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Acquisitions	930,000.00	-1,048,072.80	
		Dispositions	-1,820,000.00		2,134,324.60
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Acquisitions	1,249,000.00	-1,425,542.54	
		Dispositions	-1,450,000.00		1,721,342.55
SBYMLGZ5	ANHEUSER-BUSCH 4.9% DUE 02-01-2046	Acquisitions	300,000.00	-352,404.00	
		Dispositions	-8,725,000.00		10,767,945.75
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Acquisitions	3,775,000.00	-4,516,748.70	
		Dispositions	-1,605,000.00		1,734,466.00
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,328,000.00	-4,085,325.44	
		Dispositions	-7,565,000.00		9,260,272.10
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	375,000.00	-446,377.50	
		Dispositions	-375,000.00		444,888.75
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Acquisitions	5,749,000.00	-6,414,235.73	
		Dispositions	-945,000.00		1,129,986.15
SBM8MM83	ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,365,000.00	-2,631,220.45	
		Dispositions	-660,000.00		788,272.95
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050				
		Acquisitions	1,160,000.00	-1,170,358.80	
		Dispositions	-595,000.00		637,060.55
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047				
		Acquisitions	284,000.00	-319,928.28	
		Dispositions	-190,000.00		215,566.40
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				
		Acquisitions	250,000.00	-290,167.50	
		Dispositions	-210,000.00		244,843.20
C036752103	ANTHEM INC COM				
		Acquisitions	5,930.00	-1,606,709.26	
		Dispositions	-6,310.00		1,909,129.73
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	435,000.00	-506,702.70	
		Dispositions	-870,000.00		1,054,558.95
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Acquisitions	3,185,000.00	-3,185,591.40	
		Dispositions	-485,000.00		509,395.50
CG0403H108	AON PLC				
		Dispositions	-1,800.00		319,674.40
		Free Receipt	1,800.00	277,250.09	
SB7XL9Z6	APACHE CORP 4.75% 04-15-2043				
		Acquisitions	540,000.00	-538,765.70	
		Dispositions	-1,350,000.00		1,114,086.20
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040				
		Acquisitions	315,000.00	-321,158.25	
		Dispositions	-1,850,000.00		1,590,314.65
SBK1M286	APACHE CORP 5.35% DUE 07-01-2049				
		Acquisitions	260,000.00	-280,584.20	
		Dispositions	-260,000.00		182,117.00
C03748R747	APARTMENT COM USD0.01 CLA(POST RE)				
		Acquisitions	98,000.00	-496,866.54	
		Dispositions	-103,007.23		516,935.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	5,007.23	161,395.20	
C03750L109	APARTMENT INCOME REIT CORP COM	Dispositions	-5,007.00		191,847.16
		Free Receipt	5,007.00	78,168.46	
SBMF6PM3	APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050	Acquisitions	575,000.00	-573,357.75	
		Dispositions	-575,000.00		687,225.70
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	Acquisitions	200,000.00	-237,906.00	
		Dispositions	-134,000.00		156,785.36
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG	Acquisitions	1,565,000.00	-1,549,687.45	
		Dispositions	-270,000.00		272,216.70
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	7,635,000.00	-7,937,588.65	
		Dispositions	-735,000.00		723,306.15
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	964,000.00	-1,142,844.76	
		Dispositions	-2,045,000.00		2,459,894.55
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	Acquisitions	500,000.00	-635,570.00	
		Dispositions	-2,315,000.00		2,654,918.95
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	2,720,000.00	-3,784,633.80	
		Dispositions	-1,120,000.00		1,507,439.95
C037833100	APPLE INC COM STK	Acquisitions	19,380.00	-4,733,244.04	
		Dispositions	-6,490.00		1,696,260.45
		Free Receipt	120,780.00		
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	900,000.00	-1,007,089.80	
		Dispositions	-467,000.00		518,558.17
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	Acquisitions	2,310,000.00	-2,303,624.40	
		Dispositions	-325,000.00		321,028.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	1,000,000.00	-995,330.00	
		Dispositions	-150,000.00		158,656.50
C038222105	APPLIED MATERIALS INC COM	Acquisitions	33,689.00	-2,031,653.64	
		Dispositions	-68,889.00		3,991,373.78
C03939AAA5	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	Acquisitions	1,255,000.00	-1,255,000.00	
		Dispositions	-1,255,000.00		1,444,199.00
CG0450A105	ARCH CAPITAL GROUP COM STK	Acquisitions	22,548.00	-722,015.99	
		Dispositions	-49,362.00		1,468,707.08
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	Acquisitions	400,000.00	-487,749.00	
		Dispositions	-400,000.00		527,012.00
C03966BAB7	ARCONIC ROLLED PRODUCTS CORPORATION TERM LOAN B 03-25-2027	Acquisitions	500,000.00	-497,500.00	
		Dispositions	-500,000.00		500,000.00
C042735100	ARROW ELECTR INC COM	Acquisitions	10,095.00	-669,105.93	
		Dispositions	-10,095.00		810,629.95
CG0585R106	ASSURED GUARANTY LTD COMMON STK	Acquisitions	5,630.00	-131,433.15	
		Dispositions	-23,068.00		536,827.50
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	Acquisitions	230,000.00	-282,642.40	
		Dispositions	-335,000.00		406,311.45
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	Acquisitions	1,755,000.00	-2,486,241.95	
		Dispositions	-130,000.00		206,347.70
SBMDFQY1	AT&T INC 2.25% DUE 02-01-2032	Acquisitions	6,500,000.00	-6,528,013.85	
		Dispositions	-3,695,000.00		3,762,186.80
SBMHWTS3	AT&T INC 2.75% DUE 06-01-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,302,926.35	
		Dispositions	-1,205,000.00		1,280,523.60
C00206RKf8	AT&T INC 3.5% DUE 02-01-2061				
		Acquisitions	5,005,000.00	-4,992,134.70	
		Dispositions	-470,000.00		462,820.80
SBMHWTv6	AT&T INC 3.5% DUE 06-01-2041				
		Acquisitions	7,270,000.00	-7,299,273.35	
		Dispositions	-2,985,000.00		3,097,750.55
SBMHVV76	AT&T INC 3.65% DUE 06-01-2051				
		Acquisitions	3,910,000.00	-3,908,690.50	
		Dispositions	-1,180,000.00		1,242,717.80
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042				
		Acquisitions	180,000.00	-198,705.60	
		Dispositions	-420,000.00		451,848.60
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045				
		Acquisitions	1,530,000.00	-1,728,580.30	
		Dispositions	-2,816,000.00		1,274,195.38
SBD3HCY6	AT&T INC 4.5% DUE 03-09-2048				
		Acquisitions	2,620,000.00	-3,063,278.70	
		Dispositions	-1,892,000.00		2,100,825.22
SBX2KBF0	AT&T INC 4.5% DUE 05-15-2035				
		Acquisitions	590,000.00	-669,868.30	
		Dispositions	-1,790,000.00		2,030,392.10
SBD3HCX5	AT&T INC 4.55% DUE 03-09-2049				
		Acquisitions	1,410,000.00	-1,623,961.05	
		Dispositions	-3,894,000.00		1,768,536.85
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	665,000.00	-787,869.40	
		Dispositions	-9,286,000.00		2,863,911.00
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039				
		Acquisitions	1,510,000.00	-1,784,034.95	
		Dispositions	-3,335,000.00		2,163,834.90
SBJ11ML9	AT&T INC 5.375% 10-15-2041				
		Acquisitions	490,000.00	-596,127.40	
		Dispositions	-490,000.00		37,720.20

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDCL4K9	AT&T INC 5.45% DUE 03-01-2047	Acquisitions	295,000.00	-375,077.75	
		Dispositions	-4,845,000.00		4,243,749.97
SBB0R3H5	AT&T INC 5.55% DUE 08-15-2041	Acquisitions	225,000.00	-289,867.50	
		Dispositions	-225,000.00		18,699.75
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040	Acquisitions	735,000.00	-963,298.35	
		Dispositions	-985,000.00		1,381,155.20
C00206R102	AT&T INC COM	Acquisitions	84,911.00	-3,068,696.30	
		Dispositions	-166,407.00		5,338,695.47
SBJ11MN1	AT&T INC CORP 4.65% 06-01-2044	Acquisitions	300,000.00	-343,587.00	
		Dispositions	-40,000.00		45,316.40
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043	Acquisitions	4,305,000.00	-4,245,851.85	
		Dispositions	-330,000.00		328,567.80
SBHQHNC6	AT&T INC FIXED 4.9% DUE 08-15-2037	Acquisitions	290,000.00	-341,408.30	
		Dispositions	-290,000.00		364,469.10
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050	Acquisitions	630,000.00	-830,264.40	
		Dispositions	-1,175,000.00		1,486,767.62
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046	Acquisitions	430,000.00	-533,221.50	
		Dispositions	-11,584,000.00		874,707.84
CG0684D107	ATHENE HOLDING LTD COM USD0.001 CL A	Acquisitions	31,935.00	-1,341,632.75	
		Dispositions	-86,335.00		2,532,853.37
C052769106	AUTODESK INC COM	Acquisitions	4,900.00	-919,326.33	
		Dispositions	-4,900.00		1,300,109.39
C053015103	AUTOMATIC DATA PROCESSING INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	35,100.00	-5,740,381.17	
		Dispositions	-11,800.00		1,720,634.82
C05329W102	AUTONATION INC COM				
		Acquisitions	2,905.00	-128,564.37	
		Dispositions	-12,172.00		684,095.08
C053332102	AUTOZONE INC COM				
		Acquisitions	341.00	-397,592.11	
		Dispositions	-935.00		998,905.01
SBF6V0N4	AVALONBAY CMNTYS FIXED 4.15% 07-01-2047				
		Acquisitions	185,000.00	-202,898.75	
		Dispositions	-475,000.00		569,881.25
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030				
		Acquisitions	1,560,000.00	-1,610,173.50	
		Dispositions	-625,000.00		660,718.75
C053611109	AVERY DENNISON CORP COM				
		Acquisitions	1,300.00	-156,062.62	
		Dispositions	-1,300.00		155,056.80
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	9,521.00	-432,317.17	
		Dispositions	-16,121.00		778,562.40
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Acquisitions	1,445,000.00	-1,445,000.00	
		Dispositions	-1,445,000.00		1,493,712.25
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037				
		Acquisitions	355,000.00	-350,562.50	
		Dispositions	-3,465,000.00		3,633,518.10
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	805,000.00	-881,112.00	
		Dispositions	-985,000.00		1,028,312.85
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,615,000.00	-1,803,049.10	
		Dispositions	-1,116,000.00		1,198,481.22
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Acquisitions	1,430,000.00	-1,463,364.80	
		Dispositions	-1,430,000.00		1,716,837.35

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	1,110,000.00	-1,161,285.40	
		Dispositions	-756,000.00		898,211.63
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	Acquisitions	955,000.00	-970,610.70	
		Dispositions	-265,000.00		264,403.75
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	1,755,000.00	-1,755,000.00	
		Dispositions	-165,000.00		168,336.30
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	Acquisitions	270,000.00	-297,395.30	
		Dispositions	-1,050,000.00		1,044,918.00
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051	Acquisitions	5,210,000.00	-5,216,541.70	
		Dispositions	-640,000.00		666,662.40
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051	Acquisitions	12,640,000.00	-14,125,580.85	
		Dispositions	-2,700,000.00		3,365,819.35
SBYWC0C3	BANK AMER CORP 4.244% 04-24-2037 REG	Acquisitions	920,000.00	-1,090,130.10	
		Dispositions	-3,245,000.00		3,838,656.68
C06051GHS1	BANK AMER CORP 4.33% 03-15-2050	Acquisitions	1,275,000.00	-1,633,485.50	
		Dispositions	-3,975,000.00		5,007,704.40
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	835,000.00	-1,129,135.50	
		Dispositions	-888,000.00		1,207,016.27
SB8WR844	BANK AMER CORP 5.875% DUE 02-07-2042	Acquisitions	210,000.00	-276,040.80	
		Dispositions	-240,000.00		346,154.10
SBYMX8C2	BANK AMER CORP BNDS 4.443% 01-20-2048	Acquisitions	235,000.00	-298,374.80	
		Dispositions	-435,000.00		557,180.40
SBLK78C5	BANK AMER CORP FIXED 2.496% DUE 02-13-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,135,000.00	-2,135,000.00	
		Dispositions	-2,135,000.00		2,125,024.00
SBK1LR11	BANK AMER CORP FIXED 4.078% 04-23-2040				
		Acquisitions	210,000.00	-255,028.20	
		Dispositions	-1,900,000.00		2,241,845.20
SBMWZQF3	BANK AMER CORP FLTG RT 1.898% DUE 07-23-2031				
		Acquisitions	2,680,000.00	-2,683,217.75	
		Dispositions	-1,155,000.00		1,179,216.15
C06051GJB6	BANK AMER CORP FLTG RT 2.592% DUE 04-29-2031				
		Acquisitions	7,410,000.00	-7,410,000.00	
		Dispositions	-7,410,000.00		7,800,874.60
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	173,847.00	-6,549,276.71	
		Dispositions	-108,473.00		4,186,884.26
C060505104	BANK OF AMERICA CORP				
		Acquisitions	10,945.00	-265,254.19	
		Dispositions	-10,945.00		265,868.74
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	13,760,000.00	-14,113,131.10	
		Dispositions	-315,000.00		328,683.60
SBMT6SN1	BARCLAYS PLC 3.564% DUE 09-23-2035				
		Acquisitions	2,950,000.00	-2,949,078.40	
		Dispositions	-2,720,000.00		2,819,160.60
SBD72S38	BARCLAYS PLC 4.95% DUE 01-10-2047				
		Acquisitions	1,570,000.00	-2,034,796.70	
		Dispositions	-865,000.00		1,085,794.90
SBL57W95	BARCLAYS PLC FIXED 2.645% DUE 06-24-2031				
		Acquisitions	870,000.00	-864,397.20	
		Dispositions	-870,000.00		898,762.20
C071813109	BAXTER INTL INC COM				
		Acquisitions	3,200.00	-275,384.92	
		Dispositions	-3,200.00		275,516.46
SBMF04H3	BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050				
		Acquisitions	1,330,000.00	-1,330,000.00	
		Dispositions	-990,000.00		1,235,044.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD103H7	BAYER US FIN II 4.875% DUE 06-25-2048	Acquisitions	1,855,000.00	-2,355,574.20	
		Dispositions	-1,425,000.00		1,804,860.60
SBF2KB43	BECTON DICKINSON & 4.669% DUE 06-06-2047	Acquisitions	957,000.00	-1,189,093.38	
		Dispositions	-1,620,000.00		2,099,185.05
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	2,440,000.00	-2,498,398.60	
		Dispositions	-290,000.00		340,346.90
SBK9RVR5	BERKSHIRE HATHAWAY 1.85% DUE 03-12-2030	Acquisitions	470,000.00	-469,530.00	
		Dispositions	-470,000.00		450,678.30
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Acquisitions	780,000.00	-995,889.20	
		Dispositions	-260,000.00		338,304.20
SBJ00PK7	BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	Acquisitions	780,000.00	-984,473.10	
		Dispositions	-1,775,000.00		2,146,000.00
C084670702	BERKSHIRE HATHAWAY INC-CL B	Acquisitions	23,694.00	-4,465,726.01	
		Dispositions	-24,745.00		4,571,731.09
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01	Acquisitions	10,509.00	-513,496.58	
		Dispositions	-25,809.00		935,444.44
C086516101	BEST BUY INC COM STK	Acquisitions	33,484.00	-2,616,101.48	
		Dispositions	-28,484.00		2,657,493.41
C090572207	BIO RAD LABS INC CL A	Acquisitions	279.00	-139,419.33	
		Dispositions	-279.00		147,052.79
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	12,767.00	-3,784,489.23	
		Dispositions	-22,357.00		6,299,074.85
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,840,000.00	-1,806,645.60	
		Dispositions	-690,000.00		693,139.20
SB8YB6B7	BK OF AMER NA 6 DUE 10-15-2036				
		Acquisitions	640,000.00	-893,299.20	
		Dispositions	-640,000.00		952,759.30
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Acquisitions	245,000.00	-278,266.10	
		Dispositions	-1,135,000.00		1,327,227.55
SBL1J5Y1	BLACKROCK INC 2.4% DUE 04-30-2030				
		Acquisitions	965,000.00	-964,228.00	
		Dispositions	-965,000.00		1,011,841.10
C093671105	BLOCK H & R INC COM				
		Acquisitions	15,041.00	-259,790.50	
		Dispositions	-15,041.00		216,604.15
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	905,000.00	-902,341.90	
		Dispositions	-1,820,000.00		1,836,401.95
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	7,080,000.00	-7,917,620.80	
		Dispositions	-2,675,000.00		3,215,078.55
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059				
		Acquisitions	495,000.00	-468,359.10	
		Dispositions	-3,030,000.00		2,914,044.10
SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030				
		Acquisitions	2,590,000.00	-2,948,385.30	
		Dispositions	-1,300,000.00		1,562,561.00
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	2,665,000.00	-2,746,721.50	
		Dispositions	-480,000.00		573,537.60
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	11,690,000.00	-12,719,870.15	
		Dispositions	-6,040,000.00		7,516,647.20
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	1,374.00	-2,170,220.38	
		Dispositions	-2,126.00		3,757,635.28

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C099724106	BORG WARNER INC COM	Acquisitions	4,500.00	-156,623.09	
		Dispositions	-15,900.00		548,559.00
SBLB65N1	BP CAP MKTS AMER 1.749% DUE 08-10-2030	Acquisitions	755,000.00	-755,000.00	
		Dispositions	-755,000.00		754,312.95
SBHNZLH4	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Acquisitions	24,000.00	-25,244.40	
		Dispositions	-1,009,000.00		1,057,563.17
SBH4K3S3	BP CAP MKTS AMER INC 3.119% 05-04-2026	Acquisitions	224,000.00	-237,646.08	
		Dispositions	-224,000.00		237,471.36
SBJ68679	BP CAP MKTS AMER INC CORP BOND 3.41% 02-11-2026	Acquisitions	14,000.00	-15,039.50	
		Dispositions	-14,000.00		15,068.34
C10922N103	BRIGHTHOUSE FINL INC COM	Acquisitions	51,470.00	-1,733,653.90	
		Dispositions	-53,621.00		1,614,685.27
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-370,970.25	
		Dispositions	-560,000.00		751,189.60
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	160,797.00	-9,939,456.05	
		Dispositions	-97,597.00		5,761,259.25
C11120U105	BRIXMOR PPTY GROUP INC COM	Acquisitions	28,840.00	-352,972.38	
		Dispositions	-28,840.00		353,570.58
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	197,000.00	-226,055.53	
		Dispositions	-500,000.00		594,075.00
C11135F101	BROADCOM INC COM	Acquisitions	9,580.00	-3,316,739.96	
		Dispositions	-11,170.00		2,981,969.22
C117043109	BRUNSWICK CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,489.00	-918,777.38	
		Dispositions	-15,489.00		953,868.97
C101121101	BSTN PPTYS INC	Acquisitions	27,631.00	-2,361,784.63	
		Dispositions	-27,631.00		2,363,714.50
C101137AU1	BSTN SCIENTIFIC 4.7% DUE 03-01-2049	Acquisitions	125,000.00	-142,497.50	
		Dispositions	-330,000.00		434,692.50
C12008R107	BUILDERS FIRSTSOURCE INC COM STK	Acquisitions	5,826.00	-177,426.13	
		Dispositions	-5,826.00		187,272.63
SBD04819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	Acquisitions	540,000.00	-683,089.20	
		Dispositions	-720,000.00		873,023.40
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051	Acquisitions	1,990,000.00	-1,999,428.20	
		Dispositions	-490,000.00		491,935.50
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	Acquisitions	560,000.00	-666,022.40	
		Dispositions	-998,000.00		1,257,381.50
C77799APR5	BUY TO OPEN REPO W/BARCLAYS .08% FROM 04-24-2020 TO 04-27-2020	Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .08% FROM 12-22-2020 TO 12-23-2020	Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-10-2020 TO 12-11-2020	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-14-2020 TO 12-15-2020	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .09% FROM 12-24-2020 TO 12-28-2020	Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP .1% FROM 03-18-2020 TO 03-19-2020	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .1% FROM 11-12-2020 TO 11-13-2020	Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-11-2020 TO 12-14-2020	Acquisitions	4,500,000.00	-4,500,000.00	
		Dispositions	-4,500,000.00		4,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-15-2020 TO 12-16-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-16-2020 TO 12-17-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-17-2020 TO 12-18-2020	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-18-2020 TO 12-21-2020	Acquisitions	7,400,000.00	-7,400,000.00	
		Dispositions	-7,400,000.00		7,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP .1% FROM 12-21-2020 TO 12-22-2020	Acquisitions	8,600,000.00	-8,600,000.00	
		Dispositions	-8,600,000.00		8,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-03-2020 TO 11-04-2020	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .11% FROM 11-10-2020 TO 11-12-2020	Acquisitions	8,900,000.00	-8,900,000.00	
		Dispositions	-8,900,000.00		8,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP .12% FROM 09-04-2020 TO 09-08-2020	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-09-2020 TO 11-10-2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,300,000.00	-9,300,000.00	
		Dispositions	-9,300,000.00		9,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .12% FROM 11-16-2020 TO 11-17-2020				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-04-2020 TO 11-05-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-05-2020 TO 11-06-2020				
		Acquisitions	14,600,000.00	-14,600,000.00	
		Dispositions	-14,600,000.00		14,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP .13% FROM 11-06-2020 TO 11-09-2020				
		Acquisitions	14,400,000.00	-14,400,000.00	
		Dispositions	-14,400,000.00		14,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .07% FROM 12-23-2020 TO 12-24-2020				
		Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-28-2020 TO 12-29-2020				
		Acquisitions	7,500,000.00	-7,500,000.00	
		Dispositions	-7,500,000.00		7,500,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .11% FROM 12-30-2020 TO 12-31-2020				
		Acquisitions	8,200,000.00	-8,200,000.00	
		Dispositions	-8,200,000.00		8,200,000.00
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 08-03-2020 TO 08-04-2020				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE .12% FROM 12-29-2020 TO 12-30-2020				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C127097103	CABOT OIL & GAS CORP COM				
		Acquisitions	145,024.00	-2,800,951.14	
		Dispositions	-145,024.00		2,676,221.19
S9K5HHPU	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K57Q9U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6832U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1XT1U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,992.00
S9K1TN8U	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65W7U	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,745.00
S9K5KZZU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6AQUU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		11,200.00
S9K67NWU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74PSU	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23LUU	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K64LMU	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CPYU	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020				

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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		2,283.75
S9K5TX3U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,600.00
S9K6X09U	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AVSU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYNU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6D72U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GK7U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6PLMU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6KZZU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00
S9K7778U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K26T3U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K25DLU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,910.00

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S9K2ABTU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NLFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,412.50
S9K29RFU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,400.00
S9K1LQ2U	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,080.00
S9K1QXUU	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9K5ES9U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5479U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DFJU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6WGMU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K6HL5U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PBLU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		4,025.00
S9K1VK1U	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1TBGU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,552.00
S9K1SEWU	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,938.00
S9K62LJU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VGLU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX1U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6QS6U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7DZ8U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DLBU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00
S9K7UUTU	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N9U	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28TQU	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K6AVBU	CALL SWO_CDX BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,750.00
S9K2AV4U	CALL SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,198.00
S9K2LKJU	CALL SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,438.00
S9K2KETU	CALL SWO_CDX BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		4,125.00
S9K2LQGU	CALL SWO_CDX BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,110.00
S9K4XMZU	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,730.00
S9K5368U	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,250.00
S9K51NFU	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,900.00
S9K5DF4U	CALL SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,965.00
S9K5GRRU	CALL SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,160.00
S9K5JAUU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,914.00
S9K5NBMU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				

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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		5,096.00
S9K5PCEU	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,669.00
S9K6JA6U	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620				
		Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,000.00
S9K5VLZU	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,841.00
S9K6395U	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		4,305.00
S9K4VLQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,786.76
S9K4WEQU	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175429S9				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		4,305.65
S9K5DB8U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,411.70
S9K5EL5U	CALL SWO_CDX BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175489B3				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,011.94
S9K6PYLU	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9C0				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,415.68
S9K6HK9U	CALL SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175429F7				
		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,661.98
S9K62KEU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,459.07

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9K64LPU	CALL SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119G0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,574.92
S9K5HRLU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31752W9B2	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,941.47
S9K5BLNU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 31754AS43	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,133.54
S9K5WP3U	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175879A3	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,346.52
S9K63LBU	CALL SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175889Q6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,666.07
S9K23JZU	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	Acquisitions	3,700,000.00	0.00	
		Dispositions	-3,700,000.00		3,700.00
S9K2KGHU	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,184.00
S9K4VAXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		5,018.00
S9K53HXU	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,780.00
S9K4U15U	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,860.00
S9K5WW4U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,625.00
S9K5WX8U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				

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		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,697.50
S9K62WHU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		2,600.00
S9K5HGRU	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		4,816.00
S9K5LA7U	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,220.00
S9K63MZU	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		4,930.00
S9K4VWXU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529E9				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,045.23
S9K4XTFU	CALL SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175699A1				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		5,238.99
S9K6MHPU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,738.79
S9K6MHSU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,821.59
S9K6MS6U	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175219J3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,688.47
S9K6CXXU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 317558AS3				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,770.24
S9K6VBCU	CALL SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175DA464				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,445.45

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S9K65G3U	CALL SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175749T0	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,488.50
S9K5JAMU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,312.80
S9K5NCPU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175449Q9	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,102.58
S9K5F16U	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175539V9	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,660.18
S9K5TLUU	CALL SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175879H8	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,533.67
S9K6KB8U	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,885.00
S9K59SQU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 317554FA6	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		6,739.86
S9K53JFU	CALL SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175575A0	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		8,317.49
S9K22XYU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	Acquisitions	4,400,000.00	0.00	
		Dispositions	-4,400,000.00		4,246.00
S9K22FJU	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		2,560.00
S9K26EFU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	Acquisitions	3,800,000.00	0.00	
		Dispositions	-3,800,000.00		4,180.00
S9K25BHU	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632				

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		Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,468.00
S9K4VSQU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		3,372.00
S9K59UCU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,536.00
S9K5CHGU	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		3,510.00
S9K5QAJU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,900.00
S9K5VHNU	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864				
		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,754.00
S9K6SBMU	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274				
		Acquisitions	3,500,000.00	0.00	
		Dispositions	-3,500,000.00		5,250.00
S9K6QY3U	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CKFU	CALL SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175129E3				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,762.55
S9K6D91U	CALL SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175469A9				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,949.39
S9K62LDU	CALL SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175429G5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,518.67
S9K5AULU	CALL SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175779H9				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,642.68

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S9K24QJU	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		4,500.00
S9K2LRUU	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,760.00
S9K66S7U	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,955.00
S9K68FJU	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		4,550.00
S9K6AA1U	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,000.00
S9K6P23U	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9D8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		7,398.09
S9K6BUUU	CALL SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 317554AD5	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,428.35
S9K5347U	CALL SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175AB9A1	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,289.46
S9K5VGQU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 31754F8A0	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,364.80
S9K5JANU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175549G0	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,286.62
S9K52SWU	CALL SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175589V8	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		8,881.09
S9K2AABU	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560				

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		Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		3,800.00
S9K2ME0U	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,615.00
S9K2KJNU	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		2,806.00
S9K57N4U	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,860.00
S9K6MHTU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,223.75
S9K5SXVU	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,045.00
S9K5W86U	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,950.00
S9K69ZSU	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		950.00
S9K65X4U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		4,255.00
S9K6CWWU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,400.00
S9K6EALU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757				
		Acquisitions	2,800,000.00	0.00	
		Dispositions	-2,800,000.00		5,670.00
S9K6PZBU	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,320.00

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S9K7149U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,380.00
S9K6Q15U	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		4,050.00
S9K4TC2U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,242.11
S9K4UR6U	CALL SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599W4	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		3,769.75
S9K6Q11U	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		6,679.16
S9K79WBU	CALL SWO_CDX GSILGB2X 16/12/2020 ITRAXX EUROPE SERIES 3 31752W9E6	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		4,119.35
S9K63GVU	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,751.04
S9K6412U	CALL SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175FAS41	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,401.76
S9K61WJU	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175259H8	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,223.84
S9K5KF1U	CALL SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 31754FDA4	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,343.50
S9K29MEU	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		4,664.00
S9K26Q1U	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715				

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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		3,820.00
S9K2LWHU	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,580.00
S9K64T3U	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,762.50
S9K6VBAU	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,249.00
C133131102	CAMDEN PPTY TR SH BEN INT	Acquisitions	8,200.00	-867,754.88	
		Dispositions	-17,200.00		1,563,247.29
SBLFFMF5	CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG	Acquisitions	1,750,000.00	-1,764,657.10	
		Dispositions	-995,000.00		1,030,877.40
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048	Acquisitions	265,000.00	-343,100.80	
		Dispositions	-310,000.00		417,433.60
C134429109	CAMPBELL SOUP CO COM	Acquisitions	6,057.00	-294,645.45	
		Dispositions	-6,057.00		292,504.96
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Acquisitions	910,000.00	-1,129,376.65	
		Dispositions	-96,000.00		112,704.84
SBLK24D3	CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030	Acquisitions	425,000.00	-424,158.50	
		Dispositions	-425,000.00		422,938.75
C14040H105	CAPITAL ONE FINL CORP COM	Acquisitions	5,919.00	-358,943.94	
		Dispositions	-12,386.00		682,115.90
C14149Y108	CARDINAL HLTH INC	Acquisitions	78,413.00	-3,918,937.30	
		Dispositions	-69,883.00		3,553,515.39

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C142339100	CARLISLE COMPANIES INC COM	Acquisitions	3,615.00	-441,501.56	
		Dispositions	-11,780.00		1,649,152.19
SBKBP230	CARRIER GLOBAL 3.377% DUE 04-05-2040	Acquisitions	5,880,000.00	-5,846,113.00	
		Dispositions	-1,205,000.00		1,018,068.65
C14448C104	CARRIER GLOBAL CORPORATION COM USD0.01 WI	Acquisitions	7,952.00	-238,150.81	
		Dispositions	-7,952.00		232,988.44
SBLGYRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	Acquisitions	3,575,000.00	-3,617,867.75	
		Dispositions	-530,000.00		622,486.95
C12503M108	CBOE GLOBAL MARKETS INC	Acquisitions	21,500.00	-1,890,326.68	
		Dispositions	-16,300.00		1,509,957.88
C12504L109	CBRE GROUP INC CL A CL A	Acquisitions	13,100.00	-823,685.71	
		Dispositions	-57,219.00		2,668,801.72
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	270,000.00	-299,498.10	
		Dispositions	-355,000.00		399,609.30
S9B8BM3U	CCP DUE FROM CITIGROUP GLOBAL MARKETS INC	Acquisitions	10,348,000.00	-10,348,000.00	
		Dispositions	-9,030,000.00		9,030,000.00
S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	721,000.00	-721,000.00	
		Dispositions	-281,000.00		281,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA	Acquisitions	3,058,000.00	-3,058,000.00	
		Dispositions	-2,886,000.00		2,886,000.00
S9D6H81U	CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALOMON BROTHERS	Acquisitions	518,000.00	-518,000.00	
		Dispositions	-149,000.00		149,000.00
S9D79JUU	CCP RECEIVABLE FROM CSFB NEW YORK				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	287,000.00	-287,000.00	
		Dispositions	-287,000.00		287,000.00
C12508E101	CDK GLOBAL INC COM				
		Acquisitions	2,311.00	-107,064.95	
		Dispositions	-2,311.00		103,674.20
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Acquisitions	220,000.00	-268,285.60	
		Dispositions	-1,675,000.00		1,493,771.74
C150870103	CELANESE CORP DEL COM SER A STK				
		Acquisitions	4,300.00	-298,071.66	
		Dispositions	-4,300.00		506,695.04
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047				
		Acquisitions	210,000.00	-245,595.00	
		Dispositions	-2,773,000.00		2,079,643.00
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039				
		Acquisitions	240,000.00	-303,247.20	
		Dispositions	-630,000.00		352,800.00
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050				
		Acquisitions	95,000.00	-94,809.05	
		Dispositions	-90,000.00		99,808.70
C156700106	CENTURYLINK INC COM				
		Acquisitions	68,800.00	-909,059.25	
		Dispositions	-162,100.00		1,596,698.71
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	4,100.00	-149,650.08	
		Dispositions	-4,100.00		156,024.98
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	705,000.00	-814,044.20	
		Dispositions	-2,780,000.00		3,023,136.75
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	820,000.00	-944,886.00	
		Dispositions	-2,335,000.00		2,713,264.55
SBZ06JT4	CHARTER 6.384% DUE 10-23-2035				
		Acquisitions	305,000.00	-399,937.35	
		Dispositions	-640,000.00		884,252.05

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,585,000.00	-2,110,484.10	
		Dispositions	-805,000.00		1,099,526.20
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055	Acquisitions	165,000.00	-235,461.60	
		Dispositions	-185,000.00		272,046.30
SBJHNYB3	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,805,000.00	-3,260,272.20	
		Dispositions	-1,472,000.00		1,750,078.73
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG	Acquisitions	1,540,000.00	-1,565,273.65	
		Dispositions	-1,540,000.00		1,599,094.45
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	3,630,000.00	-3,953,357.95	
		Dispositions	-7,020,000.00		7,267,441.80
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	2,045,000.00	-2,482,769.75	
		Dispositions	-3,215,000.00		3,919,731.35
C163851108	CHEMOURS CO COM	Acquisitions	6,185.00	-99,426.59	
		Dispositions	-6,185.00		132,801.20
C166764100	CHEVRON CORP COM	Acquisitions	43,100.00	-3,834,401.23	
		Dispositions	-60,138.00		5,265,115.75
SBLB4P80	CHEVRON CORP NEW 2.978% DUE 05-11-2040	Acquisitions	520,000.00	-547,853.65	
		Dispositions	-245,000.00		279,111.35
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	2,370,000.00	-2,400,851.70	
		Dispositions	-1,345,000.00		1,481,442.90
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	970.00	-834,479.50	
		Dispositions	-970.00		649,836.23
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-697,529.40	
		Dispositions	-290,000.00		410,553.00
SBMCDRL0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO				
		Acquisitions	230,000.00	-288,295.50	
		Dispositions	-190,000.00		241,830.10
C125523100	CIGNA CORP NEW COM				
		Acquisitions	10,557.00	-2,049,741.99	
		Dispositions	-10,557.00		2,059,991.20
SBKPHS12	CIGNA CORP NEW CORP 4.375% 10-15-2028				
		Acquisitions	2,455,000.00	-2,798,787.10	
		Dispositions	-2,455,000.00		2,759,963.90
SBKPHS23	CIGNA CORP NEW CORP 4.8% 08-15-2038				
		Acquisitions	725,000.00	-915,107.10	
		Dispositions	-625,000.00		816,241.25
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	1,900,000.00	-2,401,522.50	
		Dispositions	-1,065,000.00		1,383,118.80
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				
		Acquisitions	2,255,000.00	-2,305,969.65	
		Dispositions	-1,465,000.00		1,566,237.90
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040				
		Acquisitions	1,015,000.00	-1,511,643.85	
		Dispositions	-1,670,000.00		2,554,271.10
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	67,844.00	-2,806,306.47	
		Dispositions	-45,144.00		2,055,432.67
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	1,640,000.00	-1,655,565.75	
		Dispositions	-1,640,000.00		1,689,783.75
SBMH3V24	CITIGROUP INC 4.412% DUE 03-31-2031				
		Acquisitions	3,251,000.00	-3,251,000.00	
		Dispositions	-3,251,000.00		3,744,545.78
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,010,000.00	-1,204,277.35	
		Dispositions	-4,400,000.00		5,756,711.75

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG	Acquisitions	4,405,000.00	-6,062,308.05	
		Dispositions	-480,000.00		692,832.00
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Acquisitions	400,000.00	-608,956.00	
		Dispositions	-400,000.00		649,108.00
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	124,390.00	-5,986,225.62	
		Dispositions	-224,217.00		13,072,900.74
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	3,450,000.00	-3,520,136.50	
		Dispositions	-725,000.00		786,639.50
C172967LU3	CITIGROUP INC FIXED 3.878% DUE 01-24-2039	Acquisitions	930,000.00	-1,068,525.85	
		Dispositions	-280,000.00		325,886.40
SBK82405	CITIGROUP INC NEW 2.976% DUE 11-05-2030	Acquisitions	735,000.00	-812,807.10	
		Dispositions	-1,520,000.00		1,499,805.00
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	13,529.00	-337,381.06	
		Dispositions	-128,323.00		3,769,558.78
C177376100	CITRIX SYS INC COM	Acquisitions	35,715.00	-5,005,795.99	
		Dispositions	-30,815.00		4,265,939.40
C125896100	CMS ENERGY CORP COM	Acquisitions	2,477.00	-144,817.61	
		Dispositions	-2,477.00		144,649.94
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	2,500,000.00	-2,498,400.00	
		Dispositions	-1,200,000.00		1,207,078.80
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060	Acquisitions	1,095,000.00	-1,094,189.70	
		Dispositions	-1,095,000.00		1,131,270.80
SBL63CG9	COCA COLA CO 3.45% DUE 03-25-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-523,241.25	
		Dispositions	-525,000.00		607,362.00
C191216100	COCA COLA CO COM				
		Acquisitions	108,093.00	-5,506,351.07	
		Dispositions	-54,693.00		2,553,532.79
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Acquisitions	2,320,000.00	-2,313,782.80	
		Dispositions	-1,020,000.00		1,063,646.55
SBL63M70	COCA COLA CO FIXED 4.2% DUE 03-25-2050				
		Acquisitions	135,000.00	-168,781.95	
		Dispositions	-135,000.00		184,563.90
C194162103	COLGATE-PALMOLIVE CO COM				
		Acquisitions	12,776.00	-866,684.19	
		Dispositions	-15,842.00		1,137,322.17
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	2,170,000.00	-2,896,107.50	
		Dispositions	-5,135,000.00		6,960,906.30
C20030NDN8	COMCAST CORP NEW 1.5% DUE 02-15-2031				
		Acquisitions	1,900,000.00	-1,893,597.00	
		Dispositions	-1,900,000.00		1,890,739.75
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	6,905,000.00	-7,000,316.70	
		Dispositions	-585,000.00		581,665.50
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	560,000.00	-562,583.70	
		Dispositions	-560,000.00		579,045.60
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040				
		Acquisitions	5,975,000.00	-6,767,225.15	
		Dispositions	-1,150,000.00		1,402,269.75
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048				
		Acquisitions	1,385,000.00	-1,726,653.30	
		Dispositions	-1,520,000.00		1,846,733.20
C20030NBM2	COMCAST CORP NEW 4.2% DUE 08-15-2034				
		Acquisitions	755,000.00	-933,655.45	
		Dispositions	-755,000.00		965,756.25

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035	Acquisitions	1,010,000.00	-1,269,570.00	
		Dispositions	-1,010,000.00		1,265,033.25
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	Acquisitions	2,275,000.00	-2,869,742.95	
		Dispositions	-1,370,000.00		1,770,684.00
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044	Acquisitions	415,000.00	-540,180.60	
		Dispositions	-415,000.00		565,740.45
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058	Acquisitions	610,000.00	-834,506.70	
		Dispositions	-3,615,000.00		5,195,406.30
C20030NAX9	COMCAST CORP NEW 6.4% DUE 05-15-2038	Acquisitions	220,000.00	-346,869.60	
		Dispositions	-795,000.00		1,225,734.90
C20030NDG3	COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030	Acquisitions	2,622,000.00	-2,662,034.76	
		Dispositions	-2,622,000.00		2,925,005.20
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Acquisitions	2,370,000.00	-2,842,458.80	
		Dispositions	-1,375,000.00		1,555,384.60
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Acquisitions	335,000.00	-408,247.75	
		Dispositions	-2,360,000.00		2,887,846.95
SB614024	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	Acquisitions	195,000.00	-294,785.40	
		Dispositions	-485,000.00		771,668.95
C200340107	COMERICA INC COM	Acquisitions	50,856.00	-2,302,175.48	
		Dispositions	-54,991.00		2,759,809.25
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	Acquisitions	320,000.00	-419,030.40	
		Dispositions	-270,000.00		332,567.10
SBMDH120	CONCHO RES INC 4.85% DUE 08-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	562,000.00	-606,319.32	
		Dispositions	-980,000.00		1,181,892.60
SBFB5MG8	CONCHO RES INC 4.875% DUE 10-01-2047				
		Acquisitions	217,000.00	-243,460.60	
		Dispositions	-1,060,000.00		865,018.40
SBMGMCT6	CONCHO RES INC FIXED 2.4% DUE 02-15-2031				
		Acquisitions	570,000.00	-568,637.70	
		Dispositions	-570,000.00		569,737.80
C20826FAC0	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044				
		Acquisitions	350,000.00	-412,177.50	
		Dispositions	-965,000.00		1,156,987.90
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	56,519.00	-2,025,598.38	
		Dispositions	-125,072.00		5,058,207.33
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Acquisitions	550,000.00	-815,684.25	
		Dispositions	-485,000.00		685,219.35
SBD03ZS2	CONS EDISON CO N Y 3.85% DUE 06-15-2046				
		Acquisitions	415,000.00	-486,313.60	
		Dispositions	-285,000.00		329,383.05
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047				
		Acquisitions	545,000.00	-624,744.40	
		Dispositions	-705,000.00		789,891.75
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	425,000.00	-507,199.25	
		Dispositions	-425,000.00		557,791.25
C209115104	CONS EDISON INC COM				
		Acquisitions	818.00	-72,957.83	
		Dispositions	-818.00		64,826.34
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	250,000.00	-229,545.00	
		Dispositions	-250,000.00		301,152.50
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Acquisitions	495,000.00	-645,821.55	
		Dispositions	-495,000.00		631,042.10

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	Acquisitions	565,000.00	-560,965.90	
		Dispositions	-565,000.00		570,853.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG	Acquisitions	1,190,000.00	-1,179,873.10	
		Dispositions	-446,000.00		415,234.92
SBCCWFC4	CONTL RES INC 4.5 DUE 04-15-2023	Acquisitions	350,000.00	-196,000.00	
		Dispositions	-350,000.00		276,500.00
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	1,200,000.00	-1,252,935.70	
		Dispositions	-3,069,000.00		1,860,910.00
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	Acquisitions	315,000.00	-434,961.45	
		Dispositions	-315,000.00		454,961.90
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	Acquisitions	1,201,000.00	-1,716,613.99	
		Dispositions	-885,000.00		1,276,073.65
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Acquisitions	300,000.00	-406,257.00	
		Dispositions	-1,715,000.00		2,364,871.67
C21871D103	CORELOGIC INC-W/I COM STK	Acquisitions	10,209.00	-367,985.05	
		Dispositions	-10,209.00		690,233.96
C22002T108	CORP OFFICE PPTYS TR COM	Acquisitions	7,353.00	-167,931.64	
		Dispositions	-53,314.00		1,307,668.79
SBMG2XB5	COSTCO WHOLESALE CORP NEW 1.75% DUE 04-20-2032 REG	Acquisitions	5,075,000.00	-5,061,991.24	
		Dispositions	-805,000.00		831,122.25
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	9,870.00	-3,036,452.34	
		Dispositions	-9,870.00		3,067,373.67
SBKPG0N5	CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	-998,290.00	
		Dispositions	-1,000,000.00		1,052,030.00
SBY4K810	CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045				
		Acquisitions	2,065,000.00	-2,735,700.20	
		Dispositions	-2,330,000.00		3,025,302.42
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG				
		Acquisitions	199,000.00	-201,003.08	
		Dispositions	-100,000.00		119,241.00
C126408HR7	CSX CORP 3.35% 09-15-2049				
		Acquisitions	810,000.00	-939,652.45	
		Dispositions	-810,000.00		912,934.30
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	660,000.00	-705,909.60	
		Dispositions	-660,000.00		784,625.20
SBD9NGT1	CSX CORP 4.25% DUE 11-01-2066				
		Acquisitions	235,000.00	-294,964.95	
		Dispositions	-235,000.00		313,797.85
C126408HN6	CSX CORP 4.75% DUE 11-15-2048				
		Acquisitions	259,000.00	-322,875.27	
		Dispositions	-546,000.00		705,636.60
C231021106	CUMMINS INC				
		Acquisitions	27,142.00	-5,859,832.09	
		Dispositions	-3,142.00		623,363.29
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030				
		Acquisitions	1,960,000.00	-1,944,397.50	
		Dispositions	-1,960,000.00		1,916,502.00
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	2,050,000.00	-1,990,965.30	
		Dispositions	-240,000.00		231,187.20
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028				
		Acquisitions	820,000.00	-907,444.80	
		Dispositions	-1,147,000.00		1,313,075.29
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	3,860,000.00	-4,618,363.25	
		Dispositions	-2,876,000.00		3,523,730.66

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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	6,677,000.00	-8,145,093.58	
		Dispositions	-8,260,000.00		10,129,369.38
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,350,000.00	-1,688,723.18	
		Dispositions	-4,330,000.00		5,741,398.52
C126650100	CVS HEALTH CORP COM	Acquisitions	20,979.00	-1,299,897.77	
		Dispositions	-20,979.00		1,321,618.93
SBMBLBF7	D R HORTON INC 2.6% DUE 10-15-2025	Acquisitions	600,000.00	-599,310.00	
		Dispositions	-600,000.00		619,146.00
C23331A109	D R HORTON INC COM	Acquisitions	27,509.00	-1,614,377.57	
		Dispositions	-38,658.00		1,563,682.16
C235851102	DANAHER CORP COM	Acquisitions	1,441.00	-285,772.83	
		Dispositions	-1,441.00		300,117.63
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	25,610.00	-747,025.51	
		Dispositions	-25,610.00		779,455.49
C23918K108	DAVITA INC COM	Acquisitions	7,999.00	-671,565.36	
		Dispositions	-7,999.00		688,529.75
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	2,905.00	-494,826.73	
		Dispositions	-12,707.00		2,155,858.11
SBMQ5M40	DEERE & CO FIXED 3.75% DUE 04-15-2050	Acquisitions	1,683,000.00	-1,728,751.34	
		Dispositions	-365,000.00		449,826.70
SBJVNJP8	DEERE JOHN CAP CORP 2.45% DUE 01-09-2030	Acquisitions	355,000.00	-354,811.85	
		Dispositions	-355,000.00		354,055.70
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,914.00	-840,239.61	
		Dispositions	-25,914.00		695,985.59
C24736CBM5	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO				
		Acquisitions	700,000.00	-679,000.00	
		Dispositions	-3,500.00		3,500.00
C24906P109	DENTSPLY SIRONA INC COM				
		Acquisitions	2,900.00	-141,042.91	
		Dispositions	-12,300.00		410,457.47
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	104,702.00	-2,367,782.57	
		Dispositions	-145,602.00		1,414,283.36
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,716,000.00	-1,697,966.62	
		Dispositions	-2,150,000.00		1,905,373.85
C254709108	DISCOVER FINL SVCS COM STK				
		Acquisitions	4,000.00	-139,846.27	
		Dispositions	-4,000.00		143,888.25
C25470DBJ7	DISCOVERY 3.625% DUE 05-15-2030				
		Acquisitions	2,555,000.00	-2,555,000.00	
		Dispositions	-515,000.00		567,725.70
SB8BC5S3	DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042				
		Acquisitions	415,000.00	-399,752.90	
		Dispositions	-415,000.00		458,836.45
C25470DAS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017				
		Acquisitions	460,000.00	-518,075.00	
		Dispositions	-460,000.00		513,199.00
C25470DBG3	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049				
		Acquisitions	195,000.00	-212,035.20	
		Dispositions	-195,000.00		237,209.70
SBMDNBL7	DISCOVERY FIXED 4.65% DUE 05-15-2050				
		Acquisitions	1,530,000.00	-1,563,266.40	
		Dispositions	-275,000.00		340,560.00
SBJJJT81	DISNEY WALT CO 2% DUE 09-01-2029				
		Acquisitions	905,000.00	-800,815.40	
		Dispositions	-7,420,000.00		7,242,645.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	3,355,000.00	-3,333,856.00	
		Dispositions	-3,210,000.00		3,036,439.68
SBDGTNC4	DISNEY WALT CO 3% DUE 07-30-2046	Acquisitions	585,000.00	-599,022.45	
		Dispositions	-585,000.00		610,201.80
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG	Acquisitions	4,430,000.00	-4,967,454.50	
		Dispositions	-1,900,000.00		2,189,009.00
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	9,630,000.00	-10,699,316.20	
		Dispositions	-1,720,000.00		2,022,486.00
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	Acquisitions	2,795,000.00	-2,868,342.40	
		Dispositions	-1,560,000.00		1,886,975.65
SBMF33Q4	DISNEY WALT CO 4.7% DUE 03-23-2050	Acquisitions	5,965,000.00	-7,266,871.70	
		Dispositions	-1,265,000.00		1,677,156.25
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034	Acquisitions	505,000.00	-752,040.95	
		Dispositions	-505,000.00		756,939.45
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Acquisitions	600,000.00	-926,184.00	
		Dispositions	-910,000.00		1,394,900.00
SBMCBVG7	DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG	Acquisitions	1,045,000.00	-1,044,299.85	
		Dispositions	-1,045,000.00		1,169,875.10
C256677105	DOLLAR GEN CORP NEW COM	Acquisitions	36,466.00	-6,523,169.07	
		Dispositions	-36,466.00		7,171,181.86
C256746108	DOLLAR TREE INC COM STK	Acquisitions	11,200.00	-1,049,372.17	
		Dispositions	-11,200.00		1,224,525.38
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,106,000.00	-1,106,000.00	
		Dispositions	-1,106,000.00		1,106,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	39,275,000.00	-39,275,000.00	
		Dispositions	-38,835,000.00		38,835,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	1,030,000.00	-1,030,000.00	
		Dispositions	-1,030,000.00		1,030,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	1,740,000.00	-1,740,000.00	
		Dispositions	-1,740,000.00		1,740,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	3,430,000.00	-3,430,000.00	
		Dispositions	-3,168,000.00		3,168,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD	Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		340,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD	Acquisitions	12,874,000.00	-12,874,000.00	
		Dispositions	-12,874,000.00		12,874,000.00
C25754A201	DOMINOS PIZZA INC COM	Acquisitions	3,190.00	-1,280,344.28	
		Dispositions	-3,190.00		1,280,581.75
C25960P109	DOUGLAS EMMETT INC COM REIT	Acquisitions	21,377.00	-785,709.22	
		Dispositions	-40,384.00		1,114,992.22
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050	Acquisitions	1,080,000.00	-1,072,008.00	
		Dispositions	-425,000.00		454,945.65
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049	Acquisitions	1,107,000.00	-1,326,569.17	
		Dispositions	-1,107,000.00		1,377,530.97

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038	Acquisitions	550,000.00	-673,238.50	
		Dispositions	-1,180,000.00		1,451,385.70
C26210C104	DROPBOX INC CL A CL A	Acquisitions	26,900.00	-491,984.40	
		Dispositions	-26,900.00		563,978.81
SBLP53Y1	DTE ELEC CO 2.25% DUE 03-01-2030	Acquisitions	1,035,000.00	-1,033,799.40	
		Dispositions	-1,035,000.00		1,053,972.00
SBLP53Z2	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	505,000.00	-515,665.60	
		Dispositions	-505,000.00		548,303.75
SBYZ5Y05	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	185,000.00	-211,847.20	
		Dispositions	-185,000.00		218,570.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	180,000.00	-222,103.20	
		Dispositions	-830,000.00		1,009,034.50
SBKfV9W2	DUKE ENERGY 3.2% DUE 08-15-2049	Acquisitions	1,340,000.00	-1,403,707.20	
		Dispositions	-323,000.00		354,351.22
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	290,000.00	-408,908.70	
		Dispositions	-290,000.00		414,476.70
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	Acquisitions	710,000.00	-841,038.30	
		Dispositions	-430,000.00		471,632.60
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045	Acquisitions	735,000.00	-937,286.70	
		Dispositions	-861,000.00		1,069,688.29
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,078.00	-79,511.84	
		Dispositions	-1,078.00		87,754.27
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	694,000.00	-879,406.82	
		Dispositions	-585,000.00		699,075.75
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	Acquisitions	1,410,000.00	-1,642,706.40	
		Dispositions	-1,475,000.00		1,737,977.75
C264411505	DUKE RLTY CORP COM NEW REIT	Acquisitions	36,133.00	-1,352,834.01	
		Dispositions	-18,433.00		707,163.17
C23355L106	DXC TECHNOLOGY CO COM	Acquisitions	8,700.00	-278,611.78	
		Dispositions	-8,700.00		211,139.08
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	2,826.00	-337,742.13	
		Dispositions	-2,826.00		284,813.42
SB9G8B85	EASTMAN CHEM CO 4.8% DUE 09-01-2042	Acquisitions	655,000.00	-779,699.10	
		Dispositions	-740,000.00		918,391.80
C277432100	EASTMAN CHEM CO COM	Acquisitions	7,100.00	-435,905.49	
		Dispositions	-7,100.00		505,598.25
C278642103	EBAY INC COM USD0.001	Acquisitions	101,121.00	-3,294,632.64	
		Dispositions	-156,040.00		7,726,350.67
SBMGJVD4	ECOLAB INC 4.8% DUE 03-24-2030	Acquisitions	940,000.00	-939,116.40	
		Dispositions	-940,000.00		1,179,537.00
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,100.00	-1,079,559.56	
		Dispositions	-10,100.00		1,302,178.11
C28414BAF3	ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-15,535.09		15,535.09
C285512109	ELECTR ARTS COM	Acquisitions	32,707.00	-3,401,440.36	
		Dispositions	-35,665.00		4,313,942.45

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C532457108	ELI LILLY & CO COM	Acquisitions	25,840.00	-3,785,428.83	
		Dispositions	-32,519.00		4,774,817.77
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	20,135.00	-1,346,676.42	
		Dispositions	-20,135.00		907,567.64
C29250NBB0	ENBRIDGE INC FLTG 02-18-2022	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		399,973.20
SBL3BQ53	ENERGY TRANSFER 3.75% DUE 05-15-2030	Acquisitions	190,000.00	-189,701.70	
		Dispositions	-190,000.00		192,249.60
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038	Acquisitions	540,000.00	-635,947.20	
		Dispositions	-570,000.00		709,670.40
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Acquisitions	1,571,000.00	-1,582,679.10	
		Dispositions	-790,000.00		642,657.10
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050	Acquisitions	2,995,000.00	-3,124,250.45	
		Dispositions	-1,052,000.00		1,198,843.68
C29364G103	ENTERGY CORP NEW COM	Acquisitions	5,036.00	-511,854.61	
		Dispositions	-5,036.00		483,869.71
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	3,893,000.00	-3,926,352.08	
		Dispositions	-2,594,000.00		2,653,809.12
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	8,000.00	-8,703.84	
		Dispositions	-830,000.00		912,361.60
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045	Acquisitions	345,000.00	-403,453.35	
		Dispositions	-345,000.00		412,671.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	545,000.00	-541,917.85	
		Dispositions	-545,000.00		519,728.35
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	1,055,000.00	-1,048,248.00	
		Dispositions	-250,000.00		259,627.50
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	356,000.00	-418,823.50	
		Dispositions	-860,000.00		995,938.30
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050				
		Acquisitions	2,695,000.00	-3,144,692.35	
		Dispositions	-1,650,000.00		2,155,223.65
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	52,892.00	-2,765,285.27	
		Dispositions	-49,992.00		1,958,390.47
C26884L109	EQT CORP COM				
		Acquisitions	27,504.00	-387,618.45	
		Dispositions	-27,504.00		381,139.23
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	34,500.00	-2,125,451.02	
		Dispositions	-12,600.00		799,740.18
C29476L107	EQTY RESDNTL EFF 5/15/02				
		Acquisitions	23,800.00	-1,341,753.79	
		Dispositions	-23,800.00		1,267,967.00
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Acquisitions	620,000.00	-700,023.40	
		Dispositions	-500,000.00		566,708.95
SBM8MM72	EQUINOR ASA FIXED 3.7% DUE 04-06-2050				
		Acquisitions	4,110,000.00	-4,267,361.50	
		Dispositions	-1,735,000.00		2,057,119.30
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	53,500.00	-1,057,066.07	
		Dispositions	-206,855.00		4,296,865.16
		Free Receipt	153,355.00	3,390,676.94	
SBKSV3Z0	ERP OPER LTD 2.5% DUE 02-15-2030				
		Acquisitions	360,000.00	-383,864.40	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,980,000.00		2,014,136.35
C694ESCAJ3	ESC CB PACIFIC GAS AND ELEC ESCROW	Dispositions	-1,200,000.00		58,364.63
		Free Receipt	1,200,000.00		
C297178105	ESSEX PPTY TR REIT	Acquisitions	4,590.00	-1,042,482.69	
		Dispositions	-7,360.00		1,770,660.38
C29786A106	ETSY INC COM	Acquisitions	7,416.00	-1,001,542.72	
		Dispositions	-5,616.00		682,163.15
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	10,500.00	-1,317,103.10	
		Dispositions	-10,500.00		1,223,609.65
C30034W106	EVERGY INC COM NPV	Acquisitions	29,840.00	-1,824,564.92	
		Dispositions	-41,440.00		2,343,752.71
C30161Q104	EXELIXIS INC COM STK	Acquisitions	4,635.00	-80,235.49	
		Dispositions	-139,608.00		2,730,461.06
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	2,175,000.00	-2,274,986.90	
		Dispositions	-1,480,000.00		1,906,594.05
SBYVF9K4	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	665,000.00	-841,452.30	
		Dispositions	-546,000.00		730,167.87
C30161N101	EXELON CORP COM	Acquisitions	25,628.00	-947,009.40	
		Dispositions	-159,690.00		6,522,458.75
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	33,900.00	-3,297,050.98	
		Dispositions	-33,900.00		2,762,916.45
C302130109	EXPEDITORS INTL WASH INC COM	Acquisitions	28,677.00	-2,005,171.64	
		Dispositions	-28,677.00		2,555,573.67

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	Acquisitions	255,000.00	-255,826.20	
		Dispositions	-1,640,000.00		1,626,432.25
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Acquisitions	9,740,000.00	-9,933,015.35	
		Dispositions	-2,175,000.00		2,408,491.10
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	940,000.00	-1,104,142.40	
		Dispositions	-380,000.00		445,551.80
C30231G102	EXXON MOBIL CORP COM	Acquisitions	63,373.00	-2,676,060.43	
		Dispositions	-19,673.00		936,274.84
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Acquisitions	1,300,000.00	-1,654,718.95	
		Dispositions	-1,033,000.00		1,333,997.55
C315616102	F5 NETWORKS INC COM STK	Acquisitions	908.00	-119,296.98	
		Dispositions	-908.00		119,270.17
C30303M102	FACEBOOK INC COM USD0.000006 CL 'A'	Acquisitions	22,644.00	-5,684,848.66	
		Dispositions	-20,213.00		5,028,373.58
C303250104	FAIR ISAAC CORPORATION COM	Acquisitions	380.00	-169,860.53	
		Dispositions	-380.00		160,885.94
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	320,000.00	-327,779.20	
		Dispositions	-660,000.00		654,957.60
SB8HKM13	FEDEX CORP 4.1% DUE 04-15-2043	Acquisitions	572,000.00	-551,636.80	
		Dispositions	-855,000.00		902,470.30
SBHZFM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	520,000.00	-596,099.80	
		Dispositions	-520,000.00		661,649.80
SBM638L3	FHLB DISC NT 07-24-2020 0% DISC NTS 24/07/2020 USD				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,400,000.00	-2,399,362.00	
		Dispositions	-2,400,000.00		2,399,433.00
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	44,197.00	-1,157,217.85	
		Dispositions	-44,197.00		1,365,831.13
C31847R102	FIRST AMERN FINL CORP COM STK				
		Acquisitions	5,834.00	-225,015.16	
		Dispositions	-5,834.00		272,328.25
SBL6Z533	FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024				
		Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		719,362.00
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	4,000,000.00	-3,957,252.30	
		Dispositions	-450,000.00		478,116.00
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	3,887.00	-152,992.38	
		Dispositions	-3,887.00		169,044.81
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	1,088,000.00	-1,300,580.55	
		Dispositions	-16,000.00		19,278.48
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	386,000.00	-474,428.38	
		Dispositions	-355,000.00		394,806.15
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048				
		Acquisitions	165,000.00	-200,663.10	
		Dispositions	-165,000.00		202,961.55
C343498101	FLOWERS FOODS INC COM				
		Acquisitions	38,461.00	-846,460.42	
		Dispositions	-38,461.00		885,019.74
SBKKBHZ6	FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050				
		Acquisitions	3,820,000.00	-3,801,298.40	
		Dispositions	-882,000.00		972,255.38
SBYPL1V3	FORD MTR CO DEL 5.291% DUE 12-08-2046				
		Acquisitions	280,000.00	-268,335.20	
		Dispositions	-1,045,000.00		606,100.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	425,000.00	-386,512.00	
		Dispositions	-965,000.00		614,647.90
SBJYMJ29	FORD MTR CR CO LLC FIXED 5.113% 05-03-2029	Acquisitions	975,000.00	-997,084.40	
		Dispositions	-1,595,000.00		1,407,706.00
C34959E109	FORTINET INC COM	Acquisitions	3,700.00	-518,998.16	
		Dispositions	-11,400.00		1,265,086.42
C34959J108	FORTIVE CORP COM MON STOCK	Acquisitions	6,700.00	-481,688.03	
		Dispositions	-6,700.00		442,353.92
C34964C106	FORTUNE BRANDS HOME & SEC INC COM	Acquisitions	7,648.00	-540,804.29	
		Dispositions	-22,869.00		1,097,494.49
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	25,850,000.00	-25,850,000.00	
		Dispositions	-25,850,000.00		25,850,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	46,070,000.00	-46,070,000.00	
		Dispositions	-45,430,000.00		45,430,000.00
S9G7S82L	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	1,180,000.00	-1,180,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9G7S82U	FORWARDS RECEIVABLE FROM CREDIT SUISSE AG NEW YORK BRANCH	Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Acquisitions	455,000.00	-556,883.60	
		Dispositions	-1,980,000.00		2,655,001.80
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	1,593,000.00	-2,218,458.60	
		Dispositions	-570,000.00		791,951.10
C999599GH0	FUT DEC 20 10 YR T-NOTES				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-204.00		
		Free Receipt	427.00	-59,276,686.41	
C999599GH0	FUT DEC 20 10 YR T-NOTES	Free Delivery	-427.00		
		Free Receipt	204.00	-28,246,915.66	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-312.00		
		Free Receipt	522.00	-115,182,170.35	
C999599GH0	FUT DEC 20 CBT UL T-BONDS	Free Delivery	-522.00		
		Free Receipt	312.00	-68,780,344.57	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-6.00		
		Free Receipt	164.00	-26,161,622.56	
C999599GH0	FUT DEC 20 CBT UL T-NOTE	Free Delivery	-164.00		
		Free Receipt	6.00	-955,167.06	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-5.00		
		Free Receipt	99.00	-17,410,926.44	
C999599GH0	FUT DEC 20 U.S. T-BONDS	Free Delivery	-99.00		
		Free Receipt	5.00	-883,750.00	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-34.00		
		Free Receipt	81.00	-17,883,906.24	
C999599GH0	FUT DEC 20 US 2YR T-NOTE	Free Delivery	-81.00		
		Free Receipt	34.00	-7,508,484.97	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-535.00		
		Free Receipt	123.00	-16,621,020.93	
C999599GH0	FUT JUN 20 10 YR T-NOTES	Free Delivery	-123.00		
		Free Receipt	535.00	-73,046,808.65	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-135.00		
		Free Receipt	496.00	-104,829,735.49	
C999599GH0	FUT JUN 20 CBT UL T-BONDS	Free Delivery	-496.00		
		Free Receipt	135.00	-28,753,326.54	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-82.00		
		Free Receipt	77.00	-11,335,182.39	
C999599GH0	FUT JUN 20 CBT ULT TNOTE	Free Delivery	-77.00		
		Free Receipt	82.00	-12,713,015.20	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-174.00		
		Free Receipt	11.00	-1,987,695.85	
C999599GH0	FUT JUN 20 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	174.00	-28,938,635.81	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-137.00		
		Free Receipt	52.00	-11,458,239.43	
C999599GH0	FUT JUN 20 US 2YR T-NOTE	Free Delivery	-52.00		
		Free Receipt	137.00	-29,824,637.56	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-28.00		
		Free Receipt	350.00	-45,311,182.46	
C999599GH0	FUT MAR 20 10 YR T-NOTES	Free Delivery	-350.00		
		Free Receipt	28.00	-3,665,988.59	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	3.00	-357,564.63	
C999599GH0	FUT MAR 20 CBT 5Y T-NOTE				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-3.00		
		Free Receipt	107.00	-12,758,867.20	
C999599GH0	FUT MAR 20 CBT UL T-BONDS				
		Free Delivery	-47.00		
		Free Receipt	130.00	-24,271,579.55	
C999599GH0	FUT MAR 20 CBT UL T-BONDS				
		Free Delivery	-130.00		
		Free Receipt	47.00	-8,691,782.21	
C999599GH0	FUT MAR 20 CBT ULT TNOTE				
		Free Delivery	-78.00		
		Free Receipt	28.00	-3,976,662.11	
C999599GH0	FUT MAR 20 CBT ULT TNOTE				
		Free Delivery	-28.00		
		Free Receipt	78.00	-11,253,890.14	
C999599GH0	FUT MAR 20 US 2YR T-NOTE				
		Free Delivery	-422.00		
		Free Receipt	13.00	-2,810,979.27	
C999599GH0	FUT MAR 20 US 2YR T-NOTE				
		Free Delivery	-13.00		
		Free Receipt	422.00	-91,003,295.43	
C999599GH0	FUT MAR 21 CBT UL T-BONDS				
		Free Delivery	-128.00		
		Free Receipt	247.00	-53,172,989.66	
C999599GH0	FUT MAR 21 CBT UL T-BONDS				
		Free Delivery	-247.00		
		Free Receipt	128.00	-27,632,541.04	
C999599GH0	FUT MAR 21 CBT ULT TNOTE				
		Free Delivery	-96.00		
		Free Receipt	6.00	-941,406.72	
C999599GH0	FUT MAR 21 CBT ULT TNOTE				
		Free Delivery	-6.00		
		Free Receipt	96.00	-15,068,601.34	
C999599GH0	FUT SEP 20 10 YR T-NOTES				
		Free Delivery	-350.00		
		Free Receipt	130.00	-18,066,738.81	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 20 10 YR T-NOTES	Free Delivery	-130.00		
		Free Receipt	350.00	-48,719,406.51	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-503.00		
		Free Receipt	248.00	-54,513,601.38	
C999599GH0	FUT SEP 20 CBT UL T-BONDS	Free Delivery	-248.00		
		Free Receipt	503.00	-110,034,873.60	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-6.00		
		Free Receipt	204.00	-31,918,731.15	
C999599GH0	FUT SEP 20 CBT ULT TNOTE	Free Delivery	-204.00		
		Free Receipt	6.00	-942,022.62	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-49.00		
		Free Receipt	27.00	-4,851,277.64	
C999599GH0	FUT SEP 20 U.S. T-BONDS	Free Delivery	-27.00		
		Free Receipt	49.00	-8,745,009.14	
S9HXS6L	FWCC PAYABLE TO CREDIT SUISSE	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	Acquisitions	440,000.00	-546,220.40	
		Dispositions	-235,000.00		297,014.15
C36467J108	GAMING & LEISURE PPTYS INC COM	Acquisitions	18,559.00	-765,839.40	
		Dispositions	-39,258.46		1,138,902.69
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	2,810,000.00	-3,022,734.40	
		Dispositions	-5,655,000.00		6,098,100.85
SBMFFMZ2	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,505,000.00	-2,475,691.50	
		Dispositions	-1,465,000.00		1,800,693.80
C37045V100	GEN MTRS CO COM				
		Acquisitions	301,570.00	-9,373,719.58	
		Dispositions	-200,238.00		6,252,267.91
C368736104	GENERAC HLDGS INC COM STK				
		Acquisitions	5,200.00	-1,071,477.24	
		Dispositions	-2,000.00		386,833.67
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG				
		Acquisitions	465,000.00	-458,164.50	
		Dispositions	-465,000.00		581,167.30
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Acquisitions	2,040,000.00	-2,663,786.60	
		Dispositions	-2,040,000.00		2,644,258.05
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040				
		Acquisitions	5,053,000.00	-5,059,191.02	
		Dispositions	-805,000.00		828,946.05
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG				
		Acquisitions	6,090,000.00	-6,351,902.48	
		Dispositions	-2,105,000.00		2,203,277.65
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	570,000.00	-599,190.90	
		Dispositions	-570,000.00		598,021.20
C369604103	GENERAL ELECTRIC CO				
		Acquisitions	305,600.00	-2,752,494.19	
		Dispositions	-205,200.00		1,498,963.94
C370334104	GENERAL MILLS INC COM				
		Acquisitions	18,247.00	-1,096,792.52	
		Dispositions	-22,364.00		1,284,844.59
SBM6QSF6	GENERAL MLS INC 2.875% DUE 04-15-2030 REG				
		Acquisitions	1,785,000.00	-1,834,351.85	
		Dispositions	-370,000.00		398,443.00
C370334CJ1	GENERAL MLS INC 4.7% DUE 04-17-2048 REG				
		Acquisitions	190,000.00	-231,904.50	
		Dispositions	-190,000.00		234,346.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	1,097,000.00	-1,136,326.64	
		Dispositions	-2,050,000.00		2,158,158.50
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	275,000.00	-264,495.00	
		Dispositions	-1,485,000.00		1,582,534.70
SBL6JLL5	GENERAL MTRS CO 5.4% DUE 10-02-2023	Acquisitions	90,000.00	-89,906.40	
		Dispositions	-90,000.00		99,787.50
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,910,000.00	-2,208,415.45	
		Dispositions	-1,447,000.00		1,584,656.43
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025	Acquisitions	345,000.00	-344,651.55	
		Dispositions	-345,000.00		404,709.15
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Acquisitions	445,000.00	-317,062.50	
		Dispositions	-1,750,000.00		1,929,107.65
SBLCWGT1	GENERAL MTRS FINL CO INC 5.2% DUE 03-20-2023 REG	Acquisitions	1,645,000.00	-1,644,259.75	
		Dispositions	-1,645,000.00		1,787,045.75
SBK80Y43	GENERAL MTRS FINL CO INC CORP 3.6% 06-21-2030	Acquisitions	910,000.00	-948,474.80	
		Dispositions	-910,000.00		967,512.00
CG3922B107	GENPACT LIMITED COM STK USD0.01	Acquisitions	16,000.00	-714,085.67	
		Dispositions	-52,506.00		2,030,113.28
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	305,000.00	-313,698.60	
		Dispositions	-305,000.00		331,132.40
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050	Acquisitions	2,350,000.00	-2,374,932.95	
		Dispositions	-820,000.00		882,610.60
C37558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	256,000.00	-331,405.36	
		Dispositions	-528,000.00		660,279.84
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	3,590,000.00	-3,550,866.90	
		Dispositions	-850,000.00		836,695.15
C375558103	GILEAD SCIENCES INC				
		Acquisitions	20,202.00	-1,381,965.03	
		Dispositions	-51,924.00		3,729,640.55
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038				
		Acquisitions	1,370,000.00	-2,016,705.70	
		Dispositions	-1,370,000.00		2,167,997.10
SB9MD775	GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043				
		Acquisitions	220,000.00	-279,824.60	
		Dispositions	-220,000.00		290,402.20
SBJXV303	GLOBAL PMTS INC 4.15% DUE 08-15-2049				
		Acquisitions	300,000.00	-356,160.00	
		Dispositions	-270,000.00		305,964.00
SBLNNX58	GOLDMAN SACHS 3.8% DUE 03-15-2030				
		Acquisitions	6,040,000.00	-6,062,141.85	
		Dispositions	-6,040,000.00		6,667,747.70
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	1,480,000.00	-1,804,881.60	
		Dispositions	-2,830,000.00		3,404,046.60
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	235,000.00	-298,250.25	
		Dispositions	-2,235,000.00		2,844,904.75
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	345,000.00	-458,298.00	
		Dispositions	-345,000.00		468,547.95
C38148YAA6	GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038				
		Acquisitions	3,145,000.00	-3,650,256.15	
		Dispositions	-6,180,000.00		7,204,652.80
SBKT1TF1	GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030				
		Acquisitions	2,850,000.00	-2,853,417.30	
		Dispositions	-2,850,000.00		2,864,808.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	900,000.00	-1,036,782.00	
		Dispositions	-495,000.00		630,900.85
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	35,634.00	-7,966,245.45	
		Dispositions	-24,334.00		4,392,728.12
C384802104	GRAINGER W W INC COM	Acquisitions	1,316.00	-391,214.81	
		Dispositions	-1,316.00		469,652.97
C388689101	GRAPHIC PACKAGING HLDG CO COM STK	Acquisitions	211,340.00	-2,847,938.38	
		Dispositions	-211,340.00		3,050,878.49
SBKX94H8	GRAY OAK PIPELN 3.45% DUE 10-15-2027	Acquisitions	900,000.00	-899,973.00	
		Dispositions	-300,000.00		307,205.00
SBMJ71M4	GRUPO TELEVISA S A 5% DUE 05-13-2045	Acquisitions	475,000.00	-533,987.20	
		Dispositions	-1,350,000.00		1,558,508.10
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	395,000.00	-414,750.00	
		Dispositions	-670,000.00		798,548.35
SBDFXP32	HACKENSACK 4.211% 07-01-2048	Acquisitions	290,000.00	-355,487.80	
		Dispositions	-235,000.00		296,816.75
C416515104	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	74,049.00	-2,881,740.57	
		Dispositions	-52,696.00		2,442,154.17
C40412C101	HCA HEALTHCARE INC COM	Acquisitions	12,007.00	-1,765,999.42	
		Dispositions	-36,407.00		3,603,040.45
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	2,240,000.00	-2,842,103.05	
		Dispositions	-2,171,000.00		2,672,776.94
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	687,000.00	-831,886.53	
		Dispositions	-1,052,000.00		1,360,991.54
C421946104	HEALTHCARE RLTY TR				
		Acquisitions	22,800.00	-680,755.20	
		Dispositions	-22,800.00		669,355.36
C423452101	HELMERICH & PAYNE INC COM				
		Acquisitions	22,678.00	-428,560.06	
		Dispositions	-22,678.00		429,509.49
CG4412G101	HERBALIFE NUTRITION LTD COM STK				
		Acquisitions	8,890.00	-446,543.94	
		Dispositions	-8,890.00		438,062.82
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	10,005.00	-1,255,417.40	
		Dispositions	-10,005.00		1,331,315.22
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	1,211,000.00	-1,415,598.45	
		Dispositions	-512,000.00		521,190.40
C431284108	HIGHWOODS PPTYS INC COM				
		Acquisitions	2,179.00	-78,723.45	
		Dispositions	-2,179.00		76,797.15
C436106108	HOLLYFRONTIER CORP COM				
		Acquisitions	2,537.00	-121,775.23	
		Dispositions	-55,335.00		1,567,872.26
C436440101	HOLOGIC INC COM				
		Acquisitions	10,929.00	-669,927.18	
		Dispositions	-78,374.00		4,418,290.87
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	4,360,000.00	-4,459,854.25	
		Dispositions	-700,000.00		726,876.15
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	3,385,000.00	-3,709,704.22	
		Dispositions	-635,000.00		751,482.40
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	240,000.00	-309,321.60	
		Dispositions	-745,000.00		971,000.90

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	455,000.00	-587,356.85	
		Dispositions	-980,000.00		1,290,949.70
C437076102	HOME DEPOT INC COM	Acquisitions	44,604.00	-11,486,845.90	
		Dispositions	-22,484.00		6,233,887.07
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	19,540.00	-3,116,903.08	
		Dispositions	-2,740.00		448,126.59
SBMG6931	HORMEL FOODS CORP 1.8% DUE 06-11-2030	Acquisitions	1,105,000.00	-1,103,026.15	
		Dispositions	-1,105,000.00		1,162,525.70
C44107P104	HOST HOTELS & RESORTS INC REIT	Acquisitions	57,300.00	-696,808.99	
		Dispositions	-80,400.00		817,726.54
C40434L105	HP INC COM	Acquisitions	249,981.00	-4,482,736.92	
		Dispositions	-365,552.00		7,218,834.36
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		479,773.75
SBM6CFD1	HSBC HLDGS PLC 4.95% DUE 03-31-2030	Acquisitions	700,000.00	-699,125.00	
		Dispositions	-200,000.00		242,032.00
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	1,415,000.00	-1,847,531.75	
		Dispositions	-1,415,000.00		1,862,657.47
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Acquisitions	370,000.00	-519,963.50	
		Dispositions	-155,000.00		226,169.80
SBFN0JF9	HSBC HLDGS PLC 6.5% DUE 09-15-2037	Acquisitions	2,595,000.00	-3,572,591.45	
		Dispositions	-1,435,000.00		1,975,308.40
SB39GHK8	HSBC HLDGS PLC 6.8% DUE 06-01-2038				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,205,000.00	-1,681,103.50	
		Dispositions	-1,455,000.00		2,127,645.40
C443510607	HUBBELL INC COM				
		Acquisitions	7,279.00	-997,530.61	
		Dispositions	-1,379.00		197,062.50
C444097109	HUDSON PACIFIC PROPERTIES INC COM				
		Acquisitions	8,700.00	-313,931.87	
		Dispositions	-17,092.00		374,709.90
C444859102	HUMANA INC COM				
		Acquisitions	10,855.00	-3,716,705.82	
		Dispositions	-11,925.00		4,603,097.19
SBKDMLG5	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030				
		Acquisitions	1,880,000.00	-1,873,953.60	
		Dispositions	-1,880,000.00		1,859,853.50
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	4,071.00	-750,880.78	
		Dispositions	-8,951.00		1,428,760.65
SBVQB59	IDA PWR CO SECD 4.2% DUE 03-01-2048				
		Acquisitions	410,000.00	-466,428.30	
		Dispositions	-210,000.00		257,283.60
C451107106	IDACORP INC COM				
		Acquisitions	4,071.00	-370,212.50	
		Dispositions	-14,216.00		1,238,458.79
SBDRM6Q7	IN MICH PWR CO 3.75% DUE 07-01-2047				
		Acquisitions	295,000.00	-344,409.55	
		Dispositions	-690,000.00		769,455.95
C45337C102	INCYTE CORP COM				
		Acquisitions	10,400.00	-758,162.46	
		Dispositions	-10,400.00		1,001,364.32
C45687V106	INGERSOLL RAND INC COM				
		Dispositions	-7,147.44		189,249.38
		Free Receipt	7,147.44	243,575.62	
C457187102	INGREDION INC COM				
		Acquisitions	4,570.00	-417,871.88	
		Dispositions	-28,025.00		2,271,762.18

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	2,705,000.00	-2,700,803.40	
		Dispositions	-1,597,000.00		1,683,039.95
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,185,000.00	-2,473,289.10	
		Dispositions	-3,510,000.00		3,958,536.30
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	390,000.00	-466,627.20	
		Dispositions	-405,000.00		454,620.60
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	Acquisitions	195,000.00	-242,757.45	
		Dispositions	-585,000.00		754,515.45
C458140100	INTEL CORP COM	Acquisitions	109,312.00	-6,187,945.58	
		Dispositions	-177,131.00		9,058,713.71
SBF4Q3X2	INTERCONTINENTAL 4.25% DUE 09-21-2048	Acquisitions	420,000.00	-528,259.20	
		Dispositions	-140,000.00		175,035.00
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Acquisitions	2,705,000.00	-2,700,185.55	
		Dispositions	-693,000.00		733,779.75
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	1,065,000.00	-1,054,179.60	
		Dispositions	-560,000.00		573,843.20
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	17,400.00	-1,363,111.35	
		Dispositions	-40,100.00		4,006,017.68
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	Acquisitions	895,000.00	-1,054,021.65	
		Dispositions	-1,050,000.00		1,231,368.75
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	Acquisitions	930,000.00	-1,155,753.65	
		Dispositions	-5,855,000.00		7,249,686.62
C460690100	INTERPUBLIC GROUP COMPANIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,500.00	-163,410.54	
		Dispositions	-8,500.00		195,680.14
SBF5HW37	INTERPUBLIC GROUP COS INC 5.4% 10-01-2048				
		Acquisitions	156,000.00	-195,468.00	
		Dispositions	-170,000.00		218,294.20
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				
		Acquisitions	980,000.00	-973,777.00	
		Dispositions	-980,000.00		1,037,283.10
SBMZ8217	INTL BUSINESS FIXED 2.95% DUE 05-15-2050				
		Acquisitions	1,505,000.00	-1,505,894.40	
		Dispositions	-290,000.00		303,064.50
SBGPZ5Q2	INTL FLAVORS & 5% DUE 09-26-2048				
		Acquisitions	135,000.00	-171,319.05	
		Dispositions	-135,000.00		174,310.65
C460146103	INTL PAPER CO COM				
		Acquisitions	2,360.00	-67,226.34	
		Dispositions	-2,360.00		83,182.61
C461202103	INTUIT COM				
		Acquisitions	9,921.00	-2,800,820.57	
		Dispositions	-4,251.00		1,333,457.11
C46187W107	INVITATION HOMES INC COM				
		Acquisitions	27,789.00	-803,687.85	
		Dispositions	-31,189.00		796,776.47
C462222100	IONIS PHARMACEUTICALS INC COM				
		Acquisitions	6,319.00	-352,411.90	
		Dispositions	-6,319.00		340,043.07
C46266C105	IQVIA HLDGS INC COM USD0.01				
		Acquisitions	11,000.00	-1,528,295.63	
		Dispositions	-15,200.00		2,130,550.58
C466313103	JABIL INC COM USD0.001				
		Acquisitions	1,868.00	-63,997.31	
		Dispositions	-39,890.00		958,264.98
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	2,842.00	-317,898.30	
		Dispositions	-5,649.00		692,983.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	68,610.00	-1,082,243.16	
		Dispositions	-68,610.00		1,206,480.17
SBMGYMN6	JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG	Acquisitions	1,085,000.00	-1,090,685.40	
		Dispositions	-1,085,000.00		1,092,596.15
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Acquisitions	100,000.00	-121,408.00	
		Dispositions	-836,000.00		990,816.26
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	15,981.00	-2,334,457.34	
		Dispositions	-70,998.00		10,385,193.16
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	121,539.00	-3,940,736.55	
		Dispositions	-87,839.00		3,352,892.65
C48020Q107	JONES LANG LASALLE INC COM STK	Acquisitions	1,000.00	-170,374.85	
		Dispositions	-3,438.00		452,505.91
SBF348B0	JPMORGAN CHASE & 3.882% DUE 07-24-2038	Acquisitions	1,220,000.00	-1,238,757.70	
		Dispositions	-856,000.00		1,010,616.40
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Acquisitions	665,000.00	-977,534.95	
		Dispositions	-345,000.00		475,596.75
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	5,605,000.00	-5,737,734.80	
		Dispositions	-590,000.00		605,216.10
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 REG	Acquisitions	4,503,000.00	-4,629,419.80	
		Dispositions	-2,815,000.00		3,064,317.60
SBD0G1Q1	JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	Acquisitions	4,321,000.00	-4,990,132.10	
		Dispositions	-3,710,000.00		4,363,556.95
SBLC8C68	JPMORGAN CHASE & CO 4.493% 03-24-2031				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,734,020.90	
		Dispositions	-2,385,000.00		2,820,763.35
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044				
		Acquisitions	305,000.00	-417,697.50	
		Dispositions	-305,000.00		418,585.05
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	435,000.00	-606,781.50	
		Dispositions	-435,000.00		591,952.35
SBD RJGF7	JPMORGAN CHASE & CO BNDS 3.897% 01-23-2049				
		Acquisitions	1,380,000.00	-1,626,191.85	
		Dispositions	-2,955,000.00		3,305,011.40
SBF348D2	JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048				
		Acquisitions	155,000.00	-176,245.85	
		Dispositions	-755,000.00		861,177.20
SBZ7NF45	JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048				
		Acquisitions	725,000.00	-938,962.00	
		Dispositions	-745,000.00		914,309.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	37,426.00	-3,682,061.10	
		Dispositions	-37,426.00		3,639,366.46
C48203R104	JUNIPER NETWORKS INC COM				
		Acquisitions	8,714.00	-193,847.27	
		Dispositions	-8,714.00		201,349.94
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Acquisitions	1,265,000.00	-1,287,098.05	
		Dispositions	-365,000.00		411,442.60
SBH NH4B5	KEURIG DR PEPPER 5.085% DUE 05-25-2048				
		Acquisitions	1,116,000.00	-1,517,820.90	
		Dispositions	-150,000.00		190,272.00
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	700,000.00	-748,571.90	
		Dispositions	-700,000.00		762,887.60
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,500.00	-139,204.20	
		Dispositions	-16,900.00		1,675,269.51

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C49427F108	KILROY RLTY CORP COM	Acquisitions	13,779.00	-955,314.95	
		Dispositions	-13,779.00		987,902.27
SBKT1TG2	KIMBERLY CLARK 2.875% DUE 02-07-2050	Acquisitions	1,240,000.00	-1,233,759.80	
		Dispositions	-805,000.00		905,521.95
SBMGWDJ3	KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG	Acquisitions	1,334,000.00	-1,370,619.82	
		Dispositions	-1,334,000.00		1,467,151.88
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	26,633.00	-3,686,918.46	
		Dispositions	-26,633.00		3,764,096.42
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	Acquisitions	360,000.00	-457,542.15	
		Dispositions	-1,000,000.00		1,047,680.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	Acquisitions	765,000.00	-1,005,989.25	
		Dispositions	-285,000.00		389,540.85
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048	Acquisitions	2,172,000.00	-2,476,603.56	
		Dispositions	-1,295,000.00		1,629,282.45
SBL1LXW1	KLA CORP 3.3% 03-01-2050	Acquisitions	2,209,000.00	-2,213,144.14	
		Dispositions	-515,000.00		583,531.05
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	525,000.00	-582,993.55	
		Dispositions	-2,665,000.00		2,678,329.40
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	260,000.00	-267,111.00	
		Dispositions	-3,430,000.00		3,251,944.90
SBYND735	KROGER CO 4.45% DUE 02-01-2047	Acquisitions	172,000.00	-188,429.68	
		Dispositions	-350,000.00		432,481.00
SBJ1STR5	KROGER CO 5.4% DUE 01-15-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	750,000.00	-953,809.50	
		Dispositions	-260,000.00		357,864.00
C501044101	KROGER CO COM				
		Acquisitions	144,009.00	-4,625,666.20	
		Dispositions	-144,009.00		4,785,914.66
SBKDX1S0	KROGER CO FIXED 3.95% DUE 01-15-2050				
		Acquisitions	670,000.00	-666,804.00	
		Dispositions	-670,000.00		710,509.80
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	6,400.00	-1,157,766.29	
		Dispositions	-22,900.00		4,887,552.19
C50540R409	LAB CORP AMER HLDGS COM NEW				
		Acquisitions	5,502.00	-1,050,231.20	
		Dispositions	-3,802.00		701,537.13
SBFZ92V1	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	355,000.00	-447,135.05	
		Dispositions	-730,000.00		982,799.50
C512807108	LAM RESH CORP COM				
		Acquisitions	2,220.00	-981,851.48	
		Dispositions	-11,530.00		3,430,211.71
C513272104	LAMB WESTON HLDGS INC COM USD5				
		Acquisitions	12,000.00	-749,995.02	
		Dispositions	-12,000.00		727,393.53
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050				
		Acquisitions	2,320,000.00	-2,208,199.60	
		Dispositions	-530,000.00		512,150.00
SBMGYN33	LILLY ELI & CO 2.5% 08-25-2020				
		Acquisitions	1,435,000.00	-1,405,394.45	
		Dispositions	-820,000.00		803,971.35
SBJJDP30	LILLY ELI & CO 3.95% 03-15-2049				
		Acquisitions	1,230,000.00	-1,527,124.25	
		Dispositions	-3,065,000.00		3,698,568.15
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059				
		Acquisitions	745,000.00	-968,578.20	
		Dispositions	-3,108,000.00		3,962,029.79

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	599.00	-216,223.05	
		Dispositions	-599.00		232,302.15
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	2,250,000.00	-2,239,845.20	
		Dispositions	-325,000.00		366,375.75
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	11,637.00	-378,643.61	
		Dispositions	-11,637.00		375,738.40
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	3,465,000.00	-3,529,743.30	
		Dispositions	-340,000.00		353,715.60
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	655,000.00	-719,710.25	
		Dispositions	-1,320,000.00		1,602,429.60
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044	Acquisitions	280,000.00	-327,048.40	
		Dispositions	-592,000.00		723,412.16
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	Acquisitions	540,000.00	-670,032.90	
		Dispositions	-3,430,000.00		4,288,117.40
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO	Acquisitions	975,000.00	-973,186.50	
		Dispositions	-975,000.00		1,328,152.25
C548661107	LOWES COS INC COM	Acquisitions	37,122.00	-4,703,836.42	
		Dispositions	-32,522.00		4,977,387.09
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049	Acquisitions	170,000.00	-218,240.90	
		Dispositions	-819,000.00		1,049,258.83
C50212V100	LPL FINL HLDGS INC COM	Acquisitions	15,200.00	-1,437,051.02	
		Dispositions	-15,200.00		1,027,065.14
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,880,000.00	-1,874,491.60	
		Dispositions	-1,245,000.00		1,341,893.70
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049				
		Acquisitions	200,000.00	-232,182.00	
		Dispositions	-845,000.00		850,494.75
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	145,000.00	-155,300.80	
		Dispositions	-145,000.00		167,972.35
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	14,453.00	-968,234.22	
		Dispositions	-14,453.00		1,105,875.78
C55608B105	MACQUARIE INFRASTRUCTURE CORP				
		Acquisitions	19,623.00	-579,015.64	
		Dispositions	-19,623.00		530,960.99
SBF0KZ10	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047				
		Acquisitions	325,000.00	-363,821.25	
		Dispositions	-1,000,000.00		1,115,210.00
C56418H100	MANPOWERGROUP INC				
		Acquisitions	13,173.00	-914,903.40	
		Dispositions	-40,392.00		2,791,625.62
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045				
		Acquisitions	1,380,000.00	-1,627,833.98	
		Dispositions	-504,000.00		496,446.52
SBQQCCJ4	MARATHON PETE CORP 4.75% DUE 09-15-2044				
		Acquisitions	315,000.00	-347,287.50	
		Dispositions	-315,000.00		348,018.30
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Acquisitions	165,000.00	-209,569.80	
		Dispositions	-555,000.00		753,640.35
SBK5CVN0	MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048				
		Acquisitions	150,000.00	-165,025.50	
		Dispositions	-475,000.00		519,779.30
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040				
		Acquisitions	2,995,000.00	-2,987,306.20	
		Dispositions	-995,000.00		998,058.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ2NYK7	MARSH & MCLENNAN 4.375% DUE 03-15-2029	Acquisitions	990,000.00	-1,133,847.00	
		Dispositions	-990,000.00		1,173,522.30
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	300,000.00	-414,357.00	
		Dispositions	-1,059,000.00		1,518,866.30
C574599106	MASCO CORP COM	Acquisitions	70,519.00	-2,956,174.32	
		Dispositions	-91,076.00		5,009,286.87
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	Acquisitions	152,000.00	-151,705.12	
		Dispositions	-152,000.00		173,231.36
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Acquisitions	1,990,000.00	-2,389,559.35	
		Dispositions	-765,000.00		980,367.30
C577933104	MAXIMUS INC COM	Acquisitions	1,700.00	-114,595.70	
		Dispositions	-5,300.00		385,833.22
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Acquisitions	305,000.00	-382,741.45	
		Dispositions	-85,000.00		104,310.30
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	691,000.00	-688,858.18	
		Dispositions	-530,000.00		603,897.60
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	Acquisitions	545,000.00	-623,108.15	
		Dispositions	-3,955,000.00		4,224,789.15
C58155Q103	MCKESSON CORP	Acquisitions	12,103.00	-1,861,028.03	
		Dispositions	-48,251.00		7,465,342.44
C552690109	MDU RES GROUP INC COM	Acquisitions	100,247.00	-3,016,487.17	
		Dispositions	-70,547.00		1,521,645.94
C58463J304	MEDICAL PPTYS TR INC COM REIT				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,917.00	-71,806.71	
		Dispositions	-3,917.00		71,718.68
SBKRMRR4	MEDSTAR HEALTH INC 3.626% DUE 08-15-2049				
		Acquisitions	310,000.00	-310,000.00	
		Dispositions	-310,000.00		314,259.40
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK				
		Acquisitions	44,203.00	-4,194,655.39	
		Dispositions	-67,092.00		7,237,210.04
SBJ0KX03	MERCK & CO INC NEW 3.4% DUE 03-07-2029				
		Acquisitions	340,000.00	-378,083.40	
		Dispositions	-2,290,000.00		2,487,446.35
SBJ0KX25	MERCK & CO INC NEW 4.0% 03-07-2049				
		Acquisitions	670,000.00	-878,360.40	
		Dispositions	-370,000.00		472,945.10
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	48,113.00	-3,830,005.79	
		Dispositions	-40,521.00		3,361,717.97
SB83ZNK8	MERRILL LYNCH & CO 6.11% DUE 01-29-2037				
		Acquisitions	250,000.00	-365,745.00	
		Dispositions	-200,000.00		293,012.00
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Acquisitions	1,285,000.00	-1,285,000.00	
		Dispositions	-1,000,000.00		1,004,450.00
SB815P82	METLIFE INC 4.125% DUE 08-13-2042				
		Acquisitions	220,000.00	-264,050.60	
		Dispositions	-2,630,000.00		3,074,386.40
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041				
		Acquisitions	245,000.00	-348,632.55	
		Dispositions	-610,000.00		939,101.10
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	21,822.00	-767,889.95	
		Dispositions	-89,025.00		3,298,301.13
C595112103	MICRON TECH INC COM				
		Acquisitions	108,618.00	-5,991,975.91	
		Dispositions	-107,900.00		5,494,777.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	2,800,000.00	-2,904,795.55	
		Dispositions	-5,680,000.00		6,073,721.70
		Free Receipt	18,448,000.00	14,283,935.40	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	490,000.00	-511,564.20	
		Dispositions	-351,728.60		381,205.60
		Free Receipt	18,538,728.60	13,161,196.22	
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Acquisitions	382,000.00	-427,240.26	
		Dispositions	-8,840,000.00		10,986,425.50
C594918AU8	MICROSOFT CORP 3.75% DUE 05-01-2043	Acquisitions	758,000.00	-861,413.94	
		Dispositions	-758,000.00		884,208.92
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Acquisitions	1,350,000.00	-1,768,728.75	
		Dispositions	-1,225,000.00		1,004,173.05
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	460,000.00	-587,930.60	
		Dispositions	-7,095,000.00		2,888,996.40
SB4LFKX4	MICROSOFT CORP 5.2% DUE 06-01-2039	Acquisitions	255,000.00	-361,016.25	
		Dispositions	-255,000.00		117,024.60
C594918104	MICROSOFT CORP COM	Acquisitions	36,971.00	-6,657,198.02	
		Dispositions	-24,671.00		4,878,770.84
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	286,000.00	-365,241.22	
		Dispositions	-280,000.00		383,096.00
SBKMGBW4	MITSUBISHI UFJ FINANCIAL GROUP INC 2.559% DUE 02-25-2030	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,266,730.10
SBL69JN3	MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	Acquisitions	1,490,000.00	-1,490,000.00	
		Dispositions	-1,490,000.00		1,528,793.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLV5R6	MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039	Acquisitions	720,000.00	-738,180.00	
		Dispositions	-790,000.00		989,116.70
C60687YBH1	MIZUHO FINL GROUP FLTG RT 2.201% DUE 07-10-2031	Acquisitions	2,375,000.00	-2,375,000.00	
		Dispositions	-1,275,000.00		1,309,057.95
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	1,305,000.00	-1,275,205.30	
		Dispositions	-650,000.00		656,625.00
SBG49491	MOLSON COORS 5 DUE 05-01-2042	Acquisitions	120,000.00	-123,638.40	
		Dispositions	-375,000.00		434,310.00
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	Acquisitions	6,000.00	-201,479.54	
		Dispositions	-6,000.00		202,663.06
C609207105	MONDELEZ INTL INC COM	Acquisitions	80,767.00	-4,134,817.74	
		Dispositions	-110,061.00		6,098,328.14
C61174X109	MONSTER BEVERAGE CORP NEW COM	Acquisitions	23,605.00	-1,661,571.27	
		Dispositions	-23,605.00		1,563,987.49
SBLH96P3	MONTEFIORE MED CTR NEW YORK 4.287% DUE 09-01-2050	Acquisitions	1,850,000.00	-1,850,000.00	
		Dispositions	-925,000.00		943,093.00
C615369105	MOODYS CORP COM	Acquisitions	3,990.00	-1,037,881.94	
		Dispositions	-3,990.00		805,002.90
SBL68VG7	MORGAN STANLEY 5.597% DUE 03-24-2051	Acquisitions	5,835,000.00	-6,676,952.85	
		Dispositions	-3,210,000.00		4,669,279.40
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Acquisitions	790,000.00	-1,202,059.70	
		Dispositions	-505,000.00		790,441.30
C617446448	MORGAN STANLEY COM STK USD0.01				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	65,802.00	-3,314,743.59	
		Dispositions	-182,785.00		8,162,459.48
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Acquisitions	335,000.00	-337,817.35	
		Dispositions	-1,065,000.00		1,095,171.90
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Acquisitions	275,000.00	-293,771.50	
		Dispositions	0.00		0.00
SBMYNVR2	MPLX LP FIXED 5.2% 12-01-2047				
		Acquisitions	240,000.00	-247,048.80	
		Dispositions	-325,000.00		347,213.75
C626755102	MURPHY USA INC COM				
		Acquisitions	6,339.00	-699,563.94	
		Dispositions	-6,339.00		819,558.34
SBL6BZG4	NARRAGANSETT ELEC 3.395% DUE 04-09-2030				
		Acquisitions	505,000.00	-505,000.00	
		Dispositions	-505,000.00		555,212.15
C636518102	NATIONAL INSTRS CORP COM				
		Acquisitions	4,600.00	-169,967.36	
		Dispositions	-4,600.00		165,764.73
SBKMGC09	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030				
		Acquisitions	740,000.00	-737,617.20	
		Dispositions	-345,000.00		344,120.25
C636180101	NATL FUEL GAS CO COM				
		Acquisitions	19,604.00	-824,771.60	
		Dispositions	-19,604.00		835,581.83
C63938C108	NAVIENT CORP COM				
		Acquisitions	10,114.00	-110,128.31	
		Dispositions	-114,280.00		969,290.09
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	270,000.00	-356,972.40	
		Dispositions	-260,000.00		329,498.00
C64110L106	NETFLIX INC COM STK				
		Acquisitions	3,220.00	-1,585,357.87	
		Dispositions	-1,700.00		842,202.09

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C651639106	NEWMONT CORPORATION	Acquisitions	35,200.00	-2,172,399.56	
		Dispositions	-56,284.00		2,814,290.80
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	225.00	-46,400.61	
		Dispositions	-225.00		46,351.20
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050	Acquisitions	6,249,000.00	-6,974,979.86	
		Dispositions	-3,115,000.00		3,631,407.95
SB75MXV1	NIKE INC 3.625% DUE 05-01-2043	Acquisitions	1,140,000.00	-1,334,782.80	
		Dispositions	-370,000.00		436,255.90
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	1,765,000.00	-1,941,889.15	
		Dispositions	-415,000.00		474,345.00
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048	Acquisitions	200,000.00	-213,008.00	
		Dispositions	-540,000.00		676,987.20
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	490,000.00	-602,077.70	
		Dispositions	-315,000.00		404,510.40
SBK20BW6	NISOURCE INC 2.95% DUE 09-01-2029	Acquisitions	1,254,000.00	-1,326,794.70	
		Dispositions	-1,254,000.00		1,380,854.64
SBL0MLT8	NISOURCE INC 3.6% DUE 05-01-2030	Acquisitions	240,000.00	-273,242.40	
		Dispositions	-240,000.00		277,056.00
SBK5MW93	NOBLE ENERGY INC 4.2% DUE 10-15-2049	Acquisitions	1,155,000.00	-1,416,424.40	
		Dispositions	-1,701,000.00		1,170,335.03
SBD0NMR0	NOBLE ENERGY INC 4.95% DUE 08-15-2047	Acquisitions	535,000.00	-601,593.15	
		Dispositions	-535,000.00		524,672.10
SBSJV4K7	NOBLE ENERGY INC 5.05% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	175,000.00	-233,689.75	
		Dispositions	-355,000.00		297,178.25
SBLSP519	NOBLE ENERGY INC 5.25% DUE 11-15-2043				
		Acquisitions	495,000.00	-556,260.45	
		Dispositions	-986,000.00		1,145,892.92
SBJN4W49	NORFOLK SOUTHN 3.4% DUE 11-01-2049				
		Acquisitions	325,000.00	-317,629.00	
		Dispositions	-1,245,000.00		1,262,825.40
SBGDLQC5	NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052				
		Acquisitions	535,000.00	-562,297.55	
		Dispositions	-735,000.00		882,090.85
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049				
		Acquisitions	230,000.00	-265,385.50	
		Dispositions	-305,000.00		335,323.10
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	1,925,000.00	-1,888,771.50	
		Dispositions	-200,000.00		201,502.00
C665859104	NORTHERN TR CORP COM				
		Acquisitions	2,530.00	-205,076.27	
		Dispositions	-2,530.00		211,747.38
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	762,000.00	-904,704.32	
		Dispositions	-195,000.00		189,352.80
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,213,000.00	-2,612,220.79	
		Dispositions	-465,000.00		577,815.85
SB9ZSW0	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	1,588,000.00	-2,004,023.92	
		Dispositions	-740,000.00		977,139.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	3,575,000.00	-4,839,722.05	
		Dispositions	-1,289,000.00		1,814,096.66
C668771108	NORTONLIFE LOCK INC				
		Acquisitions	122,245.00	-2,635,866.39	
		Dispositions	-57,845.00		1,223,105.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKTHBV9	NOVARTIS CAP CORP FIXED 2.2% DUE 08-14-2030	Acquisitions	2,210,000.00	-2,210,687.90	
		Dispositions	-2,015,000.00		2,102,791.15
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050	Acquisitions	5,710,000.00	-5,664,383.75	
		Dispositions	-645,000.00		637,714.60
C629377508	NRG ENERGY INC COM NEW	Acquisitions	53,424.00	-1,642,910.31	
		Dispositions	-49,828.00		1,588,014.07
C67018T105	NU SKIN ENTERPRISES INC CL A CLA	Acquisitions	17,619.00	-824,584.74	
		Dispositions	-17,619.00		873,618.80
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Acquisitions	595,000.00	-604,013.90	
		Dispositions	-595,000.00		687,620.95
CG6700G107	NVENT ELECTRIC PLC COM USD0.01 WI	Acquisitions	5,672.00	-105,542.13	
		Dispositions	-5,672.00		105,978.97
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Acquisitions	2,960,000.00	-2,954,080.00	
		Dispositions	-250,000.00		291,382.50
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	5,666,000.00	-6,194,489.87	
		Dispositions	-265,000.00		302,243.10
C67066G104	NVIDIA CORP COM	Acquisitions	8,830.00	-3,787,561.27	
		Dispositions	-8,050.00		3,237,717.08
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	Acquisitions	180,000.00	-194,491.80	
		Dispositions	-180,000.00		214,182.00
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	2,423.00	-1,096,653.46	
		Dispositions	-6,353.00		2,591,656.48
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-215,764.55	
		Dispositions	-205,000.00		96,350.00
C670837103	OGE ENERGY CORP COM				
		Acquisitions	2,575.00	-65,836.83	
		Dispositions	-2,575.00		86,304.22
SBKT5GS5	OHIO PWR CO 2.6% DUE 04-01-2030				
		Acquisitions	875,000.00	-874,072.50	
		Dispositions	-875,000.00		954,616.25
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	2,196.00	-434,008.20	
		Dispositions	-2,196.00		431,405.64
C680223104	OLD REP INTL CORP COM				
		Acquisitions	19,200.00	-295,213.59	
		Dispositions	-106,620.00		1,660,927.42
SBLD6R33	ONCOR ELEC 3.7% DUE 05-15-2050				
		Acquisitions	1,520,000.00	-1,515,516.00	
		Dispositions	-150,000.00		182,061.00
C68268W103	ONEMAIN HLDGS INC COM				
		Acquisitions	2,421.00	-72,074.00	
		Dispositions	-2,421.00		77,396.49
SBKRV9H7	ONEOK INC NEW 4.45% DUE 09-01-2049				
		Acquisitions	435,000.00	-453,517.95	
		Dispositions	-2,030,000.00		1,846,608.30
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,365,000.00	-1,362,979.80	
		Dispositions	-555,000.00		476,829.60
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	2,355,000.00	-2,567,075.20	
		Dispositions	-1,250,000.00		1,425,912.50
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	10,765,000.00	-11,030,077.00	
		Dispositions	-5,321,000.00		5,856,933.47
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	60,000.00	-72,241.80	
		Dispositions	-580,000.00		658,253.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	2,885,000.00	-3,341,546.20	
		Dispositions	-660,000.00		832,558.40
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	690,000.00	-842,910.90	
		Dispositions	-2,020,000.00		2,273,088.80
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Acquisitions	430,000.00	-542,238.60	
		Dispositions	-420,000.00		528,662.40
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	515,000.00	-698,752.00	
		Dispositions	-1,280,000.00		1,809,534.70
C68389X105	ORACLE CORP COM	Acquisitions	34,354.00	-1,950,154.62	
		Dispositions	-61,041.00		3,440,354.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	8,805,000.00	-8,771,100.75	
		Dispositions	-3,345,000.00		3,979,214.75
SBMD3YQ3	ORLANDO HEALTH INC 3.327% DUE 10-01-2050	Acquisitions	410,000.00	-410,000.00	
		Dispositions	-410,000.00		452,176.70
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,180,000.00		1,180,000.00
S9A32FGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,000.00
S9A32GKU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		390,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A5HKFU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL				
		Acquisitions	910,000.00	-910,000.00	
		Dispositions	-910,000.00		910,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-200,000.00		200,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	240,000.00	-240,000.00	
		Dispositions	-240,000.00		240,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	2,360,000.00	-2,360,000.00	
		Dispositions	-1,920,000.00		1,920,000.00
S9CXRZAL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO NOMURA GLOBAL , 31 DEC 2050 CCNGFIUS2				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
S9CXRZAU	OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCNGFIUS2 12-31-2050				
		Acquisitions	139,000.00	-139,000.00	
		Dispositions	-139,000.00		139,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		290,000.00
S9A32GQU	OTC DERIVATIVE CASH COLLATERAL RECEIVE FROM CS				
		Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00
SBL1LY62	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050				
		Acquisitions	1,180,000.00	-1,179,787.60	
		Dispositions	-280,000.00		274,486.80

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C690742101	OWENS CORNING NEW COM STK	Acquisitions	39,372.00	-2,236,395.83	
		Dispositions	-36,175.00		2,411,007.25
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,410,000.00	-1,389,141.30	
		Dispositions	-1,410,000.00		1,386,779.15
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Acquisitions	3,895,000.00	-3,826,997.55	
		Dispositions	-1,675,000.00		1,643,138.15
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,855,000.00	-2,089,099.45	
		Dispositions	-190,000.00		218,348.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	Acquisitions	4,194,000.00	-4,757,626.69	
		Dispositions	-1,015,000.00		1,141,758.05
SBMTC6G8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	6,639,000.00	-7,825,500.31	
		Dispositions	-250,000.00		295,765.00
C693718108	PACCAR INC COM	Acquisitions	9,265.00	-714,367.00	
		Dispositions	-39,699.00		2,778,559.55
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Acquisitions	1,435,000.00	-1,433,507.60	
		Dispositions	-1,435,000.00		1,415,001.65
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	Acquisitions	680,000.00	-851,532.00	
		Dispositions	-3,840,000.00		4,823,211.90
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	1,500,000.00	-1,487,640.00	
		Dispositions	-1,500,000.00		1,724,430.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	66,922.00	-964,355.40	
		Dispositions	-66,922.00		496,518.90
C70450Y103	PAYPAL HLDGS INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	21,700.00	-2,950,868.94	
		Dispositions	-21,700.00		3,887,690.12
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050				
		Acquisitions	390,000.00	-390,000.00	
		Dispositions	-390,000.00		418,774.20
C70932M107	PENNYMAC FINL SVCS INC NEW COM				
		Acquisitions	4,079.00	-210,598.40	
		Dispositions	-4,079.00		230,825.50
CG7S00T104	PENTAIR PLC COM USD0.01				
		Acquisitions	18,941.00	-848,510.74	
		Dispositions	-18,941.00		961,351.02
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030				
		Acquisitions	973,000.00	-968,806.37	
		Dispositions	-973,000.00		972,956.87
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	260,000.00	-257,220.60	
		Dispositions	-630,000.00		663,574.80
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049				
		Acquisitions	865,000.00	-958,903.00	
		Dispositions	-385,000.00		437,795.05
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050				
		Acquisitions	2,455,000.00	-2,505,122.70	
		Dispositions	-835,000.00		975,612.25
C713448EV6	PEPSICO INC 3.875% DUE 03-19-2060				
		Acquisitions	2,065,000.00	-2,218,300.35	
		Dispositions	-545,000.00		723,991.65
SBYQF460	PEPSICO INC 4.6% DUE 07-17-2045 REG				
		Acquisitions	315,000.00	-427,366.80	
		Dispositions	-300,000.00		409,806.00
C713448108	PEPSICO INC COM				
		Acquisitions	7,600.00	-1,012,364.72	
		Dispositions	-22,850.00		2,965,468.98
C71377A103	PERFORMANCE FOOD GROUP CO COM				
		Acquisitions	36,700.00	-1,575,880.10	
		Dispositions	-36,700.00		873,042.14

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK94MR3	PFIZER INC 1.7% DUE 05-28-2030	Acquisitions	880,000.00	-877,263.20	
		Dispositions	-880,000.00		883,037.45
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,520,000.00	-2,522,882.60	
		Dispositions	-810,000.00		868,409.10
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	4,543,000.00	-4,563,543.48	
		Dispositions	-1,600,000.00		1,655,077.30
SBJ1G678	PFIZER INC 4% DUE 03-15-2049	Acquisitions	790,000.00	-973,324.20	
		Dispositions	-960,000.00		1,250,812.20
C717081103	PFIZER INC COM	Acquisitions	141,102.00	-5,006,435.28	
		Dispositions	-241,088.00		9,053,121.91
SBLNL4Q0	PHILIP MORRIS INTL 1.75% DUE 11-01-2030	Acquisitions	530,000.00	-524,657.60	
		Dispositions	-270,000.00		272,956.50
SBLB7Z89	PHILIP MORRIS INTL 2.1% DUE 05-01-2030	Acquisitions	905,000.00	-900,112.95	
		Dispositions	-905,000.00		909,190.15
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Acquisitions	460,000.00	-543,908.60	
		Dispositions	-1,160,000.00		1,426,113.80
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	87,927.00	-7,216,678.52	
		Dispositions	-74,918.00		5,945,317.98
SBMTD3K4	PHILLIPS 66 2.15% 12-15-2030	Acquisitions	860,000.00	-836,874.60	
		Dispositions	-860,000.00		823,939.25
SBSPCBQ9	PHILLIPS 66 4.65% DUE 11-15-2034	Acquisitions	530,000.00	-603,339.30	
		Dispositions	-500,000.00		588,980.00
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,665,000.00	-1,961,436.10	
		Dispositions	-620,000.00		773,739.50
C718546104	PHILLIPS 66 COM				
		Acquisitions	13,164.00	-1,009,324.08	
		Dispositions	-45,575.00		2,980,037.52
SBM9ZDY0	PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050				
		Acquisitions	849,000.00	-885,210.95	
		Dispositions	-425,000.00		426,436.45
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	27,282.00	-2,105,697.94	
		Dispositions	-27,282.00		2,029,937.67
SBMFBJD7	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG				
		Acquisitions	570,000.00	-562,042.80	
		Dispositions	-570,000.00		541,311.90
C723787107	PIONEER NAT RES CO COM				
		Acquisitions	31,625.00	-3,309,924.45	
		Dispositions	-31,625.00		2,986,812.15
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	200,000.00	-200,648.00	
		Dispositions	-695,000.00		692,395.50
SBH3T5P2	PNC FINL SVCS 2.55% DUE 01-22-2030				
		Acquisitions	2,880,000.00	-2,871,936.00	
		Dispositions	-2,880,000.00		2,863,273.80
C731068102	POLARIS INC				
		Acquisitions	5,082.00	-522,971.77	
		Dispositions	-3,382.00		314,840.33
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	6,655.00	-247,045.72	
		Dispositions	-54,411.00		2,022,268.95
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW				
		Acquisitions	1,315.00	-73,398.10	
		Dispositions	-34,476.00		1,483,148.04
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043				
		Acquisitions	315,000.00	-379,480.50	
		Dispositions	-700,000.00		799,547.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Acquisitions	15,669.00	-1,367,947.42	
		Dispositions	-15,669.00		1,655,236.99
SBD6JXP7	PPL CAP FDG INC 4% DUE 09-15-2047	Acquisitions	530,000.00	-531,375.50	
		Dispositions	-530,000.00		627,277.10
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	Acquisitions	1,965,000.00	-1,963,437.60	
		Dispositions	-1,965,000.00		2,244,123.35
C69351T106	PPL CORP COM ISIN US69351T1060	Acquisitions	7,840.00	-216,277.17	
		Dispositions	-7,840.00		207,328.24
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,200,769.25
C74251V102	PRINCIPAL FINL GROUP INC COM STK	Acquisitions	10,976.00	-428,061.28	
		Dispositions	-31,455.00		1,280,628.37
SBL63MT2	PROCTER & GAMBLE CO 3.0% DUE 03-25-2030 REG	Acquisitions	1,021,000.00	-1,018,549.60	
		Dispositions	-1,021,000.00		1,120,936.03
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	Acquisitions	1,775,000.00	-1,841,618.55	
		Dispositions	-1,775,000.00		2,154,456.50
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG	Acquisitions	2,135,000.00	-2,338,569.15	
		Dispositions	-2,135,000.00		2,735,327.70
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	6,020.00	-776,665.35	
		Dispositions	-101,723.00		12,634,951.99
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	Acquisitions	190,000.00	-235,282.70	
		Dispositions	-1,110,000.00		1,377,585.15
C743315103	PROGRESSIVE CORP OH COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-238,191.44	
		Dispositions	-3,200.00		259,186.97
SBMGKBT3	PROLOGIS L P 1.25% 10-15-2030				
		Acquisitions	470,000.00	-468,214.00	
		Dispositions	-470,000.00		463,960.50
SBHNBTT4	PROLOGIS L P 2.25% DUE 04-15-2030				
		Acquisitions	575,000.00	-571,153.25	
		Dispositions	-575,000.00		574,925.25
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	1,145,000.00	-1,142,746.70	
		Dispositions	-1,145,000.00		1,143,358.75
C743424103	PROOFPOINT INC COM				
		Acquisitions	1,500.00	-166,620.63	
		Dispositions	-1,500.00		151,066.30
SBFNNX67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048				
		Acquisitions	413,000.00	-492,640.95	
		Dispositions	-570,000.00		738,765.60
SBG0KDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047				
		Acquisitions	1,105,000.00	-1,188,729.35	
		Dispositions	-735,000.00		853,003.70
SBKVJXR3	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG				
		Acquisitions	355,000.00	-385,100.45	
		Dispositions	-2,820,000.00		3,063,253.00
SBMNQZ70	PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG				
		Acquisitions	610,000.00	-712,364.10	
		Dispositions	-840,000.00		1,031,086.20
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	14,447.00	-937,995.84	
		Dispositions	-14,447.00		880,727.35
C69360J107	PS BUSINESS PKS INC CALIF COM				
		Acquisitions	8,300.00	-1,326,808.09	
		Dispositions	-8,300.00		1,230,177.65
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	11,363.00	-634,459.00	
		Dispositions	-42,854.00		2,240,217.04

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	Acquisitions	2,995,000.00	-3,038,277.75	
		Dispositions	-230,000.00		263,952.60
C745867101	PULTE GROUP INC	Acquisitions	19,794.00	-702,779.69	
		Dispositions	-131,411.00		4,507,618.12
S9K5HKBU	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		11,700.00
S9K57Q1U	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,650.00
S9K6824U	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,760.00
S9K1X04U	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,200.00
S9K1TT7U	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,161.25
S9K65G2U	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		7,755.00
S9K5KR8U	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		10,160.00
S9K6ARMU	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,000.00
S9K67NZU	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		15,040.00
S9K74QVU	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020				

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		Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,680.00
S9K23NKU	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		6,630.00
S9K6390U	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,225.00
S9K2CRWU	PUT SWO USD CSFPGB2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		2,283.75
S9K5TX5U	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,090.00
S9K6XV3U	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		12,690.00
S9K5AZUU	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		5,952.25
S9K5RYRU	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		10,150.00
S9K6PHHU	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,160.00
S9K6D92U	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		13,370.00
S9K6GG2U	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		12,000.00
S9K6KC1U	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		10,875.00

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S9K7779U	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,000.00
S9K2603U	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		3,850.00
S9K25FBU	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,500.00
S9K2AEDU	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,640.00
S9K1NHHU	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		3,445.00
S9K29TDU	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,300.00
S9K1LU7U	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		2,805.00
S9K1QUPU	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,420.00
S9K5E51U	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		5,211.88
S9K5489U	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,688.00
S9K5DDUJ	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		12,640.00
S9K6HL0U	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020				

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S9K6WGLU	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		14,960.00
S9K1PDMU	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		29,325.00
S9K1TDKU	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020	Acquisitions	2,500,000.00	0.00	
		Dispositions	-2,500,000.00		3,250.00
S9K1VR5U	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,486.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,475.00
S9K1SGUU	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,600.00
S9K62MRU	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		13,920.00
S9K5VPDU	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		14,160.00
S9K5XX0U	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		13,557.50
S9K6Q10U	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		10,412.50
S9K7D08U	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		15,725.00
S9K7DKKU	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		17,085.00

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S9K7UUGU	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		11,340.00
S9K27N3U	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		4,380.00
S9K28RYU	PUT SWO USD PNBPU33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		3,726.00
S9K2AY5U	PUT SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		2,535.00
S9K2LUSU	PUT SWO_CD X BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	Acquisitions	2,300,000.00	0.00	
		Dispositions	-2,300,000.00		1,081.00
S9K51NYU	PUT SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,400.00
S9K4XRBU	PUT SWO_CD X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,680.00
S9K5GRUU	PUT SWO_CD X BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,440.00
S9K4VZKU	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,348.50
S9K4WKMU	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175579A6	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,353.20
S9K5EZ7U	PUT SWO_CD X BNPAFRPP 16/09/2020 ITRAXX EUROPE SERIES 3 3175869T4	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,280.33
S9K6HM3U	PUT SWO_CD X BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175129G8				

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		Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,656.34
S9K6BTQU	PUT SWO_CDX BNPAFRPP 16/12/2020 ITRAXX EUROPE SERIES 3 3175889C7				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		898.69
S9K62SKU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		972.71
S9K64LQU	PUT SWO_CDX BNPAFRPP 18/11/2020 ITRAXX EUROPE SERIES 3 3175119P0				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,160.47
S9K5XAFU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175249G3				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		638.63
S9K5BNNU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175419A0				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,839.26
S9K5HNDU	PUT SWO_CDX BNPAFRPP 21/10/2020 ITRAXX EUROPE SERIES 3 3175979R5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,381.43
S9K4UD9U	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,560.00
S9K4U71U	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		1,680.00
S9K5LE5U	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,610.00
S9K4VNNU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529D1				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,494.59
S9K4XQKU	PUT SWO_CDX BOFAUS6S 16/09/2020 ITRAXX EUROPE SERIES 3 3175529F6				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,518.55

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S9K6MHUU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,092.95
S9K6MHVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,175.75
S9K73ZAU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175229H5	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		982.38
S9K6CWVU	PUT SWO_CDX BOFAUS6S 16/12/2020 ITRAXX EUROPE SERIES 3 3175889D5	Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,769.71
S9K65W8U	PUT SWO_CDX BOFAUS6S 18/11/2020 ITRAXX EUROPE SERIES 3 3175429J9	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,075.03
S9K5F46U	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		3,015.41
S9K5JHAU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		1,565.06
S9K5NBJU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 3175519G6	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,100.92
S9K5TJLU	PUT SWO_CDX BOFAUS6S 21/10/2020 ITRAXX EUROPE SERIES 3 317564581	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		994.81
S9K59WHU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 31754ASD3	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		4,429.05
S9K53HWU	PUT SWO_CDX CHASUS33 21/10/2020 ITRAXX EUROPE SERIES 3 3175ZY161	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		2,772.50
S9K5PCPU	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690				

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		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,520.00
S9K22ERU	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		1,344.00
S9K59PLU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,600,000.00	0.00	
		Dispositions	-2,600,000.00		1,690.00
S9K5CKRU	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		1,674.00
S9K4WB8U	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804				
		Acquisitions	2,400,000.00	0.00	
		Dispositions	-2,400,000.00		2,808.00
S9K5QAUU	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		3,190.00
S9K6Q14U	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,970.00
S9K5CAPU	PUT SWO_CDX CSFPGB2L 16/09/2020 ITRAXX EUROPE SERIES 3 3175259N5				
		Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		2,532.33
S9K6EBPU	PUT SWO_CDX CSFPGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175239F7				
		Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		1,833.11
S9K62KPU	PUT SWO_CDX CSFPGB2L 18/11/2020 ITRAXX EUROPE SERIES 3 3175569P5				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,115.76
S9K5AVDU	PUT SWO_CDX CSFPGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175959A6				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		1,614.97
S9K24NKU	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608				
		Acquisitions	5,000,000.00	0.00	
		Dispositions	-5,000,000.00		2,500.00

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S9K6BUVU	PUT SWO_CDX DEUTGB2L 16/12/2020 ITRAXX EUROPE SERIES 3 3175889A1	Acquisitions	3,400,000.00	0.00	
		Dispositions	-3,400,000.00		3,079.71
S9K54CBU	PUT SWO_CDX DEUTGB2L 19/08/2020 ITRAXX EUROPE SERIES 3 3175649W4	Acquisitions	3,900,000.00	0.00	
		Dispositions	-3,900,000.00		3,728.05
S9K5VCKU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175129B9	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		1,882.48
S9K52QVU	PUT SWO_CDX DEUTGB2L 21/10/2020 ITRAXX EUROPE SERIES 3 3175599Q7	Acquisitions	3,600,000.00	0.00	
		Dispositions	-3,600,000.00		3,229.49
S9K2ACMU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	Acquisitions	4,000,000.00	0.00	
		Dispositions	-4,000,000.00		1,960.00
S9K2MXTU	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		912.00
S9K57Q8U	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		1,540.00
S9K5SUVU	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
S9K76LZU	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		1,710.00
S9K72ATU	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		1,572.50
S9K7AA1U	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	Acquisitions	3,300,000.00	0.00	
		Dispositions	-3,300,000.00		3,465.00
S9K4TE9U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				

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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		2,154.72
S9K4UN2U	PUT SWO_CDX GSILGB2X 16/09/2020 ITRAXX EUROPE SERIES 3 3175599L8				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		1,649.27
S9K63RUU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,082.95
S9K65ABU	PUT SWO_CDX GSILGB2X 18/11/2020 ITRAXX EUROPE SERIES 3 3175429K6				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,187.37
S9K61WLU	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 3175149K5				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		890.06
S9K5KU9U	PUT SWO_CDX GSILGB2X 21/10/2020 ITRAXX EUROPE SERIES 3 317554F57				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,139.20
S9K29KTU	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897				
		Acquisitions	5,300,000.00	0.00	
		Dispositions	-5,300,000.00		2,120.00
S9K6VCMU	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870				
		Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		2,320.00
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038				
		Acquisitions	605,000.00	-751,022.80	
		Dispositions	-1,200,000.00		1,373,208.00
SBHxD2H5	PVTPL FOX CORP 5.476% 01-25-2039				
		Acquisitions	680,000.00	-871,392.80	
		Dispositions	-1,030,000.00		1,265,340.40
SBJLPYN7	PVTPL ABBVIE INC 3.2% DUE 11-21-2029				
		Acquisitions	665,000.00	-688,986.55	
		Dispositions	-1,590,000.00		1,663,701.50
SBJLPYQ0	PVTPL ABBVIE INC 4.05% DUE 11-21-2039				
		Acquisitions	5,067,000.00	-5,724,628.18	
		Dispositions	-890,000.00		964,239.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQC6R2	PVTPL ABBVIE INC 4.55% DUE 03-15-2035 BEO	Acquisitions	100,000.00	-127,640.00	
		Dispositions	-170,000.00		209,344.80
SBJLPYP9	PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019	Acquisitions	475,000.00	-533,954.75	
		Dispositions	-1,510,000.00		1,683,262.40
C00654GAA1	PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		520,102.00
C00131LAK1	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	Acquisitions	640,000.00	-638,969.60	
		Dispositions	-640,000.00		662,247.45
SBKMH5P8	PVTPL ALIMENTATION COUCHE-TARD 3.8% DUE 01-25-2050	Acquisitions	140,000.00	-139,452.60	
		Dispositions	-140,000.00		139,844.60
SBN2C5G5	PVTPL AMGEN INC 2.77% DUE 09-01-2053 BEO	Dispositions	-377,766.50		363,730.42
		Free Receipt	1,737,766.50	1,306,991.41	
SBMHLJD5	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO	Acquisitions	1,455,000.00	-1,479,574.60	
		Dispositions	-285,850.00		293,054.52
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	910,000.00	-943,205.90	
		Dispositions	-3,087.34		3,081.87
SBM8MVH5	PVTPL AT&T INC NT 3.5% 09-15-2053	Acquisitions	615,000.00	-593,044.95	
		Dispositions	-3,427,149.31		3,439,306.89
		Free Receipt	8,219,149.31	6,673,367.50	
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	4,410,000.00	-4,404,113.80	
		Dispositions	-3,333,595.49		3,263,352.99
		Free Receipt	28,857,595.49	23,212,316.17	
SBN13TR8	PVTPL AT&T INC NT 3.65% 09-15-2059	Acquisitions	1,495,000.00	-1,442,625.45	
		Dispositions	-348,798.38		342,292.31

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	22,768,798.38	16,889,643.46	
C05523RAE7	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	Acquisitions	1,165,000.00	-1,147,956.05	
		Dispositions	-295,000.00		299,100.50
SBMH1VY0	PVTPL BAXTER INTL INC SR NT 144A 3.95% DUE 04-01-2030/03-26-2020 BEO	Acquisitions	400,000.00	-398,524.00	
		Dispositions	-400,000.00		478,060.00
SBLCGBT6	PVTPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO	Acquisitions	1,340,000.00	-1,362,200.45	
		Dispositions	-1,340,000.00		1,718,395.70
SBK62TP7	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	Acquisitions	775,000.00	-972,779.35	
		Dispositions	-2,803,000.00		3,625,023.22
SBKBP2K7	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	Acquisitions	2,400,000.00	-2,399,808.00	
		Dispositions	-2,400,000.00		2,519,568.00
SBKBP229	PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050	Acquisitions	3,452,000.00	-3,457,257.52	
		Dispositions	-1,665,000.00		1,471,718.05
C225313AM7	PVTPL CREDIT AGRICOLE S A 3.25% 01-14-2030	Acquisitions	1,250,000.00	-1,242,400.00	
		Dispositions	-1,250,000.00		1,368,087.50
C225401AP3	PVTPL CREDIT SUISSE GROUP AG SR CALL NT 4.194% DUE 04-01-2031 BEO	Acquisitions	9,000,000.00	-9,676,395.80	
		Dispositions	-4,670,000.00		5,411,560.85
SBJNYS74	PVTPL DELL INTL L L C/EMC CORP 4.9% 10-01-2026	Acquisitions	1,665,000.00	-1,838,473.70	
		Dispositions	-1,665,000.00		1,920,710.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Acquisitions	3,610,000.00	-3,571,517.40	
		Dispositions	-254,000.00		260,045.20
SBD96MK3	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	Acquisitions	660,000.00	-932,078.65	
		Dispositions	-1,595,000.00		2,109,396.15

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLD49Q4	PVTPL GAP INC SR SECD NT 144A 8.625% DUE05-15-2025/05-07-2020 BEO	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		733,000.00
SBMZ7407	PVTPL GE CAP FDG LLC GTD NT 144A 4.55% DUE 05-15-2032/05-18-2020 BEO	Acquisitions	6,655,000.00	-6,719,625.25	
		Dispositions	-2,455,000.00		2,782,871.35
C494386AD7	PVTPL KIMBERLY CLARK DE MEXICO S A B DE C V 2.431% DUE 07-01-2031 BEO	Acquisitions	705,000.00	-719,100.00	
		Dispositions	-705,000.00		721,325.00
SBK90KN3	PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO	Acquisitions	340,000.00	-353,688.40	
		Dispositions	-695,000.00		763,885.75
SBMHFQK3	PVTPL METROPOLITAN LIFE GLOBAL FUNDING I2.95% DUE 04-13-2030 BEO	Acquisitions	2,470,000.00	-2,464,911.80	
		Dispositions	-2,470,000.00		2,644,801.90
SBJCRVP3	PVTPL MPLX LP 5.20% DUE 12-01-2047	Acquisitions	265,000.00	-292,496.40	
		Dispositions	-205,000.00		195,414.20
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	1,070,000.00	-1,096,780.20	
		Dispositions	-165,000.00		196,437.45
C654579AG6	PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-300,000.00		297,000.00
SBMFV959	PVTPL NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 BEO	Acquisitions	255,000.00	-276,833.10	
		Dispositions	-330.75		330.75
SBN7S9K0	PVTPL NUTRITION & BIOSCIENCES 3.468% 12-01-2050	Acquisitions	7,603,000.00	-7,699,353.53	
		Dispositions	-245,000.00		253,977.55
SBN7RYL3	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040	Acquisitions	1,235,000.00	-1,234,925.90	
		Dispositions	-455,000.00		472,986.15
SBL1LYB7	PVTPL OTIS WORLDWIDE CORP NT 3.112% 02-15-2040				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	955,000.00	-954,866.30	
		Dispositions	-155,000.00		148,211.00
SBL6K497	PVTPL RAYTHEON TECHNOLOGIES CORP 4.8% DUE 12-15-2043 BEO				
		Acquisitions	585,000.00	-746,992.35	
		Dispositions	-285,000.00		365,364.30
		Free Receipt	145,000.00	151,155.32	
SBJVHV54	PVTPL SANTANDER HLDGS USA INC CORP 3.244% 10-05-2026				
		Acquisitions	835,000.00	-843,667.30	
		Dispositions	-115,000.00		117,617.40
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044				
		Acquisitions	752,000.00	-958,172.92	
		Dispositions	-175,000.00		234,956.75
SBMC5K73	PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	3,740,000.00	-4,072,221.60	
		Dispositions	-1,180,000.00		1,450,714.65
SBMBLZM2	PVTPL T-MOBILE USA INC SR SECD NT 144A 3.875% DUE 04-15-2030/04-09-2020 BEO				
		Acquisitions	2,200,000.00	-2,184,116.00	
		Dispositions	-400,000.00		435,836.00
C902674XN5	PVTPL UBS AG LONDON BRH 4.5% DUE 06-26-2048				
		Acquisitions	851,000.00	-1,096,190.47	
		Dispositions	-495,000.00		706,305.60
SBJR45F7	PVTPL UNION PAC CORP 3.839% DUE 03-20-2060				
		Acquisitions	310,000.00	-330,473.90	
		Dispositions	-838,000.00		869,924.92
SBMT8VM7	PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO				
		Dispositions	-275,000.00		270,006.00
		Free Receipt	6,483,000.00	4,958,438.47	
SBKSB5Y3	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO				
		Acquisitions	2,115,000.00	-2,172,823.70	
		Dispositions	-2,270.58		2,270.58
		Free Receipt	1,762,270.58	1,363,824.04	
C74736K101	QORVO INC COM				
		Acquisitions	2,000.00	-171,886.78	
		Dispositions	-27,100.00		2,955,927.98
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	430,000.00	-426,568.60	
		Dispositions	-430,000.00		466,773.60
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	60,000.00	-78,448.00	
		Dispositions	-1,210,000.00		1,451,384.40
C747525103	QUALCOMM INC COM				
		Acquisitions	24,400.00	-2,170,211.34	
		Dispositions	-48,000.00		4,841,043.26
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	2,428.00	-126,410.63	
		Dispositions	-2,428.00		126,046.83
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	1,649.00	-192,467.96	
		Dispositions	-1,649.00		186,583.94
C74915M308	QURATE RETAIL INC CUM RED PFD SER A 8%				
		Dispositions	-459.15		41,053.46
		Free Receipt	459.15	48,382.50	
C74915M100	QURATE RETAIL INC				
		Acquisitions	42,550.00	-406,192.98	
		Dispositions	-42,550.00		390,089.41
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG				
		Acquisitions	1,135,000.00	-1,131,220.45	
		Dispositions	-1,135,000.00		1,244,872.90
C75513E101	RAYTHEON TECHNOLOGIES CORP				
		Dispositions	-18,678.40		1,178,262.76
		Free Receipt	18,678.40	932,612.51	
C758750103	REGAL BELOIT CORP COM				
		Acquisitions	5,799.00	-465,714.86	
		Dispositions	-12,150.00		1,192,701.70
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	38,500.00	-510,585.96	
		Dispositions	-38,500.00		611,129.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	7,841.00	-922,251.39	
		Dispositions	-21,259.00		1,939,944.98

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C759509102	RELIANCE STL & ALUM CO COM	Acquisitions	7,203.00	-739,034.25	
		Dispositions	-20,249.00		2,002,984.72
CG7496G103	RENAISSANCE RE HLDGS LTD COM	Acquisitions	3,779.00	-667,826.01	
		Dispositions	-3,779.00		605,974.22
C76131V202	RETAIL PPTYS AMER INC CL A	Acquisitions	54,052.00	-681,509.62	
		Dispositions	-54,052.00		368,146.45
C76169C100	REXFORD INDL RLTY INC COM	Acquisitions	8,606.00	-358,413.87	
		Dispositions	-8,606.00		382,960.29
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Acquisitions	845,000.00	-1,019,212.95	
		Dispositions	-630,000.00		835,277.60
C74967X103	RH COM	Acquisitions	800.00	-140,370.00	
		Dispositions	-800.00		87,278.47
C770323103	ROBERT HALF INTL INC COM	Acquisitions	15,093.00	-795,688.76	
		Dispositions	-15,093.00		809,897.52
SBYVBMG9	ROCKWELL COLLINS 4.35% DUE 04-15-2047	Acquisitions	226,000.00	-279,703.16	
		Dispositions	-5,361,000.00		5,361.00
C778296103	ROSS STORES INC COM	Acquisitions	2,800.00	-253,033.44	
		Dispositions	-9,400.00		826,920.56
C783549108	RYDER SYS INC COM	Acquisitions	8,389.00	-343,475.81	
		Dispositions	-8,389.00		354,619.45
C78377T107	RYMAN HOSPITALITY PPTYS INC COM	Acquisitions	2,000.00	-100,343.35	
		Dispositions	-2,000.00		70,374.28
C78409V104	S&P GLOBAL INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,340.00	-3,078,529.07	
		Dispositions	-13,800.00		4,549,895.66
C844741108	S.W. AIRL CO COM				
		Acquisitions	2,254.00	-102,493.72	
		Dispositions	-12,911.00		649,873.57
C79466L302	SALESFORCE COM INC COM STK				
		Acquisitions	10,860.00	-2,359,100.73	
		Dispositions	-3,080.00		556,124.66
SBM7SRR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050				
		Acquisitions	200,000.00	-199,734.00	
		Dispositions	-200,000.00		222,124.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	2,830.00	-756,815.35	
		Dispositions	-2,830.00		863,993.97
C806857108	SCHLUMBERGER LTD COM COM				
		Acquisitions	79,000.00	-1,663,037.18	
		Dispositions	-37,000.00		717,822.56
C80689H102	SCHNEIDER NATL INC WIS CL B CL B				
		Acquisitions	29,623.00	-689,712.36	
		Dispositions	-29,623.00		787,062.90
CG7945M107	SEAGATE TECHNOLOGY PLC COM USD0.00001				
		Acquisitions	19,348.00	-919,222.29	
		Dispositions	-19,348.00		900,211.35
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	17,794.00	-716,295.82	
		Dispositions	-17,794.00		765,695.46
SBXQ9DY6	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045				
		Acquisitions	1,310,000.00	-1,518,738.70	
		Dispositions	-390,000.00		511,872.70
SBCZQWS8	SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG				
		Acquisitions	420,000.00	-498,094.80	
		Dispositions	-685,000.00		847,453.10
SBG0WNJ7	SHELL INTL FIN B V 2.375% DUE 11-07-2029				
		Acquisitions	335,000.00	-334,383.60	
		Dispositions	-5,795,000.00		5,813,040.85

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0WKN8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	Acquisitions	2,550,000.00	-2,656,229.55	
		Dispositions	-1,030,000.00		992,074.30
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	5,755,000.00	-5,960,413.00	
		Dispositions	-4,045,000.00		4,448,083.75
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	1,310,000.00	-1,549,240.80	
		Dispositions	-615,000.00		767,351.65
C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	3,280.00	-2,213,789.81	
		Dispositions	-2,220.00		1,230,103.31
SBJN50M6	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	2,827,000.00	-2,855,856.35	
		Dispositions	-920,000.00		1,004,526.28
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049	Acquisitions	325,000.00	-355,676.75	
		Dispositions	-325,000.00		374,221.25
C827048109	SILGAN HLDGS INC COM	Acquisitions	14,862.00	-488,538.14	
		Dispositions	-24,436.00		902,293.99
C826919102	SILICON LABORATORIES INC COM	Acquisitions	2,000.00	-204,969.56	
		Dispositions	-2,000.00		196,814.27
SBKMGXX9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	Acquisitions	1,775,000.00	-1,827,431.85	
		Dispositions	-2,345,000.00		2,353,846.60
C828806109	SIMON PROPERTY GROUP INC COM	Acquisitions	27,300.00	-1,746,624.65	
		Dispositions	-43,300.00		4,131,619.82
C78440X101	SL GREEN RLTY CORP COM STK	Acquisitions	3,100.00	-173,224.84	
		Dispositions	-3,100.00		180,529.03
C83088V102	SLACK TECHNOLOGIES INC CL A COM CL A COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,700.00	-55,832.18	
		Dispositions	-1,700.00		56,515.65
C831865209	SMITH A O CORP COM				
		Acquisitions	22,554.00	-989,709.12	
		Dispositions	-22,554.00		1,130,947.41
SBLGBMH4	SMUCKER J M CO FIXED 3.55% DUE 03-15-2050				
		Acquisitions	620,000.00	-621,867.10	
		Dispositions	-620,000.00		692,019.80
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Acquisitions	640,000.00	-632,716.80	
		Dispositions	-640,000.00		714,547.20
C835495102	SONOCO PROD CO COM				
		Acquisitions	1,497.00	-64,123.16	
		Dispositions	-1,497.00		74,974.45
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050				
		Acquisitions	1,445,000.00	-1,523,911.45	
		Dispositions	-605,000.00		678,582.74
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	390,000.00	-475,628.40	
		Dispositions	-790,000.00		935,777.00
C842587107	SOUTHERN CO COM STK				
		Acquisitions	1,918.00	-117,774.79	
		Dispositions	-1,918.00		104,641.07
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Acquisitions	370,000.00	-488,240.90	
		Dispositions	-1,235,000.00		1,638,072.50
SBMF11P3	SPIRIT RLTY L P 3.2% DUE 02-15-2031				
		Acquisitions	505,000.00	-499,960.10	
		Dispositions	-215,000.00		215,010.75
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	24,168.00	-517,336.32	
		Dispositions	-24,168.00		522,179.80
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM				
		Acquisitions	15,900.00	-1,006,707.77	
		Dispositions	-15,900.00		889,096.70

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C852857200	STAMPS COM INC COM NEW	Acquisitions	3,446.00	-670,345.08	
		Dispositions	-3,446.00		780,365.95
C854502101	STANLEY BLACK & DECKER INC COM	Acquisitions	1,100.00	-158,486.32	
		Dispositions	-1,100.00		153,191.67
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	Acquisitions	180,000.00	-178,794.00	
		Dispositions	-180,000.00		203,819.40
SBF2RBL1	STARBUCKS CORP 3.75% 12-01-2047	Acquisitions	245,000.00	-244,661.90	
		Dispositions	-670,000.00		754,548.30
SBFXV4P7	STARBUCKS CORP 4.5% DUE 11-15-2048	Acquisitions	485,000.00	-574,048.45	
		Dispositions	-330,000.00		407,457.60
C855244109	STARBUCKS CORP COM	Acquisitions	7,900.00	-722,370.12	
		Dispositions	-62,675.00		4,724,647.73
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	Acquisitions	365,000.00	-339,304.00	
		Dispositions	-365,000.00		402,638.80
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	Acquisitions	395,000.00	-462,110.50	
		Dispositions	-395,000.00		491,356.30
C857477103	STATE STR CORP COM	Acquisitions	46,423.00	-2,836,211.84	
		Dispositions	-46,423.00		2,938,411.22
C858119100	STEEL DYNAMICS INC COM	Acquisitions	18,748.00	-525,397.83	
		Dispositions	-91,019.00		2,778,481.57
C860630102	STIFEL FINL CORP COM	Acquisitions	3,270.00	-168,448.63	
		Dispositions	-3,270.00		174,244.62
SBLPHW40	SUMITOMO MITSUI 2.13% DUE 07-08-2030				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,385,000.00	-2,388,807.60	
		Dispositions	-960,000.00		983,228.95
C86562MBW9	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030				
		Acquisitions	3,435,000.00	-3,461,655.20	
		Dispositions	-2,877,000.00		2,883,614.36
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	10,000.00	-10,665.90	
		Dispositions	-570,000.00		536,054.00
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	250,000.00	-273,372.50	
		Dispositions	-250,000.00		243,892.50
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	141,852.00	-3,442,337.26	
		Dispositions	-115,452.00		3,083,778.64
C871607107	SYNOPSYS INC COM				
		Acquisitions	6,300.00	-1,413,985.80	
		Dispositions	-23,810.00		3,496,495.31
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050				
		Acquisitions	370,000.00	-369,300.70	
		Dispositions	-370,000.00		353,556.50
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	450,000.00	-383,679.00	
		Dispositions	-200,000.00		242,168.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,630,000.00	-1,774,210.65	
		Dispositions	-930,000.00		1,267,895.55
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	5,810,000.00	-5,892,557.00	
		Dispositions	-365,000.00		377,220.20
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	29,393.00	-3,644,257.94	
		Dispositions	-60,146.00		8,311,474.94

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	216,000.00	-264,128.50	
		Dispositions	-600,000.00		720,606.00
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	432,000.00	-526,271.24	
		Dispositions	-155,000.00		193,723.65
SBM6CFV9	TARGET CORP 2.65% DUE 09-15-2030	Acquisitions	739,000.00	-787,716.18	
		Dispositions	-739,000.00		817,056.50
SBD073D5	TARGET CORP 3.625% DUE 04-15-2046	Acquisitions	480,000.00	-559,881.60	
		Dispositions	-850,000.00		1,053,676.95
C87612E106	TARGET CORP COM STK	Acquisitions	20,646.00	-2,441,763.69	
		Dispositions	-39,346.00		5,230,257.62
SBKTLBG6	TARGET CORP FIXED 2.35% DUE 02-15-2030	Acquisitions	1,430,000.00	-1,428,457.45	
		Dispositions	-700,000.00		740,454.10
SBYZQN45	TARGET CORP FIXED 3.9% DUE 11-15-2047	Acquisitions	855,000.00	-1,082,811.90	
		Dispositions	-285,000.00		358,307.70
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	281,000.00	-281,000.00	
		Dispositions	-281,000.00		281,000.00
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	1,336,000.00	-1,586,875.23	
		Dispositions	-230,000.00		284,912.50
CG87110105	TECHNI CN COM USD1	Acquisitions	54,300.00	-415,009.19	
		Dispositions	-97,700.00		862,770.68
SB899393	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	255,000.00	-264,585.45	
		Dispositions	-255,000.00		262,252.20
C879360105	TELEDYNE TECHNOLOGIES INC COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,890.00	-1,444,089.75	
		Dispositions	-3,890.00		1,195,844.32
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	1,170,000.00	-1,417,889.00	
		Dispositions	-1,140,000.00		1,393,473.10
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Acquisitions	624,000.00	-781,903.81	
		Dispositions	-1,515,000.00		1,765,224.15
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,635,000.00	-2,136,178.30	
		Dispositions	-1,530,000.00		1,992,668.70
C88023U101	TEMPUR SEALY INTL INC COM				
		Acquisitions	1,800.00	-150,074.08	
		Dispositions	-1,800.00		80,688.14
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	20,700.00	-2,667,913.75	
		Dispositions	-16,200.00		2,134,845.51
C883556102	THERMO FISHER CORP				
		Acquisitions	9,316.00	-4,253,328.90	
		Dispositions	-296.00		128,826.71
C872540109	TJX COS INC COM NEW				
		Acquisitions	44,200.00	-2,158,671.64	
		Dispositions	-44,200.00		2,429,052.62
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	215,000.00	-273,409.05	
		Dispositions	-215,000.00		278,207.85
SBM8V387	T-MOBILE USA INC 3.3% DUE 02-15-2051				
		Acquisitions	6,065,000.00	-6,015,607.85	
		Dispositions	-455,000.00		465,010.00
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG				
		Acquisitions	1,790,000.00	-1,790,000.00	
		Dispositions	-730,000.00		790,065.85
SBLM1Q43	TOYOTA MTR CR CORP 2.15% 02-13-2030 REG				
		Acquisitions	1,070,000.00	-1,065,602.30	
		Dispositions	-1,070,000.00		1,133,686.40

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL66P03	TOYOTA MTR CR CORP 3.375% DUE 04-01-2030	Acquisitions	600,000.00	-608,180.87	
		Dispositions	-600,000.00		654,222.00
C892356106	TRACTOR SUPPLY CO COM	Acquisitions	1,100.00	-160,084.75	
		Dispositions	-1,100.00		167,935.06
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-8,100.00		806,547.93
		Free Receipt	8,100.00	823,527.00	
SBM9L3W0	TRANSCANADA 4.1% DUE 04-15-2030	Acquisitions	600,000.00	-703,476.00	
		Dispositions	-600,000.00		684,478.20
C89400J107	TRANSUNION COM	Acquisitions	36,400.00	-2,874,307.73	
		Dispositions	-43,600.00		4,006,287.87
SBDS6RM1	TRAVELERS COS INC 4% DUE 05-30-2047	Acquisitions	1,325,000.00	-1,689,145.90	
		Dispositions	-710,000.00		893,527.90
SBJLV1D4	TRAVELERS COS INC 4.1% 03-04-2049	Acquisitions	415,000.00	-522,697.20	
		Dispositions	-1,405,000.00		1,778,917.10
SBMDWQN1	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	2,430,000.00	-2,412,888.80	
		Dispositions	-2,424,000.00		2,484,951.44
SBLGBPG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	Acquisitions	1,040,000.00	-1,038,336.00	
		Dispositions	-1,040,000.00		996,756.80
SBMG7677	TRUIST FINL CORP FIXED 1.95% DUE 06-05-2030	Acquisitions	950,000.00	-947,254.50	
		Dispositions	-950,000.00		979,811.00
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-340,000.00		365,683.60
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	295,000.00	-379,411.30	
		Dispositions	-295,000.00		413,860.75
SBQ0Q9V3	TYSON FOODS INC 5.15% DUE 08-15-2044				
		Acquisitions	340,000.00	-455,331.70	
		Dispositions	-670,000.00		876,768.30
C902494103	TYSON FOODS INC CL A COM (DELAWARE)				
		Acquisitions	21,845.00	-1,239,503.11	
		Dispositions	-47,467.00		3,255,983.32
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	4,972.00	-302,206.24	
		Dispositions	-4,972.00		280,548.83
C904708104	UNIFIRST CORP MASS COM				
		Acquisitions	390.00	-67,310.98	
		Dispositions	-1,890.00		296,040.14
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	385,000.00	-414,791.30	
		Dispositions	-385,000.00		436,004.80
SBDCWS88	UNION PAC CORP 3.799% DUE 10-01-2051				
		Acquisitions	1,137,000.00	-1,296,044.84	
		Dispositions	-442,000.00		512,672.94
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	260,000.00	-300,021.80	
		Dispositions	-78,000.00		90,680.44
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038				
		Acquisitions	305,000.00	-381,524.50	
		Dispositions	-2,090,000.00		595,900.80
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Acquisitions	1,100,000.00	-1,201,987.25	
		Dispositions	-270,000.00		313,418.70
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037				
		Acquisitions	430,000.00	-453,675.80	
		Dispositions	-330,000.00		382,248.90
SBKBM446	UNITED AIRLINES 2019-1A 2.7% 11-01-2033				
		Acquisitions	0.00	0.00	
		Dispositions	-8,639.65		8,639.65

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	Acquisitions	3,075,000.00	-3,711,132.95	
		Dispositions	-230,000.00		348,857.10
SBJB9TW3	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	Acquisitions	8,400,000.00	-9,774,767.31	
		Dispositions	-8,400,000.00		9,777,048.45
SBYXFH64	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	Acquisitions	3,770,000.00	-5,200,063.97	
		Dispositions	-4,040,000.00		5,599,532.95
SBYVN9F3	UNITED TECHNOLOGIES CORP 4.125% 11-16-2028	Acquisitions	262,000.00	-304,947.04	
		Dispositions	-1,092,000.00		1,302,428.40
SBWTZ6W3	UNITED TECHNOLOGIES CORP 4.15% 05-15-2045	Acquisitions	46,000.00	-56,178.42	
		Dispositions	-1,495,000.00		1,824,975.85
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Acquisitions	3,275.00	-341,214.89	
		Dispositions	-3,275.00		360,180.44
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	Acquisitions	645,000.00	-708,242.25	
		Dispositions	-645,000.00		787,738.50
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	860,000.00	-1,027,881.40	
		Dispositions	-1,195,000.00		1,422,165.10
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	285,000.00	-388,477.80	
		Dispositions	-1,370,000.00		1,879,519.30
SBMFKVV6	UNITEDHEALTH GROUP INC 2.0% 05-15-2030	Acquisitions	400,000.00	-396,628.00	
		Dispositions	-400,000.00		410,120.00
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	760,000.00	-750,242.30	
		Dispositions	-230,000.00		242,495.90
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,085,000.00	-1,143,623.25	
		Dispositions	-295,000.00		333,633.20
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	12,000.00	-3,714,029.17	
		Dispositions	-9,550.00		3,023,481.87
SBMDWV58	UNITYPOINT HEALTH FIXED 3.665% DUE 02-15-2050				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		218,706.60
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Acquisitions	185,000.00	-190,148.55	
		Dispositions	-185,000.00		200,081.20
SBL57WY0	UPJOHN INC 4% DUE 06-22-2050				
		Acquisitions	400,000.00	-429,748.00	
		Dispositions	-400,000.00		450,268.00
SBZ1JMC6	UTD TECHNOLOGIES 3.75% DUE 11-01-2046				
		Acquisitions	1,248,000.00	-1,411,076.96	
		Dispositions	-155,000.00		180,843.15
SB8J6DZ0	UTD TECHNOLOGIES 4.5% DUE 06-01-2042				
		Acquisitions	170,000.00	-209,436.60	
		Dispositions	-970,000.00		1,244,801.10
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	558,000.00	-730,257.86	
		Dispositions	-580,000.00		809,830.80
SBWB7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045				
		Acquisitions	219,000.00	-253,227.51	
		Dispositions	-845,000.00		990,914.30
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	925,000.00	-1,158,442.25	
		Dispositions	-1,259,000.00		1,666,656.13
C91913Y100	VALERO ENERGY CORP COM STK NEW				
		Acquisitions	3,096.00	-284,359.81	
		Dispositions	-24,592.00		1,306,296.13
SBJVKHJ9	VALERO ENERGY CORP FIXED 4% DUE 04-01-2029				
		Acquisitions	640,000.00	-690,080.00	
		Dispositions	-640,000.00		651,289.60

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92047W101	VALVOLINE INC COM	Acquisitions	4,219.00	-45,181.65	
		Dispositions	-4,219.00		70,688.34
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	206,000.00	-229,247.10	
		Dispositions	-206,000.00		207,886.96
C92343E102	VERISIGN INC COM	Acquisitions	20,731.00	-4,324,494.26	
		Dispositions	-20,731.00		4,223,984.97
SBMWBBJ0	VERIZON 1.75% DUE 01-20-2031	Acquisitions	2,625,000.00	-2,614,368.75	
		Dispositions	-1,175,000.00		1,182,125.75
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042	Acquisitions	750,000.00	-825,670.10	
		Dispositions	-1,815,000.00		2,077,061.05
SBLNP354	VERIZON 4% DUE 03-22-2050	Acquisitions	7,000,000.00	-7,916,789.55	
		Dispositions	-3,220,000.00		3,999,834.20
SBF22PM5	VERIZON 4.5% DUE 08-10-2033	Acquisitions	3,385,000.00	-4,196,566.70	
		Dispositions	-4,705,000.00		5,860,286.60
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039	Acquisitions	385,000.00	-500,099.60	
		Dispositions	-395,000.00		518,777.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Acquisitions	1,550,000.00	-2,070,013.30	
		Dispositions	-1,744,000.00		2,301,529.59
SBDFLJP6	VERIZON 5.012% DUE 04-15-2049	Acquisitions	1,661,000.00	-2,301,444.92	
		Dispositions	-1,951,000.00		968,896.00
SBYZNV86	VERIZON 5.5% DUE 03-16-2047	Acquisitions	920,000.00	-1,319,470.55	
		Dispositions	-1,245,000.00		1,822,501.20
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048	Acquisitions	560,000.00	-695,336.00	
		Dispositions	-2,071,000.00		2,524,533.23
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	5,395,000.00	-7,065,615.45	
		Dispositions	-6,380,000.00		8,415,144.80
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,152,000.00	-2,944,394.82	
		Dispositions	-4,622,000.00		6,294,063.15
SBMWBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	37,547.00	-2,161,247.00	
		Dispositions	-178,015.00		10,488,180.58
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	4,330,000.00	-4,411,089.50	
		Dispositions	-205,000.00		208,273.85
SBGDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	Acquisitions	9,470,000.00	-9,410,379.30	
		Dispositions	-1,000,000.00		1,025,020.00
SBK93J80	VERIZON FIXED 1.5% DUE 09-18-2030	Acquisitions	705,000.00	-813,083.55	
		Dispositions	-3,205,000.00		3,843,784.85
C92532F100	VERTEX PHARMACEUTICALS INC COM	Acquisitions	1,175,000.00	-1,175,613.45	
		Dispositions	-685,000.00		678,170.55
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	21,360.00	-4,942,465.10	
		Dispositions	-3,000.00		845,500.27
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Acquisitions	1,025,000.00	-1,102,036.15	
		Dispositions	-1,025,000.00		1,142,722.33
C92556V106	VIATRIS INC	Acquisitions	385,000.00	-497,855.05	
		Dispositions	-895,000.00		1,164,793.30
		Dispositions	-6,960.83		119,949.55
		Free Receipt	6,960.83	104,851.25	

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C925652109	VICI PTYS INC COM	Acquisitions	24,600.00	-622,162.69	
		Dispositions	-12,400.00		322,525.39
C928254101	VIRTU FINL INC CLA CLA	Acquisitions	33,519.00	-815,792.51	
		Dispositions	-33,519.00		905,193.53
SBM6KKH4	VISA INC 2.05% DUE 04-15-2030	Acquisitions	1,900,000.00	-1,897,245.00	
		Dispositions	-1,900,000.00		1,951,813.00
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	2,565,000.00	-2,577,151.60	
		Dispositions	-420,000.00		455,695.80
SBD5WHT9	VISA INC 3.65% 09-15-2047	Acquisitions	750,000.00	-913,814.15	
		Dispositions	-413,000.00		500,987.66
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Acquisitions	996,000.00	-1,207,333.02	
		Dispositions	-1,126,000.00		1,412,193.50
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Acquisitions	1,645,000.00	-2,122,941.45	
		Dispositions	-4,580,000.00		5,980,903.07
SBMPS1L0	VISA INC FIXED 2% DUE 08-15-2050	Acquisitions	1,380,000.00	-1,303,559.55	
		Dispositions	-145,000.00		136,746.60
C92840M102	VISTRA CORP COM USD0.01	Acquisitions	14,267.00	-318,292.42	
		Dispositions	-14,267.00		266,677.56
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	Acquisitions	200,000.00	-278,124.00	
		Dispositions	-200,000.00		262,580.00
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048	Acquisitions	335,000.00	-459,961.70	
		Dispositions	-1,115,000.00		1,493,656.70
C928881101	VONTIER CORP COM USD0.0001 WI				

◆ 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	-166,442.96	
		Dispositions	-8,480.00		267,903.95
		Free Receipt	2,680.00	71,103.42	
C929089100	VOYA FINL INC COM				
		Acquisitions	9,794.00	-469,735.49	
		Dispositions	-56,777.00		2,754,134.76
SBLF9934	WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG				
		Acquisitions	945,000.00	-973,381.20	
		Dispositions	-220,000.00		226,740.80
C931427108	WALGREENS BOOTS ALLIANCE INC COM				
		Acquisitions	6,300.00	-264,854.10	
		Dispositions	-11,700.00		504,483.78
SBGLQSV5	WALMART INC 3.95% DUE 06-28-2038				
		Acquisitions	265,000.00	-313,171.70	
		Dispositions	-405,000.00		497,254.95
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG				
		Acquisitions	875,000.00	-1,090,509.40	
		Dispositions	-2,885,000.00		3,691,756.35
C931142103	WALMART INC COM				
		Acquisitions	24,900.00	-3,206,878.22	
		Dispositions	-25,800.00		3,256,905.28
SBK9RVX1	WASTE CONNECTIONS 3.05% DUE 04-01-2050				
		Acquisitions	730,000.00	-719,232.50	
		Dispositions	-485,000.00		505,819.25
SBMW9BB6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG				
		Acquisitions	2,260,000.00	-2,237,898.55	
		Dispositions	-220,000.00		223,786.20
C94106L109	WASTE MGMT INC DEL COM STK				
		Acquisitions	5,900.00	-691,560.69	
		Dispositions	-9,900.00		1,165,078.82
SBX2H0V0	WELLS FARGO & CO 3.9% DUE 05-01-2045				
		Acquisitions	450,000.00	-542,145.30	
		Dispositions	-1,470,000.00		1,785,956.55
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	700,000.00	-833,185.75	

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,255,000.00		1,543,100.00
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Acquisitions	3,210,000.00	-3,917,297.95	
		Dispositions	-2,435,000.00		3,107,840.00
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	445,000.00	-579,959.50	
		Dispositions	-1,645,000.00		2,099,738.20
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	655,000.00	-896,161.55	
		Dispositions	-790,000.00		1,096,207.70
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	11,550,000.00	-11,599,515.05	
		Dispositions	-945,000.00		1,002,145.20
C95000U2M4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.013% DUE 04-04-2051/04-06-2021	Acquisitions	9,363,000.00	-11,270,140.99	
		Dispositions	-2,695,000.00		3,711,317.25
SBL96P55	WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO	Dispositions	-235,000.00		306,625.65
		Free Receipt	235,000.00	249,163.45	
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	56,000.00	-1,473,862.55	
		Dispositions	-56,000.00		1,608,554.19
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	400,000.00	-514,560.00	
		Dispositions	-6,000.00		7,355.46
SBDDMN60	WELLTOWER INC 4.95% DUE 09-01-2048	Acquisitions	615,000.00	-749,751.24	
		Dispositions	-1,445,000.00		1,764,312.90
C950755108	WERNER ENTERPRISES INC COM	Acquisitions	8,974.00	-376,616.66	
		Dispositions	-8,974.00		397,543.44
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	3,946.00	-626,281.29	
		Dispositions	-6,246.00		1,230,717.12

◆ Schedule of Acquisitions and Dispositions

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C959802109	WESTERN UNION CO	Acquisitions	72,963.00	-1,640,392.37	
		Dispositions	-72,963.00		1,626,380.54
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048	Acquisitions	985,000.00	-926,289.70	
		Dispositions	-2,050,000.00		738,000.00
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044	Acquisitions	300,000.00	-290,457.00	
		Dispositions	-300,000.00		128,250.00
SBFX84M5	WESTN GAS PARTNERS 5.5% DUE 08-15-2048	Acquisitions	175,000.00	-157,683.75	
		Dispositions	-400,000.00		382,240.00
SBKRMR85	WESTN MIDSTREAM 4.05% DUE 02-01-2030	Acquisitions	190,000.00	-189,810.00	
		Dispositions	-190,000.00		190,936.70
SBKRMRB8	WESTN MIDSTREAM STEP CPN 5.25% DUE 02-01-2050	Acquisitions	870,000.00	-865,145.40	
		Dispositions	-870,000.00		525,467.55
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-335,000.00		360,145.10
C961214EP4	WESTPAC BKG FIXED 2.668% DUE 11-15-2035	Acquisitions	985,000.00	-985,000.00	
		Dispositions	-985,000.00		1,012,889.45
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Acquisitions	170,000.00	-189,485.40	
		Dispositions	-1,625,000.00		1,703,006.05
SBKLMSW2	WILLIS N AMER INC 3.875% DUE 09-15-2049	Acquisitions	320,000.00	-345,907.20	
		Dispositions	-1,000,000.00		1,098,884.65
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	1,500.00	-268,673.66	
		Dispositions	-1,500.00		271,792.54
C98389B100	XCEL ENERGY 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	1,307.00	-74,767.02	
		Dispositions	-1,307.00		79,064.16
C988498101	YUM BRANDS INC COM				
		Acquisitions	1,500.00	-138,561.99	
		Dispositions	-1,500.00		139,705.45
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	37,700.00	-1,001,445.79	
		Dispositions	-37,700.00		1,239,165.40
C98980L101	ZOOM VIDEO COMMUNICATIONS INC CL A CL A				
		Acquisitions	3,260.00	-815,362.13	
		Dispositions	-3,260.00		787,265.95
C98986T108	ZYNGA INC				
		Acquisitions	241,087.00	-1,896,969.95	
		Dispositions	-241,087.00		2,208,140.10

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.

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department 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 2020 This Form is Open to Public Inspection
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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

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

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

Part I	Basic Information
1 Enter the valuation date: Month 01 Day 01 Year 2020	
2 Assets:	
a Market value.....	2a 6,428,204,517
b Actuarial value.....	2b 6,065,801,965
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants 8,301 (2) Vested Funding Target 3,583,049,988 (3) Total Funding Target 3,583,049,988
b For terminated vested participants	1,229 112,997,615 112,997,615
c For active participants.....	4,605 1,724,970,576 1,795,307,003
d Total.....	14,135 5,421,018,179 5,491,354,606
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5 Effective interest rate.....	5 5.42%
6 Target normal cost.....	6 101,709,931

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 <i>BPL</i>	08/25/2021
	Signature of actuary	Date
BRIAN P. LEVINE	Type or print name of actuary	2006424
Aon Consulting, Inc.	Firm name	Most recent enrollment number
		214-989-2661
		Telephone number (including area code)
5005 LBJ Freeway Suite 1400 Dallas TX 75244	Address of the firm	

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

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

Schedule SB (Form 5500) 2020
v. 200204

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	731,095,620
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	117,341,899
9 Amount remaining (line 7 minus line 8)	0	613,753,721
10 Interest on line 9 using prior year's actual return of <u>23.64</u> %	0	145,091,380
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		65,518,753
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.57</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		15,488,633
c Total available at beginning of current plan year to add to prefunding balance		81,007,386
d Portion of (c) to be added to prefunding balance		81,007,386
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	839,852,487

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

14	Funding target attainment percentage.....	14	95.16%
15	Adjusted funding target attainment percentage.....	15	110.46%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	96.14%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....	17	%

Part IV	Contributions and Liquidity Shortfalls
----------------	---

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

Contributions made to the plan for the plan year by employer(s) and employees:							
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees		
04/21/2021	105,443,725	0					

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

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	98,444,039

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No

C If line 20a is "Yes," see instructions and complete the following table as applicable:

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

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

21 Discount rate:				
a Segment rates:	1st segment: 3.64 %	2nd segment: 5.21 %	3rd segment: 5.94 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 59
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	101,709,931	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	265,405,128		50,111,052
b Waiver amortization installment	0		0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	151,820,983	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	140,157,278	140,157,278
36 Additional cash requirement (line 34 minus line 35).....	36	11,663,705	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	98,444,039	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	86,780,334	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	86,780,334	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2020

Date	Amount	Days to Discount to 1/1/2020 at 5.42%	Interest Adjusted Contribution
April 21, 2021	<u>\$ 105,443,725</u>	476	<u>\$ 98,444,039</u>
Total Contribution	\$ 105,443,725		\$ 98,444,039

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

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

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

Retirement Table	Count	Average Retirement Age	Weight
RIP	4,212	59.11	91.47%
PSP	393	55.34	8.53%
	4,605		
Weighted Average Retirement Age			58.79

Schedule SB Attachment (Form 5500)—2020 Plan Year
NTESS Retirement Income Plan
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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 5.75% for the 2019 plan year to 5.00% for the 2020 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, 2020

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			5							
30-34			18	68 \$110,461	1					
35-39			12	207 \$131,387	153 \$130,617					
40-44		2	14	207 \$130,265	384 \$144,235	58 \$132,216	3			
45-49		1	12	128 \$125,428	319 \$139,294	104 \$162,779	21 \$137,637	2		
50-54		4	12	110 \$118,339	256 \$127,782	190 \$158,303	126 \$161,439	49 \$154,328		
55-59		1	11	129 \$107,353	305 \$122,145	182 \$147,894	220 \$161,590	204 \$167,981	84 \$153,311	
60-64			4	84 \$112,034	152 \$114,795	86 \$146,111	103 \$149,836	131 \$163,418	171 \$163,434	30 \$129,678
65-69		1	1	15 \$97,706	27 \$97,706	26 \$128,787	16	21 \$147,619	47 \$175,639	29 \$152,798
70+			1	6	9	11	7	2	12	11

N-4,605

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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	\$ 107,040,671	January 1, 2018	5	\$ 22,965,644
Shortfall	\$ 68,059,866	January 1, 2019	6	\$ 12,518,732
Shortfall	\$ 90,304,591	January 1, 2020	7	\$ 14,626,676

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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 2019), each adjusted as needed to fall within the 25-year average interest rate corridor
1st Segment Rate	3.64%
2nd Segment Rate	5.21%
3rd Segment Rate	5.94%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2019), without regard to interest rate stabilization
1st Segment Rate	2.79%
2nd Segment Rate	3.92%
3rd Segment Rate	4.38%
Salary Increases	
Minimum Funding Target Normal Cost	See Table 1
Maximum Tax Expected Benefit Increase	2.50%
Optional Payment Form Election Percentage	
Married Males	35% life annuity 65% joint and 100% survivor annuity with a pop-up
Married Females	85% life annuity 15% joint and 100% survivor annuity with a pop-up
Unmarried Males and Females	100% life annuity
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Tables 2
Terminated Vested Participants	Age 65
Mortality Rates	
Healthy and Disabled	2020 generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
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	2020 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 \$230,000 and the IRC section 401(a)(17) compensation limit of \$285,000.
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	
2018 Plan Year	5.50%
2019 Plan Year	5.75%
2020 Plan Year	5.00%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year. \$4,290,000 for 2020.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2020

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Table 1

RIP Salary Increases

Age	Rate¹
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%

¹ Reflects 2.00% annual inflation plus increases for merit and productivity.

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Table 2

Retirement Rates for Active Participants

Age	RIP Rate	Former PSP Rate
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

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

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Table 4

Disability Rates

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

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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 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.
Retirement Benefits Normal	<p>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:</p> <p>I. For retirements on or after January 1, 2012: $\{[(a) \times (b)] / 12\} + (c)$ where</p> <p>(a) Equals the employee's pensionable pay earned on or after January 1, 2012;</p>

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(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 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.

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Early

The accrued normal retirement benefit calculated using Formula I or II above is reduced $\frac{1}{3}\%$ 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 five 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 five 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 or service pension eligible:
90%¹ of accrued benefit payments commence upon the participant's death without early retirement reductions.
- (b) Less than 15 years or not yet service pension eligible: 86%¹ of accrued benefit; payments commence on the deceased's sixty-fifth 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%.

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

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Cost Of Living Increases

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

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

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.

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

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

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

⁵ Plus an increase due to change in QJSA reductions.

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

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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 10-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 10-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.

The plan sponsor has elected not to reflect the change in interest rates for minimum funding or benefit restriction purposes and the change in shortfall amortization under ARPA for the 2020 plan year.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2020 This Form is Open to Public Inspection.
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For calendar plan year 2020 or fiscal plan year beginning and ending

A Name of plan	B Three-digit plan number (PN) ▶
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (EIN)

Part I	Distributions
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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
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): _____ 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

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

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

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

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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 deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

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 _____