# Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

**2020**

**This Form is Open to Public Inspection**

## Part I Annual Report Identification Information

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

**A** This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [X] 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:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

## Part II Basic Plan Information—enter all requested information

**1a** Name of plan
PENSION PLAN OF GENERAL ATOMICS

**1b** Three-digit plan number (PN) ▶ 001

**1c** Effective date of plan 11/01/1967

**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)
GENERAL ATOMICS

P. O. BOX 85608
SAN DIEGO, CA 92186-5608

**2b** Employer Identification Number (EIN) 95-3735102

**2c** Plan Sponsor's telephone number 858-455-3000

**2d** Business code (see instructions) 541990

**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. | 10/12/2021 | LIAM KELLY |
| | **Signature of plan administrator** | Date | Enter name of individual signing as plan administrator |
| **SIGN HERE** | | | |
| | **Signature of employer/plan sponsor** | Date | Enter name of individual signing as employer or plan sponsor |
| **SIGN HERE** | | | |
| | **Signature of DFE** | Date | Enter name of individual signing as DFE |

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

**3b** Administrator's EIN

**3c** Administrator's telephone number

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

**4b** EIN

**4d** PN

| | | |
|---|---|---|
| **5** Total number of participants at the beginning of the plan year | **5** | 16766 |
| **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)** | 13934 |
| **a(2)** Total number of active participants at the end of the plan year | **6a(2)** | 13411 |
| **b** Retired or separated participants receiving benefits | **6b** | 857 |
| **c** Other retired or separated participants entitled to future benefits | **6c** | 2485 |
| **d** Subtotal. Add lines **6a(2)**, **6b**, and **6c** | **6d** | 16753 |
| **e** Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. | **6e** | 156 |
| **f** Total. Add lines **6d** and **6e** | **6f** | 16909 |
| **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** | 471 |
| **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 1C 1E 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)** [X] Trust
- **(4)** [ ] General assets of the sponsor

**9b** Plan benefit arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] 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)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

**b General Schedules**

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

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

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

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

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

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

Receipt Confirmation Code_____

# SCHEDULE 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**

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
PENSION PLAN OF GENERAL ATOMICS

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
GENERAL ATOMICS

**D** Employer Identification Number (EIN)
95-3735102

**E** Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

**F** Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

## Part I Basic Information

**1** Enter the valuation date: Month 01 Day 01 Year 2020

**2** Assets:

| | | |
|---|---|---|
| **a** Market value | **2a** | 701147494 |
| **b** Actuarial value | **2b** | 698155745 |

**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 | 950 | 50373320 | 50373320 |
| **b** For terminated vested participants | 1898 | 67883437 | 67883437 |
| **c** For active participants | 13934 | 472479120 | 505944945 |
| **d** Total | 16782 | 590735877 | 624201702 |

**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** | 5.49 % |
| **6** Target normal cost | **6** | 77975762 |

**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**

| | |
|---|---|
| | 10/07/2021 |
| Signature of actuary | Date |
| CHRISTINE CHAPMAN | 20-05664 |
| Type or print name of actuary | Most recent enrollment number |
| MERCER | 213-346-2200 |
| Firm name | Telephone number (including area code) |
| 633 W 5TH STREET, SUITE 1200<br>LOS ANGELES, CA 90071 | |
| Address of the firm | |

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

## Part II Beginning of Year Carryover and Prefunding Balances

| | | (a) Carryover balance | (b) Prefunding balance |
|---|---|---|---|
| 7 | Balance at beginning of prior year after applicable adjustments (line 13 from prior year) | 0 | 103325610 |
| 8 | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) | 0 | 46804127 |
| 9 | Amount remaining (line 7 minus line 8) | 0 | 56521483 |
| 10 | Interest on line 9 using prior year's actual return of 9.33 % | 0 | 5273454 |
| 11 | Prior year's excess contributions to be added to prefunding balance: | | |
| a | Present value of excess contributions (line 38a from prior year) | | 37567306 |
| 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 5.62 % | | 0 |
| b(2) | Interest on line 38b from prior year Schedule SB, using prior year's actual return | | 3505030 |
| c | Total available at beginning of current plan year to add to prefunding balance | | 41072336 |
| d | Portion of (c) to be added to prefunding balance | | 41072336 |
| 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 | 102867273 |

## Part III Funding Percentages

| | | | |
|---|---|---|---|
| 14 | Funding target attainment percentage | 14 | 95.36 % |
| 15 | Adjusted funding target attainment percentage | 15 | 111.84 % |
| 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 | 96.28 % |
| 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 |
|---|---|---|---|---|---|
| 10/09/2020 | 25700000 | 0 | | | |
| 01/08/2021 | 22025000 | 0 | | | |
| 04/09/2021 | 22290000 | 0 | | | |
| 07/09/2021 | 19330000 | 0 | | | |
| | | | | | |
| | | | | | |
| | | | Totals ► 18(b) | 89345000 | 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 | 84173314 |

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] 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: | 2nd segment: | 3rd segment: | |
|---|---|---|---|
| 3.64 % | 5.21 % | 5.94 % | ☐ N/A, full yield curve used |

| | | |
|---|---|---|
| **b** Applicable month (enter code) | **21b** | 4 |
| **22** Weighted average retirement age | **22** | 64 |

**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** | 77975762 |
| **b** Excess assets, if applicable, but not greater than line 31a | **31b** | 0 |

**32** Amortization installments:

| | Outstanding Balance | Installment |
|---|---|---|
| **a** Net shortfall amortization installment | 28913230 | 8040303 |
| **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** | 86016065 |

| | Carryover balance | Prefunding balance | Total balance |
|---|---|---|---|
| **35** Balances elected for use to offset funding requirement | | 31741797 | 31741797 |

| | | |
|---|---|---|
| **36** Additional cash requirement (line 34 minus line 35) | **36** | 54274268 |
| **37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) | **37** | 84173314 |
| **38** Present value of excess contributions for current year (see instructions) | | |
| **a** Total (excess, if any, of line 37 over line 36) | **38a** | 29899046 |
| **b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances | **38b** | 29899046 |
| **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 C (Form 5500) | Service Provider Information | OMB No. 1210-0110 |
|---|---|---|
| Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br>▶ **File as an attachment to Form 5500.** | **2020**<br>**This Form is Open to Public Inspection.** |

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

| **A** Name of plan | **B** Three-digit plan number (PN) ▶ |
|---|---|
| PENSION PLAN OF GENERAL ATOMICS | 001 |
| **C** Plan sponsor's name as shown on line 2a of Form 5500 | **D** Employer Identification Number (EIN) |
| GENERAL ATOMICS | 95-3735102 |

## Part I Service Provider Information (see instructions)

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

### 1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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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)

MILLIMAN USA

91-0675641

| (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 12 15 38 50 | NONE | 788082 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

WELLS FARGO BANK

94-1347393

| (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 | 308633 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 28 51 | NONE | 231663 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

NORTHERN TRUST

36-1561860

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 19 21 50 | NONE | 184104 | Yes [X] No [ ] | Yes [X] No [ ] | 0 | Yes [ ] No [X] |

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

WELLINGTON TRUST COMPANY

04-2767481

| (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 | 163496 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

PILLSBURY WINTHROP LLP

94-1311126

| (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? |
|---|---|---|---|---|---|---|
| 29 50 | NONE | 144118 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

MERCER

13-2834414

| (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 50 | NONE | 140707 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

LOOMIS SAYLES & CO LP

04-3200030

| (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 | 61460 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

BRANDYWINE GLOBAL INVESTMENT MGMT

51-0412248

| (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 | 57019 | Yes [ ] No [X] | Yes [ ] No [ ] | | Yes [ ] No [ ] |

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

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

SAGEVIEW ADVISORY GROUP, LLC

33-0818667

| (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? |
|---|---|---|---|---|---|---|
| 27 50 | NONE | 41713 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

PRUDENTIAL TRUST COMPANY

23-6994310

| (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 | 30007 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

MAYER HOFFMAN MCCANN P.C.

43-1947695

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|---|---|---|---|---|---|---|
| 10 50 | NONE | 26250 | 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)

STATE STREET BANK AND TRUST

04-6028663

| (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 | 23686 | Yes ☐ No ☒ | Yes ☐ No ☐ | | Yes ☐ No ☐ |

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

CAPTRUST ADVISORS

26-0058143

| (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? |
|---|---|---|---|---|---|---|
| 27 50 | NONE | 18850 | 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)**<br>(complete as many entries as needed) |
|---|---|

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

**a** Name:

**b** EIN:

**c** Position:

**d** Address:

**e** Telephone:

Explanation:

# SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

## DFE/Participating Plan Information

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

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

OMB No. 1210-0110

**2020**

**This Form is Open to Public Inspection.**

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

**A** Name of plan
PENSION PLAN OF GENERAL ATOMICS

**B** Three-digit plan number (PN) ▶ 001

**C** Plan or DFE sponsor's name as shown on line 2a of Form 5500
GENERAL ATOMICS

**D** Employer Identification Number (EIN)
95-3735102

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

**a** Name of MTIA, CCT, PSA, or 103-12 IE: INTERMEDIATE GOVT BOND INDEX FUND

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA

| **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) |
|---|---|---|
| 94-3118548-001 | C | 3829116 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 1000 INDEX NONLENDABLE FUND

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA

| **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) |
|---|---|---|
| 26-4040281-001 | C | 186253213 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: TREASURY US 5 YR KEY RATE DUR NL FD

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA

| **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) |
|---|---|---|
| 47-4104495-001 | C | 25057247 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: TREASURY US 10YR KEY RATE DUR NL FD

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA

| **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) |
|---|---|---|
| 47-4226866-001 | C | 24125796 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: TREASURY US 15YR KEY RATE DUR NL FD

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA

| **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) |
|---|---|---|
| 45-3856099-001 | C | 23384070 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: TREASURY US 20YR KEY RATE DUR NL FD

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA

| **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) |
|---|---|---|
| 45-3856189-001 | C | 21419826 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: TREASURY US 25+ YR KEY RATE DUR NL

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA

| **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) |
|---|---|---|
| 45-3856224-001 | C | 51875625 |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: COHEN & STEERS GLOBAL REALTY FUND B

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

| **c** EIN-PN 47-1218827-002 | **d** Entity code C | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 64671488 |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: LONG DUR CORP CREDIT SCREENED NONLE

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, NA

| **c** EIN-PN 27-4520291-001 | **d** Entity code C | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 68836378 |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKET DEBT BLEND FUND

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

| **c** EIN-PN 23-6994310-204 | **d** Entity code C | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 19834715 |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: INTERNATIONAL RESEARCH EQUITY PORTF

**b** Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA

| **c** EIN-PN 04-2767481-036 | **d** Entity code C | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 71558299 |
|---|---|---|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE SHORT TERM INVEST FUND

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, NA

| **c** EIN-PN 45-6138589-084 | **d** Entity code C | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 48190331 |
|---|---|---|

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

# SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

## Financial Information

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

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

OMB No. 1210-0110

**2020**

**This Form is Open to Public Inspection**

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

**A** Name of plan
PENSION PLAN OF GENERAL ATOMICS

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
GENERAL ATOMICS

**D** Employer Identification Number (EIN)
95-3735102

## 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 | 29206 | -61204 |
| **b** Receivables (less allowance for doubtful accounts): | | | |
| **(1)** Employer contributions | 1b(1) | 73100000 | 63645000 |
| **(2)** Participant contributions | 1b(2) | | |
| **(3)** Other | 1b(3) | 2466811 | 6449207 |
| **c** General investments: | | | |
| **(1)** Interest-bearing cash (include money market accounts & certificates of deposit) | 1c(1) | 3944419 | 99 |
| **(2)** U.S. Government securities | 1c(2) | 102466348 | 0 |
| **(3)** Corporate debt instruments (other than employer securities): | | | |
| **(A)** Preferred | 1c(3)(A) | 1237527 | 0 |
| **(B)** All other | 1c(3)(B) | 99145041 | 0 |
| **(4)** Corporate stocks (other than employer securities): | | | |
| **(A)** Preferred | 1c(4)(A) | | |
| **(B)** Common | 1c(4)(B) | | |
| **(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) | | |
| **(8)** Participant loans | 1c(8) | | |
| **(9)** Value of interest in common/collective trusts | 1c(9) | 143468371 | 609036104 |
| **(10)** Value of interest in pooled separate accounts | 1c(10) | | |
| **(11)** Value of interest in master trust investment accounts | 1c(11) | | |
| **(12)** Value of interest in 103-12 investment entities | 1c(12) | | |
| **(13)** Value of interest in registered investment companies (e.g., mutual funds) | 1c(13) | 208983441 | 216035794 |
| **(14)** Value of funds held in insurance company general account (unallocated contracts) | 1c(14) | | |
| **(15)** Other | 1c(15) | 69079791 | 0 |

| | | | **(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 | 703920955 | 895105000 |
| | **Liabilities** | | | |
| **g** | Benefit claims payable | 1g | | |
| **h** | Operating payables | 1h | | |
| **i** | Acquisition indebtedness | 1i | | |
| **j** | Other liabilities | 1j | 443987 | 6396057 |
| **k** | Total liabilities (add all amounts in lines 1g through1j) | 1k | 443987 | 6396057 |
| | **Net Assets** | | | |
| **l** | Net assets (subtract line 1k from line 1f) | 1l | 703476968 | 888708943 |

## Part II Income and Expense Statement

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

| | **Income** | | **(a)** Amount | **(b)** Total |
|---|---|---|---|---|
| **a** | **Contributions:** | | | |
| | **(1)** Received or receivable in cash from: **(A)** Employers | 2a(1)(A) | 89345000 | |
| | **(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) | | 89345000 |
| **b** | **Earnings on investments:** | | | |
| | **(1)** Interest: | | | |
| | **(A)** Interest-bearing cash (including money market accounts and certificates of deposit) | 2b(1)(A) | 294912 | |
| | **(B)** U.S. Government securities | 2b(1)(B) | 354172 | |
| | **(C)** Corporate debt instruments | 2b(1)(C) | 942113 | |
| | **(D)** Loans (other than to participants) | 2b(1)(D) | | |
| | **(E)** Participant loans | 2b(1)(E) | | |
| | **(F)** Other | 2b(1)(F) | 430562 | |
| | **(G)** Total interest. Add lines **2b(1)(A)** through **(F)** | 2b(1)(G) | | 2021759 |
| | **(2)** Dividends: **(A)** Preferred stock | 2b(2)(A) | 43 | |
| | **(B)** Common stock | 2b(2)(B) | | |
| | **(C)** Registered investment company shares (e.g. mutual funds) | 2b(2)(C) | 3452528 | |
| | **(D)** Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)** | 2b(2)(D) | | 3452571 |
| | **(3)** Rents | 2b(3) | | |
| | **(4)** Net gain (loss) on sale of assets: **(A)** Aggregate proceeds | 2b(4)(A) | 835899992 | |
| | **(B)** Aggregate carrying amount (see instructions) | 2b(4)(B) | 795410294 | |
| | **(C)** Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result | 2b(4)(C) | | 40489698 |
| | **(5)** Unrealized appreciation (depreciation) of assets: **(A)** Real estate | 2b(5)(A) | | |
| | **(B)** Other | 2b(5)(B) | 78705556 | |
| | **(C)** Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)** | 2b(5)(C) | | 78705556 |

| | | (a) Amount | (b) Total |
|---|---|---|---|
| **(6)** Net investment gain (loss) from common/collective trusts | 2b(6) | | 2669322 |
| **(7)** Net investment gain (loss) from pooled separate accounts | 2b(7) | | |
| **(8)** Net investment gain (loss) from master trust investment accounts | 2b(8) | | |
| **(9)** Net investment gain (loss) from 103-12 investment entities | 2b(9) | | |
| **(10)** Net investment gain (loss) from registered investment companies (e.g., mutual funds) | 2b(10) | | |
| **c** Other income | 2c | | |
| **d** Total income. Add all **income** amounts in column (b) and enter total | 2d | | 216683906 |
| **Expenses** | | | |
| **e** Benefit payment and payments to provide benefits: | | | |
| **(1)** Directly to participants or beneficiaries, including direct rollovers | 2e(1) | 27673015 | |
| **(2)** To insurance carriers for the provision of benefits | 2e(2) | | |
| **(3)** Other | 2e(3) | 167365 | |
| **(4)** Total benefit payments. Add lines **2e(1)** through **(3)** | 2e(4) | | 27840380 |
| **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) | 555742 | |
| **(2)** Contract administrator fees | 2i(2) | 788082 | |
| **(3)** Investment advisory and management fees | 2i(3) | 875964 | |
| **(4)** Other | 2i(4) | 1391763 | |
| **(5)** Total administrative expenses. Add lines **2i(1)** through **(4)** | 2i(5) | | 3611551 |
| **j** Total expenses. Add all **expense** amounts in column (b) and enter total | 2j | | 31451931 |
| **Net Income and Reconciliation** | | | |
| **k** Net income (loss). Subtract line **2j** from line **2d** | 2k | | 185231975 |
| **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)** [X] 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)** [X] 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: MAYER HOFFMAN MCCANN P.C. **(2)** EIN: 43-1947695

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

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

## Part IV Compliance Questions

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

During the plan year:

| | | Yes | No | Amount |
|---|---|---|---|---|
| **a** Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) | 4a | | 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? | **4e** | X | | 2000000 |
| **f** | Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? | **4f** | | X | |
| **g** | Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser? | **4g** | | X | |
| **h** | Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser? | **4h** | | X | |
| **i** | Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) | **4i** | X | | |
| **j** | Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.) | **4j** | X | | |
| **k** | Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? | **4k** | | X | |
| **l** | Has the plan failed to provide any benefit when due under the plan? | **4l** | | X | |
| **m** | If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) | **4m** | | X | |
| **n** | If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3 | **4n** | | | |

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

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

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

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

**5c** 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 4328330.

# 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.**

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

**A** Name of plan
PENSION PLAN OF GENERAL ATOMICS

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500
GENERAL ATOMICS

**D** Employer Identification Number (EIN)
95-3735102

## 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): _____ _____

**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** 349

## 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**

## 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) | **14a** | |
| **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) | **14b** | |
| **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) | **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 | **15a** | |
| **b** The corresponding number for the second preceding plan year | **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 | **16a** | |
| **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 | **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: 0.0 % Investment-Grade Debt: 40.0 % High-Yield Debt: 3.0 % Real Estate: 0.0 % Other: 57.0 %

**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 _____

# Pension Plan of General Atomics

**Financial Statements and Supplemental Schedules**
**December 31, 2020 and 2019**

# Pension Plan of General Atomics

## Table of Contents to Financial Statements and Supplemental Schedules


| | Page(s) |
|---|---|
| Financial Statements: | |
| Independent Auditors' Report | 1-2 |
| Statements of Net Assets Available for Benefits at December 31, 2020 and 2019 | 3 |
| Statements of Changes in Net Assets Available for Benefits for the Years Ended December 31, 2020 and 2019 | 4 |
| Notes to Financial Statements | 5-14 |
| Supplemental Schedules:* | |
| Schedule H, Part IV, line 4i - Schedule of Assets (Held at End of Year) at December 31, 2020 | 15 |
| Schedule H, Part IV, line 4i - Schedule of Assets (Acquired and Disposed of Within Year) | 16-73 |
| Schedule H, Part IV, line 4j - Schedule of Reportable Transactions | 74 |


* Other 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 (ERISA) have been omitted because they are not applicable.

Mayer Hoffman McCann P.C.
13500 Evening Creek Drive, North ■ Suite 450 ■ San Diego, CA 92128
Main: 858.795.2000 ■ Fax: 858.795.2001 ■ www.mhmcpa.com

**INDEPENDENT AUDITORS' REPORT**

To the Plan Administrator and Participants of
The **Pension Plan of General Atomics**

**Report on the Financial Statements**

We were engaged to audit the accompanying financial statements of the **Pension Plan of General Atomics** (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2020 and 2019, and the related statements of changes in net assets available for benefits for the years then ended, 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.

**Auditors' Responsibility**

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

**Basis for Disclaimer of Opinion**

As permitted by 29 CFR 2520.103-8 of the Department of Labor's ("DOL") Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 3, which was certified by The Northern Trust Company, the Trustee of the Plan, except for comparing the information with the related information included in the financial statements. We have been informed by the Plan Administrator that the Trustee holds the Plan's investment assets and executes investment transactions. The Plan Administrator has obtained certifications from the Trustee as of December 31, 2020 and 2019 and for the years then ended, that the information provided to the Plan Administrator by the Trustee is complete and accurate.

**Disclaimer of Opinion**

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

**Other Matter**

The supplemental schedules Schedule H, Part IV, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2020, Schedule H, Part IV, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2020, and Schedule H, Part IV, Line 4j – Schedule of 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 is are required by the DOL's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules referred to above.

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

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

Mayer Hoffman McCann P.C.

San Diego, California
October 5, 2021

# Pension Plan of General Atomics

## Statements of Net Assets Available for Benefits
**(Dollar amounts in thousands)**

| | December 31, 2020 | 2019 |
|---|---|---|
| **Assets** | | |
| Investments, at fair value: | | |
| Common collective trust of cash equivalents | $ 47,112 | $ 146,190 |
| Equity collective funds and trusts | 257,812 | - |
| Fixed income collective funds and trusts | 238,363 | - |
| Real estate collective trust | 64,671 | - |
| Domestic fixed income obligations: | | |
| U.S. Treasuries | - | 101,535 |
| Corporate bonds and notes | - | 60,182 |
| Pass-through securities | - | 27,518 |
| Total domestic fixed income obligations | - | 189,235 |
| Equity mutual funds | 146,529 | 112,619 |
| Fixed income mutual funds | 64,949 | 82,513 |
| Insurance-linked fund | 4,557 | 13,852 |
| International fixed income obligations: | | |
| Government bonds and notes | - | 58,282 |
| Government agency obligations | - | 10,088 |
| Corporate bonds and notes | - | 13,614 |
| Total international fixed income obligations | - | 81,984 |
| Net unrealized appreciation on foreign currency and foreign currency forward contracts | - | 738 |
| Total investments | 823,993 | 627,131 |
| Net assets held in 401(h) account | 1,018 | 1,223 |
| Receivables: | | |
| Employer contribution | 63,645 | 73,100 |
| Securities sold | 6,264 | - |
| Interest and dividends | 3 | 2,291 |
| Tax reclaim | 182 | 176 |
| Total receivables | 70,094 | 75,567 |
| Total assets | 895,105 | 703,921 |
| **Liabilities** | | |
| Amounts related to obligation of 401(h) account | 1,018 | 1,223 |
| Payables: | | |
| Administrative expenses | 132 | 275 |
| Securities purchased | 6,264 | 169 |
| Total liabilities | 7,414 | 1,667 |
| **Net assets available for benefits** | $ 887,691 | $ 702,254 |

The accompanying notes are an integral part of these financial statements.

# Pension Plan of General Atomics

## Statements of Changes in Net Assets Available for Benefits
**(Dollar amounts in thousands)**

| | Year ended December 31, 2020 | 2019 |
|---|---|---|
| **Additions to net assets** | | |
| Interest and dividends | $ 8,136 | $ 17,937 |
| Employer contribution | 89,345 | 73,100 |
| Net appreciation in fair value of investments | 119,195 | 36,862 |
| Total additions | 216,676 | 127,899 |
| **Deductions from net assets** | | |
| Benefits paid | 27,629 | 24,954 |
| Administrative expenses | 3,610 | 3,869 |
| Total deductions | 31,239 | 28,823 |
| Net increase | 185,437 | 99,076 |
| **Net assets available for benefits** | | |
| Beginning of year | 702,254 | 603,178 |
| End of year | $ 887,691 | $ 702,254 |

The accompanying notes are an integral part of these financial statements.

### NOTE 1 - DESCRIPTION OF PLAN

The Pension Plan of General Atomics (the Plan) is a defined benefit pension plan established to provide retirement, disability, death and postretirement medical benefits (Note 5 and Note 6) to all eligible employees of General Atomics and Sequoyah Fuels Corporation (except with respect to postretirement medical benefits) (collectively referred to as the Company). These financial statements include general information about the Plan. The Plan Document contains the complete description of the Plan's provisions and benefits. Unless the context otherwise requires, capitalized terms used in the notes to financial statements are defined terms within the Plan Document, which is updated periodically to comply with applicable rules. Copies of this document are available at the Company's intranet and from the General Atomics Human Resources Department.

The Plan is administered by the Benefits Committee of General Atomics (the Plan Administrator) and is subject to the requirements of the Employee Retirement Income Security Act of 1974 (ERISA), as amended by the Pension Protection Act of 2006 (PPA). Investment assets are held by the Northern Trust Company (the Trustee) pursuant to a Trust Agreement.

### NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

#### Basis of Accounting

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

#### Investment Valuation and Income Recognition

Investments are reported at fair value. See Note 4 for discussion of fair value measurements. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on an accrual basis. Dividends are recorded on the ex-dividend date. Each foreign currency cash balance and foreign currency forward contract is valued in U.S. dollars using the current exchange spot rate against the foreign currency at December 31, as provided by an approved pricing service.

The Plan enters into foreign currency forward contracts primarily to reduce its exposure to currency fluctuations associated with the investments in international bonds. These contracts are commitments to purchase or sell a non-U.S. currency at a specified rate on a future date. When a contract is fulfilled or closed, gains or losses are realized. Realized and unrealized gains or losses are included in net appreciation or depreciation in the fair value of investments. A contract commitment is fully collateralized by cash or securities of the Plan. Non-U.S. denominated assets and currency contracts may involve more risks than U.S. – denominated transactions, including currency risk, political and economic risk, regulatory and market risk. The Plan minimizes the counterparty credit (or repayment) risk in foreign currency forward contracts by entering into contracts with high-quality counterparties that are reviewed periodically by the Plan's fund managers. Evaluating and monitoring such exposure is part of the Plan's investment strategy.

The following table lists the fair value of foreign currency forward contract positions by country in currency as included in the Statement of Net Assets Available for Benefits at December 31, 2019, and the gains (losses) on foreign currency forward contracts by country of currency as included in the Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2019:

| | As of and For the Year Ended December 31, 2019 | | | |
|---|---|---|---|---|
| | Gross Assets | Gross Liabilities | Net Fair Value at Year-End | Gain (Loss) for the Year Ended |
| South African Rand | $ 4,775 | $ (5,080) | $ (305) | $ 3 |
| Chilean Peso | 5,492 | (5,540) | (48) | (558) |
| Japanese Yen | 5,682 | (5,683) | (1) | (589) |
| Euro | 17,078 | (17,002) | 76 | (1,364) |
| Norwegian Kroner | 12,555 | (12,429) | 126 | (180) |
| Pound Sterling | 20,832 | (20,326) | 506 | 253 |
| Other | 38,097 | (37,692) | 405 | (504) |
| | $ 104,511 | $ (103,752) | $ 759 | $ (2,939) |

No foreign currency forward contracts were held at December 31, 2020.

**Net Appreciation in Fair Value of Investments**

The Plan presents in the Statements of Changes in Net Assets Available for Benefits the net appreciation in the fair value of its investments including derivative contracts (primarily foreign exchange contracts) which consists of the realized gains or losses and the change in unrealized appreciation (depreciation) on those investments and foreign exchange contracts.

**Funding Policy**

Each year, the Plan Administrator determines the normal cost of the Plan and the amount of funding required. This determination is based on an actuarial estimate of the amount required to provide benefits ultimately due to Participants of the Plan. The Plan is subject to, and is in compliance with, the minimum funding provisions of ERISA as calculated by the Actuary of the Plan. In accordance with these provisions, employer contributions must be equal to at least the target normal cost plus a shortfall amortization charge, if any.

The standard unit credit cost method is the actuarial valuation method utilized in the Plan's contribution determinations.

**Benefits Paid**

Benefit payments to Participants are recorded upon distribution.

**Administrative Expenses**

Plan administrative expenses and Trustee fees are paid by the Plan.

**Risk and Uncertainties**

The Plan invests in equity mutual funds, U.S. Treasury bonds and notes, fixed income mutual funds, U.S. corporate bonds and notes, international government bonds and notes, pass-through securities, international corporate bonds and notes, international government agency obligations, foreign currency and forward contracts (primarily foreign exchange contracts), equity collective funds and trusts, fixed income collective funds and trusts, a real estate collective trust, a common collective trust of cash equivalents, and

an insurance-linked fund. Investment securities are exposed to various risks, such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in risks in the near term would materially affect amounts reported in the Statements of Net Assets Available for Benefits and the Statements of Changes in Net Assets Available for Benefits. The fair market values of these investments may decline for a number of reasons, including change in prevailing market and interest rates, increases in defaults and credit rating downgrades.

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

**Use of Estimates**

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities, disclosure of contingent assets and liabilities at the date of the financial statements, the actuarial present value of accumulated plan benefits, and the reported amount of additions to and deductions from net assets during the reporting period. Actual results could differ from those estimates.

**Subsequent Events**

The Plan Administrator reviewed all events or transactions that occurred after December 31, 2020, up through October 5, 2021, the date the Plan issued these financial statements.

In December 2020, the Pension Plan was amended to transition future benefit accruals from a cash balance formula to a Variable Annuity Plan (VAP) formula, effective March 1, 2021. Under the VAP formula, participants accumulate units. The total accumulated units multiplied by the unit value (determined annually) will be paid monthly for life upon retirement. An employee's benefit adjusts based on asset performance relative to an established hurdle rate of 4 percent.

### NOTE 3 – INFORMATION CERTIFIED BY THE TRUSTEE (UNAUDITED)

The Trustee administers the investment assets of the Plan and executes transactions therein. The following is a summary of the Plan's financial information and data certified by the Trustee as complete and accurate in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

| | December 31, 2020 | December 31, 2019 |
|---|---|---|
| Investments, at fair value: | | |
| Domestic fixed income obligations | $ - | $ 189,235 |
| Equity collective funds and trusts | 257,812 | - |
| Fixed income collective funds and trusts | 238,363 | - |
| Real estate collective trust | 64,671 | - |
| Equity mutual funds | 146,529 | 112,619 |
| Fixed income mutual funds | 64,949 | 82,513 |
| Insurance-linked funds | 4,557 | 13,852 |
| International fixed income obligations | - | 81,984 |
| Common collective trust of cash equivalents | 48,130 | 147,413 |
| Net foreign currency and net unrealized appreciation (depreciation) on foreign currency forward contracts | - | 738 |
| Total investments | $ 825,011 | $ 628,354 |
| Investment income receivable | $ 3 | $ 2,291 |

| | Year ended December 31, 2020 | Year ended December 31, 2019 |
|---|---|---|
| Investment income: | | |
| Interest and dividends | $ 8,136 | $ 17,937 |
| Net appreciation in fair value of investments | 119,195 | 36,862 |
| Total investment income | $ 127,331 | $ 54,799 |

### NOTE 4 – FAIR VALUE MEASUREMENTS

Authoritative guidance on fair value measurements provides a framework for measuring fair value and assumes that an orderly transaction to sell an asset or transfer a liability occurs in the principal market for the asset or liability or, in the absence of a principal market, the most advantageous market for the asset or liability. Fair value measurements are based on an exit price model.

The guidance on fair value measurements also establishes a fair value hierarchy that requires an entity to maximize the use of observable inputs, where available. This hierarchy prioritizes the inputs into three broad levels, as follows:

**Level 1:** Quoted prices (unadjusted) in active markets for identical assets or liabilities.

**Level 2:** Observable inputs, other than Level 1 inputs, such as quoted prices for similar assets and liabilities in active markets, inputs other than quoted prices that are observable for the asset or liability, or inputs that are derived principally from or corroborated by observable market data through correlation.

**Level 3:** Unobservable inputs supported by little or no market activity that are significant to the fair value of the assets or liabilities.

A financial asset or liability's classification within the hierarchy is determined based on the lowest level input that is significant to the fair value measurement.

The estimated fair values of the Plan's Level 1 investments are measured on the basis of unadjusted quoted prices in active markets.

The Plan's Level 2 investments are valued using pricing models constructed by independent pricing services that maximize observable data and incorporate quotes from multiple dealers and active market trade data, when available, for identical or similar securities of issuers with similar credit ratings. The fair values of foreign currency and foreign currency forward contracts are based on contractual terms, including the period to maturity, and observable inputs from actively quoted markets including spot currency exchange rates and forward points on interest rate curves relative to the currencies being exchanged. The fair values of all Level 2 investments consider the risk of counterparty nonperformance.

None of the Plan's investments are valued using Level 3 inputs.

The following describes the valuation methodologies for the Plan's investments that are excluded from classification within the fair value hierarchy because they are valued at net asset value as a practical expedient:

*Collective Funds and Trusts:* The net asset value for each unit is determined using observable inputs and unobservable inputs to value the underlying assets held by the fund or trust, and then dividing the total of underlying assets by the number of units outstanding. The underlying assets of collective funds and trusts are dependent on the specific investment objective and strategy of each fund or trust. Equity collective funds and trusts hold equity securities and units of the other equity collective funds and trusts. Fixed income collective funds and trusts hold U.S. Treasuries, investment-grade corporate bonds and notes issued in both developed and emerging markets, international government and agency bonds and notes, derivatives, and units of other fixed income collective funds and trusts. The real estate collective trust holds domestic and international real estate investment trust securities and interests in real estate not in trust. Admissions and withdrawals are recorded at the unit value determined on the valuation date.

*Common Collective Trust of Cash Equivalents*: The net asset value of each unit is determined using observable inputs and an amortized cost basis of the underlying assets held by the trust, and then dividing the total of underlying assets by the number of units outstanding. The underlying assets are cash equivalents, primarily certificates of deposit and money market funds. Admissions and withdrawals are recorded at the unit value determined on the valuation date.

*Insurance-Linked Funds*: Valued at net asset value on the basis of observable and unobservable inputs. Observable inputs are primarily coupon rates of the underlying securities. Unobservable inputs include periodic broker quotes from market participants, considering the risks and modeled probabilities of triggering events, market liquidity risks, indemnity risks, and reinsurance industry risks related to the underlying securities. The funds are valued on at least a monthly basis. Redemption net asset values are determined after submission of a valid written request for redemption and payments for such redemptions are generally made within seven days after receipt of that written request. However, redemption proceeds

may be delayed when exchange trading is restricted, suspended or closed by regulatory order, or until the funds have received payments from others for purchases of shares.

The preceding methods described produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan Administrator believes the valuation methods are appropriate and consistent with those of 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.

The Plan's investments at December 31, 2020 are as follows:

| | *Level 1* | *Level 2* | *Level 3* | *Total* |
|---|---|---|---|---|
| Equity mutual funds | $ 146,529 | $ - | $ - | $ 146,529 |
| Fixed income mutual funds | 64,949 | - | - | 64,949 |
| | $ 211,478 | $ - | $ - | $ 211,478 |
| Pension plan assets measured at net asset value: | | | | |
| Equity collective funds and trusts | | | | 257,812 |
| Fixed income collective funds and trusts | | | | 238,363 |
| Real estate collective trust | | | | 64,671 |
| Common collective trust of cash equivalents | | | | 48,130 |
| Insurance-linked fund | | | | 4,557 |
| Total investments at fair value | | | | $ 825,011 |

The Plan's investments at December 31, 2019 are as follows:

| | *Level 1* | *Level 2* | *Level 3* | *Total* |
|---|---|---|---|---|
| Equity mutual funds | $ 112,619 | $ - | $ - | $112,619 |
| U.S. Treasury bonds and notes | - | 101,535 | - | 101,535 |
| Fixed income mutual funds | 82,513 | - | - | 82,513 |
| U.S. corporate bonds and notes | - | 60,182 | - | 60,182 |
| International government bonds and notes | - | 58,282 | - | 58,282 |
| Pass-through securities | - | 27,518 | - | 27,518 |
| International corporate bonds and notes | - | 13,614 | - | 13,614 |
| International government agency obligations | - | 10,088 | - | 10,088 |
| Foreign currency and forward contracts | - | 738 | - | 738 |
| Subtotal | $ 195,132 | $ 271,957 | $ - | $ 467,089 |
| Investments measured at net asset value: | | | | |
| Common collective trust of cash equivalents | | | | 147,413 |
| Insurance-linked fund | | | | 13,852 |
| Total investments at fair value | | | | $ 628,354 |

### NOTE 5: ACCUMULATED PLAN BENEFITS, CHANGES IN ACCUMULATED PLAN BENEFITS, AND ACTUARIAL ASSUMPTIONS

**Accumulated Plan Benefits**

| | January 1, 2020 |
|---|---|
| Actuarial present value of accumulated Plan benefits | |
| Vested benefits: | |
| Participants currently receiving payments | $ 56,998 |
| Participants with deferred benefits | 76,035 |
| Other participants | 589,941 |
| Nonvested benefits | 35,850 |
| Total actuarial present value of accumulated Plan benefits | $ 758,824 |

**Changes in Accumulated Plan Benefits**

| | |
|---|---|
| Actuarial present value of accumulated Plan benefits at January 1, 2019 | $ 589,008 |
| Increase (decrease) during the year attributable to: | |
| Benefits accumulated and experience | 66,307 |
| Interest accumulation | 25,840 |
| Assumption changes | 102,623 |
| Benefits paid | (24,954) |
| Net increase | 169,816 |
| Actuarial present value of accumulated Plan benefits at January 1, 2020 | $ 758,824 |

Accumulated Plan benefits are the future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to the service that employees have rendered. Accumulated Plan benefits include benefits expected to be paid to (1) retired or terminated employees or their beneficiaries, (2) beneficiaries of deceased employees, and (3) present employees or their beneficiaries. Benefits payable due to retirement, disability, death, and termination of employment are included to the extent they are deemed attributable to time and service at the valuation date.

The actuarial present value of accumulated Plan benefits is the amount that results from applying actuarial assumptions to adjust the accumulated Plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as retirement, disability, death, and termination of employment) between the valuation date and the expected payment date.

The actuarial assumptions are based on a continuation of the Plan. In the event of a Plan termination, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated Plan benefits. The discount rate used to estimate the present value of accrued plan benefits was 3.47 percent and 4.49 percent at January 1, 2020 and 2019, respectively. Contributions for the Pension Plan were determined based on segment rates of 3.64, 5.21 and 5.94 percent at January 1, 2020 and 3.74, 5.35 and 6.11 percent at January 1, 2019. Assumed retirement rates range from .05 to 1.00 and from .03 to 1.00 for ages 55 to 70 and older at January 1, 2020 and 2019, respectively. Mortality is based on the Generational Mortality Table for Annuitants and non-Annuitants.

### NOTE 6 - POSTRETIREMENT MEDICAL BENEFITS

A 401(h) account (retiree medical plan) was established in 1988 as part of the Plan and is intended to comply with the requirements of Internal Revenue Code (IRC) Section 401(h) and related regulations. For employees hired prior to January 1, 1988, who meet certain other eligibility requirements, the retiree medical plan makes payments toward the premium costs of coverage under the retiree medical plan, subject to specified limits. A separate account has been established and maintained in the Plan for the net assets related to the medical-benefit component (401(h) account). In accordance with IRC Section 401(h), the Plan's investments in the 401(h) account may not be used for, or diverted to, any purpose other than providing health benefits for retirees and their beneficiaries. Any assets transferred to the 401(h) account from the defined benefit pension plan in a qualified transfer of excess pension plan assets (and any income allocable thereto) that are not used must be transferred out of the account to the pension plan. The related obligations for health benefits are not included in this Plan's obligations in the statement of accumulated plan benefits but are obligations of the retiree medical plan. The Plan participants do not contribute to the 401(h) account. Employer contributions or qualified transfers to the 401(h) account are at the discretion of the Plan Sponsor. Certain of the Plan's net assets are restricted to fund a portion of postretirement health benefits for retirees and their beneficiaries in accordance with IRC Section 401(h).

### NOTE 7 – TERMINATION OF PLAN

While the Company has not expressed any intent to terminate the Plan, the Plan Document provides that the Company reserves the right to terminate the Plan either fully or in part at any time by action of its Board of Directors, subject to the provisions of the IRC and ERISA. If the Plan were to be terminated under IRC Section 411, the Company would determine the date of the termination, and the Participants affected. The Accrued Benefits of all Participants affected who were Employees on the date shall be fully vested to the extent then funded. The Company may fully vest the Accrued Benefits of a group of Participants because they are affected by a business divestiture, layoff or other similar transaction, in which case the partial termination rules shall apply. Upon complete termination, the assets of the Trust Fund shall be liquidated to provide for payment of benefits in accordance with the priority categories specified in ERISA Section 4044 and the regulations. The amounts allocated shall be applied for the benefit of each person by the purchase of annuity contracts or by such other methods permitted by law. The surplus assets of the Trust Fund shall be paid as a reversion to the Company.

Certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (PBGC) in the event the Plan terminates. Vested benefits under the Plan are guaranteed by PBGC at the level in effect on the date of the Plan's termination subject to statutory ceilings.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan Sponsor and the level of benefits guaranteed by the PBGC.

### NOTE 8 – FEDERAL INCOME TAX STATUS

The Plan obtained a favorable determination letter from the Internal Revenue Service (IRS) dated March 8, 2021, indicating that the Plan documentation satisfied the requirements for tax qualification under Section 401(a) of the IRC and, therefore, the trust established as part of the Plan is exempt from federal income tax under the provisions of Section 501(a) of the IRC. The Plan Administrator believes that the Plan continues to be designed, documented and operated in compliance with the applicable requirements of the IRC.

Accounting principles generally accepted in the United States of America require the Plan Administrator to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan Administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2020, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2017.

### NOTE 9 – PARTY-IN-INTEREST TRANSACTIONS

During 2020, the Plan invested in the Northern Trust Common Collective Short Term Investment Fund (the "NT CCSTIF"), a common collective trust of cash equivalents managed by Northern Trust, the Trustee of the Plan as of December 31, 2020. Therefore, the Plan's transactions in the NT CCSTIF qualify as party-in-interest transactions as defined by ERISA. For the year ended December 31, 2020, the Plan made purchases and sales of the NT CCSTIF amounting to $304,147 and $399,425 respectively.

Members of the Plan Sponsor's Benefits Committee also participate in the Plan.

### NOTE 10 – RECONCILIATION OF FINANCIAL STATEMENTS TO 5500

The following is a reconciliation of net assets available for benefits per the financial statements at December 31, 2020 and 2019 to Form 5500.

| | 2020 | 2019 |
|---|---|---|
| Net assets available for benefits per the financial statements | $ 887,691 | $ 702,254 |
| Net assets held in 401(h) account included as assets in Form 5500 | 1,018 | 1,223 |
| Net assets available for benefits per the Form 5500 | $ 888,709 | $ 703,477 |

The net assets of the 401(h) account included in the Form 5500 are not available to pay pension benefits but can be used only to pay retiree health benefits.

The following is a reconciliation of the changes in net assets per the financial statements to the Form 5500.

| | For the year ended December 31, 2020 | | |
|---|---|---|---|
| | Amounts per Financial Statements | 401(h) Account | Amounts per Form 5500 |
| Interest and dividends | $ 8,136 | $ 8 | $ 8,144 |
| Benefits paid | 27,629 | 212 | 27,841 |

| | For the year ended December 31, 2019 | | |
|---|---|---|---|
| | Amounts per Financial Statements | 401(h) Account | Amounts per Form 5500 |
| Interest and dividends | $ 17,937 | $ 31 | $ 17,968 |
| Benefits paid | 24,954 | 202 | 25,156 |

**Supplemental Schedule**

**Pension Plan of General Atomics**
**EIN: 95-3735102, Plan No. 001**
**Schedule H, Part IV, line 4i - Schedule of Assets (Held At End of Year)***
**December 31, 2020**
(Dollar amounts in thousands)

| (a) | (b) | (c) | (d) | (e) |
|---|---|---|---|---|
| Shares, Units or Principal Amount | Identity of issue, borrower, lessor, or similar party | Description of investment including maturity date, rate of interest, collateral, par, or maturity value | Cost | Fair Value |
| 1,003 | USD | MFO AMERICAN CENTURY WORLD MUT FDS INC GBL SML CAP R6 | $ 15,659 | $ 22,381 |
| 1,373 | USD | MFO HARRIS ASSOC INVT TR OAKMARK INTL FDINSTL CL | 26,960 | 35,786 |
| 1,190 | USD | MFO JPMORGAN TR I EMERGING MKTS EQUITY FD CL R6 | 36,513 | 52,393 |
| 1,174 | USD | MFO MFS INSTL INTL EQTY FD | 30,030 | 35,969 |
| | | **Equity Mutual Funds** | **109,162** | **146,529** |
| 2,625 | USD | MFO ASHMORE FDS ASHMORE EMERGING MKTS TOTAL RETURN FD INSTL CL | 18,889 | 19,845 |
| 18 | USD | MFO BLACKROCK FDS V LOW DURATION BD PORT CL K | 174 | 176 |
| 5,604 | USD | MFO MAINSTAY MACKAY HIGH YIELD CORPORATE BOND FUND | 30,912 | 31,438 |
| 1,328 | USD | MFO ROWE T PRICE INTERNATIONAL FUNDS GBL HIGH INC I | 13,078 | 13,490 |
| | | **Fixed Income Mutual Funds** | **63,053** | **64,949** |
| 113 | USD | MFO STONE REVERSE SPLIT STONE 3P1 HASF 31 JUL 2020 | 5,642 | 4,557 |
| | | **Insurance-Linked Funds** | **5,642** | **4,557** |
| 3,116 | USD | CF BLACKROCK RUSSELL 1000 INDEX NON-LENDABLE FUND | 144,403 | 186,253 |
| 5,648 | USD | CF WTC NA CIF INTERNATIONAL RESEARCH EQUITY PORTFOLIO | 59,111 | 71,559 |
| | | **Equity Collective Funds and Trusts** | **203,514** | **257,812** |
| 857 | USD | CF BLACKROCK TSY U.S. 20 YR KEY RATE DUR NL FD | 20,658 | 21,420 |
| 1,673 | USD | CF BLACKROCK TREAS US 5 YR KEY RATE DUR NL FD A | 24,908 | 25,057 |
| 1,156 | USD | CF BLACKROCK TSY US 10 YR KEY RATE DUR NL FD A | 23,935 | 24,126 |
| 2,127 | USD | CF BLACKROCK TSY U.S. 25+ YR KEY RATE DUR NL FD | 50,095 | 51,876 |
| 80 | USD | CF BLACKROCK INTERMEDIATE GOVT BOND INDEX FUND/OPEN_END | 3,822 | 3,829 |
| 875 | USD | CF BLACKROCK TSY U.S. 15 YR KEY RATE DUR NL FD | 22,659 | 23,384 |
| 3,025 | USD | CF LONG DURATION CORPORATE CREDIT SCREENED NON-LENDABLE FUND | 66,878 | 68,836 |
| 1,429 | USD | CF PRUDENTIAL EMERGING MARKET DEBT BLEND FUND | 18,846 | 19,835 |
| | | **Fixed Income Collective Funds and Trusts** | **231,801** | **238,363** |
| 4,396 | USD | CF COHEN & STEERS GLOBAL REALTY FUND - CLASS B | 61,305 | 64,671 |
| | | **Real Estate Collective Trust** | **61,305** | **64,671** |
| ** 1,726 | USD | COLTV SHORT TERM INVT FD | 1,726 | 1,726 |
| ** 45,060 | USD | COLTV SHORT TERM INVT FD | 45,060 | 45,060 |
| ** 387 | USD | COLTV SHORT TERM INVT FD | 387 | 387 |
| ** 1,017 | USD | COLTV SHORT TERM INVT FD | 1,018 | 1,018 |
| 6 | PLN | Polish zloty | 6 | 6 |
| (67) | USD | United States dollar | (67) | (67) |
| | | **Cash and Cash Equivalents** | **48,130** | **48,130** |
| | | | **$ 722,607** | **$ 825,011** |

* Information in this schedule was derived from data certified complete and accurate by the Trustee.
** Represents a party-in-interest.

**Supplemental Schedule**

**Pension Plan of General Atomics**
**EIN: 95-3735102, Plan No. 001**
**Schedule H, Part IV, line 4i - Schedule of Assets (Acquired and Disposed of Within Year)***
**December 31, 2020**

| (a) | (b) | | (c) | (d) |
|---|---|---|---|---|
| **Shares, Units or Principal Amount** | **Identity of issue, borrower, lessor, or similar party** | **Description of investment includind maturity date, rate of interest, collateral, par, or maturity value** | **Costs of Acquisitions** | **Proceeds of Dispositions** |
| | | SEE ATTACHED SCHEDULES | | |

* Information in this schedule was derived from data certified complete and accurate by the Trustee.

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBMCBVH8 | $ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 | | | | |
| | | Acquisitions | 20,000.00 | -23,395.09 | |
| | | Dispositions | -20,000.00 | | 24,051.78 |
| SBYQHX58 | ABBOTT LABS 4.9% DUE 11-30-2046 | | | | |
| | | Acquisitions | 150,000.00 | -214,882.50 | |
| | | Dispositions | -150,000.00 | | 214,290.01 |
| SBMF3VR1 | ACTIVISION 2.5% DUE 09-15-2050 | | | | |
| | | Acquisitions | 50,000.00 | -49,862.50 | |
| | | Dispositions | -50,000.00 | | 45,329.33 |
| SBF0P355 | ACTIVISION 4.5% DUE 06-15-2047 | | | | |
| | | Acquisitions | 40,000.00 | -51,142.80 | |
| | | Dispositions | -40,000.00 | | 50,818.12 |
| SBKBFWN0 | AEP TEX INC 3.45% DUE 01-15-2050 | | | | |
| | | Acquisitions | 130,000.00 | -142,509.90 | |
| | | Dispositions | -130,000.00 | | 140,926.63 |
| SBM5JB68 | AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,996.40 | |
| | | Dispositions | -10,000.00 | | 11,667.13 |
| SBDF0M43 | AETNA INC NEW 3.875% DUE 08-15-2047 | | | | |
| | | Acquisitions | 83,000.00 | -90,957.30 | |
| | | Dispositions | -83,000.00 | | 93,187.68 |
| SBGYTGT5 | AFLAC INC 4.75% DUE 01-15-2049 | | | | |
| | | Acquisitions | 60,000.00 | -69,341.90 | |
| | | Dispositions | -60,000.00 | | 76,671.11 |
| SB98CZ49 | AGL CAP CORP 4.4% DUE 06-01-2043 | | | | |
| | | Acquisitions | 40,000.00 | -47,840.00 | |
| | | Dispositions | -40,000.00 | | 47,748.40 |
| SBKX8JW5 | AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG | | | | |
| | | Acquisitions | 110,000.00 | -112,795.92 | |
| | | Dispositions | -110,000.00 | | 116,227.29 |
| SBYZ5H95 | ALABAMA PWR CO 3.75% DUE 03-01-2045 | | | | |
| | | Acquisitions | 210,000.00 | -241,941.00 | |
| | | Dispositions | -210,000.00 | | 241,188.06 |
| SBJML8W1 | ALEXANDRIA REAL 4.85% DUE 04-15-2049 | | | | |
| | | Acquisitions | 50,000.00 | -67,350.00 | |
| | | Dispositions | -50,000.00 | | 65,923.29 |
| SBF5BK80 | ALIBABA GROUP HLDG LTD 4.0% 12-06-2037 | | | | |
| | | Acquisitions | 240,000.00 | -277,252.80 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -240,000.00 | | 281,795.00 |
| SBQQCCP0 | ALLEGHANY CORP DEL 4.9% DUE 09-15-2044 | | | | |
| | | Acquisitions | 40,000.00 | -52,537.20 | |
| | | Dispositions | -40,000.00 | | 50,217.23 |
| SBKKDHQ3 | ALLSTATE CORP 3.85% DUE 08-10-2049 | | | | |
| | | Acquisitions | 110,000.00 | -132,892.10 | |
| | | Dispositions | -110,000.00 | | 134,999.10 |
| SB3LVPV8 | ALLY FINL INC 8% DUE 11-01-2031 | | | | |
| | | Acquisitions | 45,000.00 | -55,588.80 | |
| | | Dispositions | -45,000.00 | | 62,136.36 |
| C02079KAE7 | ALPHABET INC 1.9% DUE 08-15-2040 | | | | |
| | | Acquisitions | 50,000.00 | -49,685.50 | |
| | | Dispositions | -50,000.00 | | 48,013.35 |
| C02079KAF4 | ALPHABET INC 2.05% 08-15-2050 | | | | |
| | | Acquisitions | 70,000.00 | -67,935.80 | |
| | | Dispositions | -70,000.00 | | 64,147.74 |
| C02079KAG2 | ALPHABET INC 2.25% DUE 08-15-2060 | | | | |
| | | Acquisitions | 100,000.00 | -95,468.35 | |
| | | Dispositions | -100,000.00 | | 90,155.48 |
| SBD91617 | ALTRIA GROUP INC 3.875% DUE 09-16-2046 | | | | |
| | | Acquisitions | 20,000.00 | -20,151.80 | |
| | | Dispositions | -20,000.00 | | 20,347.17 |
| SB8K84P2 | ALTRIA GROUP INC 4.25% DUE 08-09-2042 | | | | |
| | | Acquisitions | 10,000.00 | -10,427.30 | |
| | | Dispositions | -10,000.00 | | 10,853.87 |
| SBRJ2WM1 | ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 | | | | |
| | | Acquisitions | 50,000.00 | -60,594.00 | |
| | | Dispositions | -50,000.00 | | 62,404.78 |
| SBFZ57Z8 | ALTRIA GROUP INC 5.8% DUE 02-14-2039 | | | | |
| | | Acquisitions | 60,000.00 | -75,517.80 | |
| | | Dispositions | -60,000.00 | | 73,849.09 |
| SBFZ5800 | ALTRIA GROUP INC 5.95% DUE 02-14-2049 | | | | |
| | | Acquisitions | 130,000.00 | -169,837.05 | |
| | | Dispositions | -130,000.00 | | 158,349.26 |
| SBFZ5811 | ALTRIA GROUP INC 6.2% DUE 02-14-2059 | | | | |
| | | Acquisitions | 25,000.00 | -32,584.90 | |
| | | Dispositions | -25,000.00 | | 34,217.21 |
| C023135BF2 | AMAZON COM INC FIXED 3.875% DUE 08-22-2037 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 115,000.00 | -141,409.75 | |
| | | Dispositions | -115,000.00 | | 141,929.02 |
| C023135BM7 | AMAZON COM INC FIXED 4.25% DUE 08-22-2057 | | | | |
| | | Acquisitions | 10,000.00 | -14,708.70 | |
| | | Dispositions | -10,000.00 | | 13,317.93 |
| C023135BT2 | AMAZON COM INC 2.5% DUE 06-03-2050 | | | | |
| | | Acquisitions | 30,000.00 | -29,693.10 | |
| | | Dispositions | -30,000.00 | | 30,044.28 |
| C023135BU9 | AMAZON COM INC 2.7% DUE 06-03-2060 | | | | |
| | | Acquisitions | 10,000.00 | -9,881.60 | |
| | | Dispositions | -10,000.00 | | 10,277.59 |
| C023135BJ4 | AMAZON COM INC 4.05% 08-22-2047 | | | | |
| | | Acquisitions | 120,000.00 | -158,144.40 | |
| | | Dispositions | -120,000.00 | | 154,894.79 |
| SBF5M0D8 | AMEREN ILL CO 4.5% 03-15-2049 | | | | |
| | | Acquisitions | 60,000.00 | -80,404.20 | |
| | | Dispositions | -60,000.00 | | 79,259.35 |
| SBBM3LH7 | AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG | | | | |
| | | Acquisitions | 100,000.00 | -148,653.00 | |
| | | Dispositions | -100,000.00 | | 144,258.33 |
| SBVYLQH4 | AMERISOURCEBERGEN 4.25% DUE 03-01-2045 | | | | |
| | | Acquisitions | 40,000.00 | -45,531.60 | |
| | | Dispositions | -40,000.00 | | 45,936.79 |
| SBD1DD09 | AMERISOURCEBERGEN 4.3% 12-15-2047 | | | | |
| | | Acquisitions | 40,000.00 | -46,294.80 | |
| | | Dispositions | -40,000.00 | | 46,761.87 |
| SBMBKJ72 | AMERN TOWER CORP 3.1% DUE 06-15-2050 | | | | |
| | | Acquisitions | 21,000.00 | -21,380.52 | |
| | | Dispositions | -21,000.00 | | 22,127.28 |
| SBK21TM5 | AMERN TOWER CORP 3.7% DUE 10-15-2049 | | | | |
| | | Acquisitions | 104,000.00 | -114,621.14 | |
| | | Dispositions | -104,000.00 | | 114,461.66 |
| SBJMJ814 | AMERN TOWER CORP 3.8% DUE 08-15-2029 | | | | |
| | | Acquisitions | 50,000.00 | -56,434.50 | |
| | | Dispositions | -50,000.00 | | 50,899.70 |
| SBFXV4W4 | AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048 | | | | |
| | | Acquisitions | 60,000.00 | -73,660.20 | |
| | | Dispositions | -60,000.00 | | 74,816.67 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBDR5CM4 | AMGEN INC 4.563% DUE 06-15-2048 | | | | |
| | | Acquisitions | 120,000.00 | -150,199.20 | |
| | | Dispositions | -120,000.00 | | 156,373.16 |
| SBDRVZ12 | AMGEN INC 4.663% DUE 06-15-2051 | | | | |
| | | Acquisitions | 100,000.00 | -129,039.00 | |
| | | Dispositions | -100,000.00 | | 131,337.91 |
| SBJ555R4 | ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 | | | | |
| | | Acquisitions | 140,000.00 | -190,118.60 | |
| | | Dispositions | -140,000.00 | | 190,993.63 |
| SBJ555S5 | ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 | | | | |
| | | Acquisitions | 110,000.00 | -145,697.20 | |
| | | Dispositions | -110,000.00 | | 144,014.12 |
| SBF7MH35 | ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 | | | | |
| | | Acquisitions | 20,000.00 | -23,710.40 | |
| | | Dispositions | -20,000.00 | | 23,322.48 |
| SBJXS2M9 | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 | | | | |
| | | Acquisitions | 50,000.00 | -62,002.00 | |
| | | Dispositions | -50,000.00 | | 61,783.01 |
| SBM8GDK4 | ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 | | | | |
| | | Acquisitions | 20,000.00 | -21,873.00 | |
| | | Dispositions | -20,000.00 | | 24,060.95 |
| SBM8MLZ3 | ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 | | | | |
| | | Acquisitions | 50,000.00 | -49,962.00 | |
| | | Dispositions | -50,000.00 | | 53,506.50 |
| SBM8MM83 | ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060 | | | | |
| | | Acquisitions | 10,000.00 | -9,991.60 | |
| | | Dispositions | -10,000.00 | | 12,447.80 |
| SBM8GDL5 | ANHEUSER-BUSCH 3.5% DUE 06-01-2030 | | | | |
| | | Acquisitions | 30,000.00 | -29,937.00 | |
| | | Dispositions | -30,000.00 | | 31,915.50 |
| SBDCMR69 | ANHEUSER-BUSCH 4.95% DUE 01-15-2042 | | | | |
| | | Acquisitions | 175,000.00 | -220,242.75 | |
| | | Dispositions | -175,000.00 | | 215,493.25 |
| SBK6V1D6 | ANTHEM INC FIXED 3.7% 09-15-2049 | | | | |
| | | Acquisitions | 34,000.00 | -36,238.81 | |
| | | Dispositions | -34,000.00 | | 38,720.16 |
| SBMBLB46 | ANTHEM INC 3.125% DUE 05-15-2050 | | | | |
| | | Acquisitions | 85,000.00 | -90,989.41 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -85,000.00 | | 91,602.99 |
| SBGB6FT2 | ANTHEM INC 4.375% 12-01-2047 | | | | |
| | | Acquisitions | 37,000.00 | -45,296.88 | |
| | | Dispositions | -37,000.00 | | 46,463.12 |
| SBLSP6D8 | ANTHEM INC 4.65% DUE 01-15-2043 | | | | |
| | | Acquisitions | 40,000.00 | -48,488.00 | |
| | | Dispositions | -40,000.00 | | 50,704.12 |
| SBN40JL0 | AON PLC 4.6% DUE 06-14-2044 | | | | |
| | | Acquisitions | 100,000.00 | -124,904.00 | |
| | | Dispositions | -100,000.00 | | 129,496.64 |
| SBLNMSB6 | APACHE CORP FIXED 4.25% DUE 01-15-2044 | | | | |
| | | Acquisitions | 8,000.00 | -5,360.00 | |
| | | Dispositions | -8,000.00 | | 5,902.50 |
| SB7XL9Z6 | APACHE CORP 4.75% 04-15-2043 | | | | |
| | | Acquisitions | 77,000.00 | -53,608.75 | |
| | | Dispositions | -77,000.00 | | 60,543.75 |
| SBK1M286 | APACHE CORP 5.35% DUE 07-01-2049 | | | | |
| | | Acquisitions | 25,000.00 | -17,625.00 | |
| | | Dispositions | -25,000.00 | | 19,672.50 |
| C037833DG2 | APPLE INC FIXED 3.75% 11-13-2047 | | | | |
| | | Acquisitions | 30,000.00 | -38,627.40 | |
| | | Dispositions | -30,000.00 | | 36,872.74 |
| SBLN8PN5 | APPLE INC NT 2.4% 08-20-2050 | | | | |
| | | Acquisitions | 40,000.00 | -39,889.60 | |
| | | Dispositions | -40,000.00 | | 39,350.21 |
| SBLN8MV2 | APPLE INC 2.55% DUE 08-20-2060 REG | | | | |
| | | Acquisitions | 20,000.00 | -19,786.60 | |
| | | Dispositions | -20,000.00 | | 19,367.05 |
| C037833AL4 | APPLE INC 3.85% DUE 05-04-2043 | | | | |
| | | Acquisitions | 150,000.00 | -183,292.50 | |
| | | Dispositions | -150,000.00 | | 183,184.81 |
| SBDVPX83 | APPLE INC 4.25% DUE 02-09-2047 | | | | |
| | | Acquisitions | 90,000.00 | -118,131.30 | |
| | | Dispositions | -90,000.00 | | 119,512.66 |
| SBYXT6Z8 | APPLE INC 4.5% DUE 02-23-2036 | | | | |
| | | Acquisitions | 20,000.00 | -26,017.20 | |
| | | Dispositions | -20,000.00 | | 25,096.20 |
| C037833BX7 | APPLE INC 4.65% DUE 02-23-2046 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 125,000.00 | -171,791.25 | |
| | | Dispositions | -125,000.00 | | 171,353.30 |
| SBHL3SD5 | APTIV PLC 5.4% 03-15-2049 | | | | |
| | | Acquisitions | 35,000.00 | -42,697.90 | |
| | | Dispositions | -35,000.00 | | 40,785.76 |
| C03939AAA5 | ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 | | | | |
| | | Acquisitions | 35,000.00 | -35,000.00 | |
| | | Dispositions | -35,000.00 | | 37,963.35 |
| SBG48MW7 | ARCONIC INC 5.95% DUE 02-01-2037 | | | | |
| | | Acquisitions | 45,000.00 | -43,908.50 | |
| | | Dispositions | -45,000.00 | | 48,237.50 |
| SBKTZQX0 | ARGENTINA(REP OF) 1% SNR 05/08/2021 ARS10000 | | | | |
| | | Acquisitions | 1,533,936.00 | -21,443.62 | |
| | | Dispositions | -1,533,936.00 | | 11,806.70 |
| SBN767X3 | ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,960.90 | |
| | | Dispositions | -10,000.00 | | 9,842.76 |
| SBYZR531 | ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 | | | | |
| | | Acquisitions | 40,000.00 | -50,923.20 | |
| | | Dispositions | -40,000.00 | | 51,060.35 |
| SBYYXY44 | ASCENSION HLTH 3.945% DUE 11-15-2046 | | | | |
| | | Acquisitions | 40,000.00 | -53,065.60 | |
| | | Dispositions | -40,000.00 | | 48,944.59 |
| SB7FFL50 | ASTRAZENECA PLC 6.45% DUE 09-15-2037 | | | | |
| | | Acquisitions | 90,000.00 | -136,449.90 | |
| | | Dispositions | -90,000.00 | | 140,547.60 |
| SBH4NZW0 | AT&T INC FIXED 5.15% DUE 02-15-2050 | | | | |
| | | Acquisitions | 115,000.00 | -148,046.65 | |
| | | Dispositions | -115,000.00 | | 110,091.31 |
| SBMHWTS3 | AT&T INC 2.75% DUE 06-01-2031 | | | | |
| | | Acquisitions | 40,000.00 | -39,935.60 | |
| | | Dispositions | -40,000.00 | | 41,944.40 |
| C00206RKF8 | AT&T INC 3.5% DUE 02-01-2061 | | | | |
| | | Acquisitions | 50,000.00 | -51,331.95 | |
| | | Dispositions | -50,000.00 | | 46,946.40 |
| SBMHWTV6 | AT&T INC 3.5% DUE 06-01-2041 | | | | |
| | | Acquisitions | 80,000.00 | -79,752.00 | |
| | | Dispositions | -80,000.00 | | 82,291.20 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBMHWTR2 | AT&T INC 3.85% DUE 06-01-2060 | | | | |
| | | Acquisitions | 55,000.00 | -56,709.65 | |
| | | Dispositions | -55,000.00 | | 55,217.14 |
| SBBNC4H4 | AT&T INC 4.35% DUE 06-15-2045 | | | | |
| | | Acquisitions | 140,000.00 | -161,828.40 | |
| | | Dispositions | -195,000.00 | | 215,147.98 |
| SBD3HCY6 | AT&T INC 4.5% DUE 03-09-2048 | | | | |
| | | Acquisitions | 20,000.00 | -23,210.40 | |
| | | Dispositions | -450,000.00 | | 508,592.21 |
| SBX2KBF0 | AT&T INC 4.5% DUE 05-15-2035 | | | | |
| | | Acquisitions | 220,000.00 | -259,716.60 | |
| | | Dispositions | -220,000.00 | | 261,221.17 |
| SBGKCWK1 | AT&T INC 4.85% DUE 03-01-2039 | | | | |
| | | Acquisitions | 140,000.00 | -171,318.00 | |
| | | Dispositions | -520,000.00 | | 619,075.56 |
| SBYY3Z96 | AT&T INC 5.15% DUE 03-15-2042 | | | | |
| | | Acquisitions | 145,000.00 | -181,753.15 | |
| | | Dispositions | -145,000.00 | | 97,312.65 |
| SBDCL4L0 | AT&T INC 5.25% DUE 03-01-2037 | | | | |
| | | Acquisitions | 126,000.00 | -157,763.34 | |
| | | Dispositions | -676,000.00 | | 822,903.24 |
| SBD20MH9 | AT&T INC 6% DUE 08-15-2040 | | | | |
| | | Acquisitions | 140,000.00 | -191,312.80 | |
| | | Dispositions | -140,000.00 | | 103,415.33 |
| SBG5J542 | ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048 | | | | |
| | | Acquisitions | 50,000.00 | -64,996.00 | |
| | | Dispositions | -50,000.00 | | 64,260.35 |
| SBD21LG4 | AVISTA CORP 4.35% DUE 06-01-2048 | | | | |
| | | Acquisitions | 5,000.00 | -5,318.10 | |
| | | Dispositions | -5,000.00 | | 6,216.57 |
| C054561AM7 | AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO | | | | |
| | | Acquisitions | 40,000.00 | -45,714.40 | |
| | | Dispositions | -40,000.00 | | 47,854.47 |
| SBLR99P4 | B A T CAP CORP 4.39% 08-15-2037 | | | | |
| | | Acquisitions | 100,000.00 | -107,319.00 | |
| | | Dispositions | -100,000.00 | | 107,966.72 |
| SBLR9BY7 | B A T CAP CORP 4.54% 08-15-2047 | | | | |
| | | Acquisitions | 95,000.00 | -101,373.55 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -95,000.00 | | 96,733.15 |
| SBG0PVG9 | BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047 | | | | |
| | | Acquisitions | 65,000.00 | -67,596.73 | |
| | | Dispositions | -65,000.00 | | 65,659.71 |
| SBKPD1R7 | BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 | | | | |
| | | Acquisitions | 10,000.00 | -10,215.70 | |
| | | Dispositions | -10,000.00 | | 10,306.12 |
| SBLD6SH4 | BANK AMER CORP 4.083% DUE 03-20-2051 | | | | |
| | | Acquisitions | 55,000.00 | -64,474.65 | |
| | | Dispositions | -55,000.00 | | 67,332.55 |
| SBYWC0C3 | BANK AMER CORP 4.244% 04-24-2037 REG | | | | |
| | | Acquisitions | 130,000.00 | -159,616.60 | |
| | | Dispositions | -130,000.00 | | 157,219.35 |
| SB8WR844 | BANK AMER CORP 5.875% DUE 02-07-2042 | | | | |
| | | Acquisitions | 180,000.00 | -270,286.20 | |
| | | Dispositions | -180,000.00 | | 271,126.02 |
| SBMYXXT8 | BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG | | | | |
| | | Acquisitions | 60,000.00 | -61,648.80 | |
| | | Dispositions | -60,000.00 | | 61,176.03 |
| SBMFWMZ3 | BANNER HEALTH 2.913% DUE 01-01-2051 | | | | |
| | | Acquisitions | 6,000.00 | -6,000.00 | |
| | | Dispositions | -6,000.00 | | 5,954.94 |
| SBMDWVG9 | BANNER HEALTH 3.181% DUE 01-01-2050 | | | | |
| | | Acquisitions | 5,000.00 | -5,000.00 | |
| | | Dispositions | -5,000.00 | | 5,244.79 |
| SBL57W95 | BARCLAYS PLC FIXED 2.645% DUE 06-24-2031 | | | | |
| | | Acquisitions | 200,000.00 | -201,710.00 | |
| | | Dispositions | -200,000.00 | | 202,622.89 |
| SBCRWZ96 | BARRICK N AMER FIN 5.75% DUE 05-01-2043 | | | | |
| | | Acquisitions | 100,000.00 | -141,740.00 | |
| | | Dispositions | -100,000.00 | | 143,914.68 |
| SBDCXG76 | BAXTER INTL INC 3.5% DUE 08-15-2046 | | | | |
| | | Acquisitions | 50,000.00 | -54,012.50 | |
| | | Dispositions | -50,000.00 | | 59,370.70 |
| SBMF04H3 | BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 3,641.76 |
| SBMDFM32 | BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 9,000.00 | -10,528.11 | |
| | | Dispositions | -9,000.00 | | 10,971.27 |
| SBF2KB43 | BECTON DICKINSON & 4.669% DUE 06-06-2047 | | | | |
| | | Acquisitions | 126,000.00 | -151,226.42 | |
| | | Dispositions | -126,000.00 | | 161,838.34 |
| SBG0JBZ0 | BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 | | | | |
| | | Acquisitions | 220,000.00 | -257,237.20 | |
| | | Dispositions | -220,000.00 | | 257,339.88 |
| SBYW5431 | BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG | | | | |
| | | Acquisitions | 20,000.00 | -25,611.80 | |
| | | Dispositions | -20,000.00 | | 25,256.69 |
| SBJ00PK7 | BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 | | | | |
| | | Acquisitions | 175,000.00 | -224,428.75 | |
| | | Dispositions | -175,000.00 | | 224,867.91 |
| SB5NNJ47 | BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG | | | | |
| | | Acquisitions | 52,000.00 | -64,602.00 | |
| | | Dispositions | -52,000.00 | | 66,114.05 |
| SBFD3PF0 | BHP BILLITON FIN 5% DUE 09-30-2043 | | | | |
| | | Acquisitions | 40,000.00 | -55,064.80 | |
| | | Dispositions | -40,000.00 | | 53,830.28 |
| C09062XAG8 | BIOGEN INC CORP 3.15% 05-01-2050 | | | | |
| | | Acquisitions | 60,000.00 | -60,010.50 | |
| | | Dispositions | -60,000.00 | | 59,954.30 |
| SBYNPNY4 | BIOGEN INC 5.2% DUE 09-15-2045 | | | | |
| | | Acquisitions | 80,000.00 | -106,049.60 | |
| | | Dispositions | -80,000.00 | | 109,112.81 |
| SBKPHQD0 | BOEING CO FIXED 3.95% DUE 08-01-2059 | | | | |
| | | Acquisitions | 15,000.00 | -14,272.65 | |
| | | Dispositions | -15,000.00 | | 13,790.70 |
| SBM8XFR6 | BOEING CO FIXED 5.15% DUE 05-01-2030 | | | | |
| | | Acquisitions | 20,000.00 | -20,000.00 | |
| | | Dispositions | -20,000.00 | | 21,407.20 |
| SBM8XFQ5 | BOEING CO FIXED 5.705% DUE 05-01-2040 | | | | |
| | | Acquisitions | 40,000.00 | -42,568.00 | |
| | | Dispositions | -40,000.00 | | 46,411.25 |
| SBM8R6R5 | BOEING CO FIXED 5.805% DUE 05-01-2050 | | | | |
| | | Acquisitions | 50,000.00 | -54,149.50 | |
| | | Dispositions | -50,000.00 | | 61,304.50 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBK1WFH6 | BOEING CO 3.6% 05-01-2034 | | | | |
| | | Acquisitions | 160,000.00 | -180,100.80 | |
| | | Dispositions | -160,000.00 | | 145,647.42 |
| SBJGV2H0 | BOEING CO 3.75% DUE 02-01-2050 | | | | |
| | | Acquisitions | 30,000.00 | -27,266.70 | |
| | | Dispositions | -30,000.00 | | 27,170.55 |
| SBM8XFT8 | BOEING CO 4.875% DUE 05-01-2025 | | | | |
| | | Acquisitions | 15,000.00 | -15,000.00 | |
| | | Dispositions | -15,000.00 | | 16,315.66 |
| SBM8R6Q4 | BOEING CO 5.93% DUE 05-01-2060 | | | | |
| | | Acquisitions | 45,000.00 | -50,243.00 | |
| | | Dispositions | -45,000.00 | | 55,150.35 |
| SBJLV8H7 | BP CAP MKTS AMER 3.633% DUE 04-06-2030 | | | | |
| | | Acquisitions | 70,000.00 | -70,000.00 | |
| | | Dispositions | -70,000.00 | | 75,321.60 |
| SBD6TZ17 | BRIGHTHOUSE FINL 4.7% DUE 06-22-2047 | | | | |
| | | Acquisitions | 45,000.00 | -44,095.05 | |
| | | Dispositions | -45,000.00 | | 44,531.89 |
| SBMW2G98 | BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 | | | | |
| | | Acquisitions | 60,000.00 | -81,294.00 | |
| | | Dispositions | -165,000.00 | | 218,161.97 |
| SBMXWR94 | BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 | | | | |
| | | Acquisitions | 10,000.00 | -14,226.10 | |
| | | Dispositions | -10,000.00 | | 13,003.18 |
| SBMYBXL4 | BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 | | | | |
| | | Acquisitions | 16,000.00 | -22,980.80 | |
| | | Dispositions | -16,000.00 | | 21,313.09 |
| SBZ0WZL6 | BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 | | | | |
| | | Acquisitions | 100,000.00 | -122,323.00 | |
| | | Dispositions | -100,000.00 | | 116,727.21 |
| C101137AU1 | BSTN SCIENTIFIC 4.7% DUE 03-01-2049 | | | | |
| | | Acquisitions | 74,000.00 | -93,212.96 | |
| | | Dispositions | -74,000.00 | | 94,575.69 |
| SBD04808 | BURL NORTHN SANTA 4.15% DUE 04-01-2045 | | | | |
| | | Acquisitions | 200,000.00 | -243,710.00 | |
| | | Dispositions | -200,000.00 | | 244,903.49 |
| SBXT7BJ8 | CA INST TECH 4.321% DUE 08-01-2045 | | | | |
| | | Acquisitions | 60,000.00 | -80,325.60 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -60,000.00 | | 78,909.80 |
| SBLFFMG6 | CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG | | | | |
| | | Acquisitions | 10,000.00 | -9,972.90 | |
| | | Dispositions | -10,000.00 | | 10,015.95 |
| SBFXCMY5 | CAMPBELL SOUP CO 4.8% 03-15-2048 | | | | |
| | | Acquisitions | 80,000.00 | -102,340.80 | |
| | | Dispositions | -80,000.00 | | 103,049.01 |
| SBGPMC28 | CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049 | | | | |
| | | Acquisitions | 55,000.00 | -74,669.10 | |
| | | Dispositions | -55,000.00 | | 74,427.92 |
| SBZ4DMG9 | CARDINAL HLTH INC 4.368% DUE 06-15-2047 | | | | |
| | | Acquisitions | 90,000.00 | -100,221.30 | |
| | | Dispositions | -90,000.00 | | 99,726.47 |
| SBMYQX53 | CARRIER GLOBAL 2.7% DUE 02-15-2031 | | | | |
| | | Acquisitions | 30,000.00 | -30,024.60 | |
| | | Dispositions | -30,000.00 | | 31,753.93 |
| SBKBP230 | CARRIER GLOBAL 3.377% DUE 04-05-2040 | | | | |
| | | Acquisitions | 35,000.00 | -35,398.50 | |
| | | Dispositions | -35,000.00 | | 37,087.18 |
| SBKY86V2 | CATERPILLAR INC FIXED 3.25% DUE 09-19-2049 | | | | |
| | | Acquisitions | 30,000.00 | -34,366.50 | |
| | | Dispositions | -30,000.00 | | 33,386.46 |
| SBLGYRQ7 | CATERPILLAR INC 3.25% DUE 04-09-2050 REG | | | | |
| | | Acquisitions | 75,000.00 | -82,360.50 | |
| | | Dispositions | -75,000.00 | | 83,551.76 |
| SBMM1RV4 | CATERPILLAR INC 4.75% DUE 05-15-2064 | | | | |
| | | Acquisitions | 5,000.00 | -7,202.05 | |
| | | Dispositions | -5,000.00 | | 7,243.00 |
| SBF47XX5 | CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 | | | | |
| | | Acquisitions | 120,000.00 | -126,649.66 | |
| | | Dispositions | -120,000.00 | | 131,598.89 |
| SB7YB643 | CDN NAT RES LTD 6.25% DUE 03-15-2038 | | | | |
| | | Acquisitions | 50,000.00 | -55,417.00 | |
| | | Dispositions | -175,000.00 | | 222,249.66 |
| SBL6KR43 | CDN NATL RY CO 2.45% DUE 05-01-2050 | | | | |
| | | Acquisitions | 23,000.00 | -24,568.13 | |
| | | Dispositions | -23,000.00 | | 22,358.11 |
| SBD96173 | CDN PAC RY CO NEW 4.8% DUE 08-01-2045 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 10,000.00 | -12,219.90 | |
| | | Dispositions | -10,000.00 | | 13,316.26 |
| SBF47XY6 | CDN PAC RY CO NEW 6.125% DUE 09-15-2115 | | | | |
| | | Acquisitions | 10,000.00 | -15,484.18 | |
| | | Dispositions | -10,000.00 | | 15,112.20 |
| SBFNL6J5 | CENOVUS ENERGY INC 5.4% 06-15-2047 | | | | |
| | | Acquisitions | 50,000.00 | -57,428.50 | |
| | | Dispositions | -50,000.00 | | 22,687.50 |
| SB43X0M5 | CENOVUS ENERGY INC 6.75% DUE 11-15-2039 | | | | |
| | | Acquisitions | 70,000.00 | -87,669.40 | |
| | | Dispositions | -70,000.00 | | 33,425.00 |
| SBJ52166 | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 | | | | |
| | | Acquisitions | 50,000.00 | -65,220.00 | |
| | | Dispositions | -50,000.00 | | 63,442.61 |
| SBJHNYB3 | CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO | | | | |
| | | Acquisitions | 60,000.00 | -69,755.40 | |
| | | Dispositions | -60,000.00 | | 71,187.01 |
| SBKSVYZ7 | CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 | | | | |
| | | Acquisitions | 60,000.00 | -67,480.80 | |
| | | Dispositions | -180,000.00 | | 189,909.18 |
| C161175BM5 | CHARTER 5.375% DUE 04-01-2038 | | | | |
| | | Acquisitions | 70,000.00 | -82,863.90 | |
| | | Dispositions | -70,000.00 | | 84,029.95 |
| SBFF9P78 | CHARTER 5.375% 05-01-2047 | | | | |
| | | Acquisitions | 10,000.00 | -12,187.60 | |
| | | Dispositions | -10,000.00 | | 11,934.43 |
| SBZ06JT4 | CHARTER 6.384% DUE 10-23-2035 | | | | |
| | | Acquisitions | 80,000.00 | -108,381.60 | |
| | | Dispositions | -80,000.00 | | 108,232.71 |
| SBYQ7R23 | CHARTER 6.484% DUE 10-23-2045 | | | | |
| | | Acquisitions | 75,000.00 | -98,978.25 | |
| | | Dispositions | -75,000.00 | | 101,295.91 |
| SBD3JMW0 | CHARTER 6.834% DUE 10-23-2055 | | | | |
| | | Acquisitions | 10,000.00 | -13,386.00 | |
| | | Dispositions | -10,000.00 | | 14,152.12 |
| SBLF0PN9 | CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 | | | | |
| | | Acquisitions | 2,000.00 | -2,000.00 | |
| | | Dispositions | -2,000.00 | | 1,851.44 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBKQMRG4 | CHILDRENS HOSP 2.704% DUE 07-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 9,816.56 |
| SBKPHS34 | CIGNA CORP NEW CORP 4.9% 12-15-2048 | | | | |
| | | Acquisitions | 120,000.00 | -152,502.00 | |
| | | Dispositions | -120,000.00 | | 152,718.30 |
| SBL6BBV1 | CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 | | | | |
| | | Acquisitions | 85,000.00 | -89,918.45 | |
| | | Dispositions | -85,000.00 | | 91,988.21 |
| C17275RAF9 | CISCO SYS INC 5.5% DUE 01-15-2040 | | | | |
| | | Acquisitions | 31,000.00 | -46,921.43 | |
| | | Dispositions | -31,000.00 | | 45,630.97 |
| C172967LU3 | CITIGROUP INC FIXED 3.878% DUE 01-24-2039 | | | | |
| | | Acquisitions | 170,000.00 | -198,662.10 | |
| | | Dispositions | -170,000.00 | | 199,173.67 |
| SBK82405 | CITIGROUP INC NEW 2.976% DUE 11-05-2030 | | | | |
| | | Acquisitions | 50,000.00 | -49,418.40 | |
| | | Dispositions | -50,000.00 | | 50,843.10 |
| SBD366H4 | CITIGROUP INC 4.65% DUE 07-23-2048 | | | | |
| | | Acquisitions | 20,000.00 | -27,072.80 | |
| | | Dispositions | -20,000.00 | | 26,856.00 |
| SBMH4H85 | CITIGROUP INC 5.3 DUE 05-06-2044 | | | | |
| | | Acquisitions | 110,000.00 | -148,215.10 | |
| | | Dispositions | -110,000.00 | | 147,808.28 |
| SBF4Z232 | CLECO CORP HLDGS 4.973% DUE 05-01-2046 | | | | |
| | | Acquisitions | 3,000.00 | -3,823.59 | |
| | | Dispositions | -3,000.00 | | 3,340.25 |
| SBDDY861 | CME GROUP INC 5.3 09-15-2043 | | | | |
| | | Acquisitions | 100,000.00 | -145,806.00 | |
| | | Dispositions | -100,000.00 | | 145,263.34 |
| SBMTXGG1 | CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 9,129.95 |
| SBK93JD5 | COCA COLA CO 2.5% 03-15-2051 | | | | |
| | | Acquisitions | 100,000.00 | -99,379.50 | |
| | | Dispositions | -100,000.00 | | 100,109.49 |
| SBLB7Z23 | COCA COLA CO 2.6% DUE 06-01-2050 | | | | |
| | | Acquisitions | 25,000.00 | -24,984.00 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -25,000.00 | | 27,011.50 |
| SBLB7Z34 | COCA COLA CO 2.75% DUE 06-01-2060 | | | | |
| | | Acquisitions | 55,000.00 | -58,728.10 | |
| | | Dispositions | -55,000.00 | | 56,301.53 |
| C20030NDP3 | COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 | | | | |
| | | Acquisitions | 20,000.00 | -19,346.80 | |
| | | Dispositions | -20,000.00 | | 18,430.51 |
| SBKP8MG8 | COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062 | | | | |
| | | Acquisitions | 120,000.00 | -118,917.60 | |
| | | Dispositions | -120,000.00 | | 114,200.91 |
| SBFWQ3V2 | COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 | | | | |
| | | Acquisitions | 45,000.00 | -58,625.06 | |
| | | Dispositions | -45,000.00 | | 53,933.46 |
| SBL6D441 | COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG | | | | |
| | | Acquisitions | 80,000.00 | -87,794.40 | |
| | | Dispositions | -80,000.00 | | 79,792.58 |
| SBFWQ3S9 | COMCAST CORP NEW 4.049% DUE 11-01-2052 | | | | |
| | | Acquisitions | 175,000.00 | -216,588.00 | |
| | | Dispositions | -175,000.00 | | 214,101.35 |
| C20030NCL3 | COMCAST CORP NEW 4.6% 10-15-2038 | | | | |
| | | Acquisitions | 230,000.00 | -292,677.30 | |
| | | Dispositions | -230,000.00 | | 293,667.16 |
| SB7TGGL0 | COMCAST CORP NEW 4.65% DUE 07-15-2042 | | | | |
| | | Acquisitions | 180,000.00 | -233,996.40 | |
| | | Dispositions | -180,000.00 | | 236,297.68 |
| SBFZ5JS5 | COMMONSPIRIT HLTH 3.817% DUE 10-01-2049 | | | | |
| | | Acquisitions | 45,000.00 | -50,144.85 | |
| | | Dispositions | -45,000.00 | | 47,275.59 |
| SBLN7JS5 | COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 | | | | |
| | | Acquisitions | 6,000.00 | -6,000.00 | |
| | | Dispositions | -6,000.00 | | 5,896.07 |
| SBFYRPY0 | COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG | | | | |
| | | Acquisitions | 230,000.00 | -284,130.50 | |
| | | Dispositions | -230,000.00 | | 279,115.54 |
| SBF2SVM5 | CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 | | | | |
| | | Acquisitions | 55,000.00 | -68,207.70 | |
| | | Dispositions | -55,000.00 | | 71,078.04 |
| SBF2SVR0 | CONAGRA BRANDS INC 5.4% 11-01-2048 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30,000.00 | -34,050.30 | |
| | | Dispositions | -30,000.00 | | 41,050.06 |
| SBMDH120 | CONCHO RES INC 4.85% DUE 08-15-2048 | | | | |
| | | Acquisitions | 20,000.00 | -22,033.60 | |
| | | Dispositions | -20,000.00 | | 24,718.62 |
| SBFB5MG8 | CONCHO RES INC 4.875% DUE 10-01-2047 | | | | |
| | | Acquisitions | 20,000.00 | -22,661.60 | |
| | | Dispositions | -20,000.00 | | 19,750.80 |
| C207597EL5 | CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 | | | | |
| | | Acquisitions | 40,000.00 | -50,109.20 | |
| | | Dispositions | -40,000.00 | | 50,266.99 |
| C20826FAC0 | CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 | | | | |
| | | Acquisitions | 10,000.00 | -12,244.00 | |
| | | Dispositions | -10,000.00 | | 13,323.75 |
| SB4T4431 | CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG | | | | |
| | | Acquisitions | 32,000.00 | -40,523.46 | |
| | | Dispositions | -32,000.00 | | 47,402.36 |
| SBJZD6Q4 | CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG | | | | |
| | | Acquisitions | 9,000.00 | -11,821.41 | |
| | | Dispositions | -9,000.00 | | 11,040.86 |
| SBKP3KX6 | CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,933.80 | |
| | | Dispositions | -10,000.00 | | 11,841.95 |
| SBJMGLG1 | CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG | | | | |
| | | Acquisitions | 150,000.00 | -185,385.00 | |
| | | Dispositions | -150,000.00 | | 184,110.58 |
| SBMYSSV0 | CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG | | | | |
| | | Acquisitions | 48,000.00 | -52,756.32 | |
| | | Dispositions | -48,000.00 | | 54,340.90 |
| C21036PAZ1 | CONSTELLATION 4.1% 02-15-2048 | | | | |
| | | Acquisitions | 22,000.00 | -25,372.34 | |
| | | Dispositions | -22,000.00 | | 26,042.96 |
| SBGHWB74 | CONSTELLATION 5.25% DUE 11-15-2048 | | | | |
| | | Acquisitions | 40,000.00 | -53,287.60 | |
| | | Dispositions | -40,000.00 | | 45,386.20 |
| SBLR95V2 | CONSUMERS ENERGY 3.5% DUE 08-01-2051 | | | | |
| | | Acquisitions | 10,000.00 | -9,960.60 | |
| | | Dispositions | -10,000.00 | | 11,795.04 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBGYTGD9 | CONSUMERS ENERGY 4.35% DUE 04-15-2049 | | | | |
| | | Acquisitions | 50,000.00 | -66,668.00 | |
| | | Dispositions | -50,000.00 | | 65,514.58 |
| C21685WCJ4 | COOPERATIEVE 5.25% DUE 05-24-2041 | | | | |
| | | Acquisitions | 80,000.00 | -116,117.60 | |
| | | Dispositions | -80,000.00 | | 116,848.93 |
| SBF8QCP3 | CORNING INC 4.375% 11-15-2057 | | | | |
| | | Acquisitions | 10,000.00 | -11,456.50 | |
| | | Dispositions | -10,000.00 | | 11,846.27 |
| SBGL7X02 | CORNING INC 5.35% DUE 11-15-2048 | | | | |
| | | Acquisitions | 15,000.00 | -21,120.15 | |
| | | Dispositions | -15,000.00 | | 20,601.85 |
| SBJXCLS0 | CORNING INC 5.45% DUE 11-15-2079 | | | | |
| | | Acquisitions | 43,000.00 | -52,665.15 | |
| | | Dispositions | -43,000.00 | | 55,326.00 |
| S2970208 | CR SUISSE 1ST BSTN 7.125% DUE 07-15-2032 | | | | |
| | | Acquisitions | 40,000.00 | -55,449.20 | |
| | | Dispositions | -40,000.00 | | 61,137.82 |
| SBDT6RC0 | CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 | | | | |
| | | Acquisitions | 95,000.00 | -119,666.75 | |
| | | Dispositions | -95,000.00 | | 121,251.02 |
| SBMGFFV8 | CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 | | | | |
| | | Acquisitions | 40,000.00 | -40,305.60 | |
| | | Dispositions | -40,000.00 | | 40,257.60 |
| C126408HR7 | CSX CORP 3.35% 09-15-2049 | | | | |
| | | Acquisitions | 100,000.00 | -112,379.90 | |
| | | Dispositions | -100,000.00 | | 110,061.03 |
| C126408HS5 | CSX CORP 3.8% DUE 04-15-2050 | | | | |
| | | Acquisitions | 35,000.00 | -36,612.15 | |
| | | Dispositions | -35,000.00 | | 41,599.25 |
| SBYMPHS7 | CSX CORP 3.8% DUE 11-01-2046 | | | | |
| | | Acquisitions | 20,000.00 | -23,706.40 | |
| | | Dispositions | -20,000.00 | | 23,172.60 |
| SBD9NGT1 | CSX CORP 4.25% DUE 11-01-2066 | | | | |
| | | Acquisitions | 20,000.00 | -25,298.80 | |
| | | Dispositions | -20,000.00 | | 24,864.40 |
| C126408HN6 | CSX CORP 4.75% DUE 11-15-2048 | | | | |
| | | Acquisitions | 10,000.00 | -10,572.70 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -10,000.00 | | 13,294.40 |
| SBN0VC52 | CUMMINS INC FIXED 2.6% DUE 09-01-2050 | | | | |
| | | Acquisitions | 50,000.00 | -49,805.20 | |
| | | Dispositions | -50,000.00 | | 48,032.44 |
| SBF4JK96 | CVS HEALTH CORP 4.78% DUE 03-25-2038 | | | | |
| | | Acquisitions | 150,000.00 | -181,728.00 | |
| | | Dispositions | -150,000.00 | | 181,928.59 |
| SBF4JKH4 | CVS HEALTH CORP 5.05% DUE 03-25-2048 | | | | |
| | | Acquisitions | 150,000.00 | -190,795.50 | |
| | | Dispositions | -150,000.00 | | 191,343.01 |
| SBYPFC45 | CVS HEALTH CORP 5.125% DUE 07-20-2045 | | | | |
| | | Acquisitions | 15,000.00 | -18,955.35 | |
| | | Dispositions | -15,000.00 | | 19,206.01 |
| SBLGYGD7 | DANAHER CORP 2.6% DUE 10-01-2050 | | | | |
| | | Acquisitions | 50,000.00 | -49,528.40 | |
| | | Dispositions | -50,000.00 | | 49,819.03 |
| C237194AM7 | DARDEN RESTAURANTS INC 4.55% 02-15-2048 | | | | |
| | | Acquisitions | 35,000.00 | -35,961.47 | |
| | | Dispositions | -35,000.00 | | 35,916.43 |
| SBMQ5M40 | DEERE & CO FIXED 3.75% DUE 04-15-2050 | | | | |
| | | Acquisitions | 50,000.00 | -62,154.21 | |
| | | Dispositions | -50,000.00 | | 62,023.75 |
| SBKLMSK0 | DEERE & CO 2.875% DUE 09-07-2049 | | | | |
| | | Acquisitions | 7,000.00 | -7,542.57 | |
| | | Dispositions | -7,000.00 | | 7,513.81 |
| SB1S7195 | DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 | | | | |
| | | Acquisitions | 60,000.00 | -93,060.00 | |
| | | Dispositions | -60,000.00 | | 91,154.80 |
| SBYNCYY2 | DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 | | | | |
| | | Acquisitions | 24,000.00 | -20,882.91 | |
| | | Dispositions | -24,000.00 | | 23,663.64 |
| SBFN08Q3 | DEVON ENERGY CORP 4.75% DUE 05-15-2042 | | | | |
| | | Acquisitions | 25,000.00 | -20,312.50 | |
| | | Dispositions | -25,000.00 | | 23,779.43 |
| SB3Q7W10 | DEVON ENERGY CORP 5.6 DUE 07-15-2041 | | | | |
| | | Acquisitions | 56,000.00 | -53,238.76 | |
| | | Dispositions | -56,000.00 | | 58,027.23 |
| SBG0WNG4 | DH EUROPE FIN II S 3.4% DUE 11-15-2049 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 60,000.00 | -69,523.24 | |
| | | Dispositions | -60,000.00 | | 69,543.31 |
| SBMDWR05 | DIAGEO CAP PLC 2.0% DUE 04-29-2030/04-29-2020 REG | | | | |
| | | Acquisitions | 200,000.00 | -199,046.00 | |
| | | Dispositions | -200,000.00 | | 209,942.00 |
| SB8NXVQ4 | DIAGEO CAP PLC 3.875% DUE 04-29-2043 | | | | |
| | | Acquisitions | 20,000.00 | -24,451.80 | |
| | | Dispositions | -20,000.00 | | 24,270.40 |
| SBD96MJ2 | DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036 | | | | |
| | | Acquisitions | 135,000.00 | -186,942.60 | |
| | | Dispositions | -135,000.00 | | 185,631.22 |
| SBDG75T9 | DISCOVERY COMM LLC 3.95% GTD SNR 20/03/28 USD | | | | |
| | | Dispositions | -200,000.00 | | 216,518.00 |
| | | Free Receipt | 100,000.00 | -99,643.00 | |
| C25470DAS8 | DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017 | | | | |
| | | Acquisitions | 140,000.00 | -164,035.20 | |
| | | Dispositions | -475,000.00 | | 541,494.30 |
| SBMDNBL7 | DISCOVERY FIXED 4.65% DUE 05-15-2050 | | | | |
| | | Acquisitions | 50,000.00 | -58,123.00 | |
| | | Dispositions | -50,000.00 | | 57,463.70 |
| C254687EH5 | DISNEY WALT CO SR NT 6.65% 11-15-2037 | | | | |
| | | Acquisitions | 65,000.00 | -102,077.30 | |
| | | Dispositions | -65,000.00 | | 99,520.52 |
| SBJJJTB4 | DISNEY WALT CO 2.75% DUE 09-01-2049 | | | | |
| | | Acquisitions | 20,000.00 | -19,814.15 | |
| | | Dispositions | -20,000.00 | | 19,428.81 |
| SBMFKW68 | DISNEY WALT CO 3.5% DUE 05-13-2040 REG | | | | |
| | | Acquisitions | 50,000.00 | -49,950.00 | |
| | | Dispositions | -50,000.00 | | 56,724.70 |
| SBMDHPZ1 | DISNEY WALT CO 3.6% DUE 01-13-2051 REG | | | | |
| | | Acquisitions | 60,000.00 | -62,377.40 | |
| | | Dispositions | -60,000.00 | | 68,737.99 |
| SBMDWGW0 | DISNEY WALT CO 3.8% DUE 05-13-2060 REG | | | | |
| | | Acquisitions | 90,000.00 | -96,443.10 | |
| | | Dispositions | -90,000.00 | | 105,038.10 |
| SBMCBVG7 | DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG | | | | |
| | | Acquisitions | 40,000.00 | -44,214.43 | |
| | | Dispositions | -40,000.00 | | 46,323.40 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBT9Z2H9 | DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044 | | | | |
| | | Acquisitions | 20,000.00 | -23,631.80 | |
| | | Dispositions | -20,000.00 | | 24,731.84 |
| C260543CV3 | DOW CHEMICAL CO NT 4.8% 05-15-2049 | | | | |
| | | Acquisitions | 40,000.00 | -49,128.21 | |
| | | Dispositions | -40,000.00 | | 49,545.95 |
| SBN15X50 | DOW CHEMICAL CO 3.6% 11-15-2050 | | | | |
| | | Acquisitions | 85,000.00 | -86,324.73 | |
| | | Dispositions | -85,000.00 | | 86,834.07 |
| SBGL9DP3 | DOWDUPONT INC 5.319% DUE 11-15-2038 | | | | |
| | | Acquisitions | 20,000.00 | -25,247.60 | |
| | | Dispositions | -20,000.00 | | 26,389.99 |
| SBGL9DS6 | DOWDUPONT INC 5.419% DUE 11-15-2048 | | | | |
| | | Acquisitions | 100,000.00 | -136,630.84 | |
| | | Dispositions | -100,000.00 | | 137,013.70 |
| SBY7RHT9 | DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 | | | | |
| | | Acquisitions | 5,000.00 | -6,092.65 | |
| | | Dispositions | -5,000.00 | | 6,263.69 |
| SBM7SRS7 | DTE ELEC CO FIXED 2.625% DUE 03-01-2031 | | | | |
| | | Acquisitions | 10,000.00 | -9,983.20 | |
| | | Dispositions | -10,000.00 | | 11,002.93 |
| SBJ68680 | DTE ELECTRIC CO 3.95% 03-01-2049 | | | | |
| | | Acquisitions | 60,000.00 | -73,912.20 | |
| | | Dispositions | -60,000.00 | | 74,430.21 |
| SBD381P3 | DUKE ENERGY CORP 3.75% DUE 09-01-2046 | | | | |
| | | Acquisitions | 160,000.00 | -179,843.20 | |
| | | Dispositions | -160,000.00 | | 181,190.61 |
| SBL6BZT7 | DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -8,238.50 | |
| | | Dispositions | -10,000.00 | | 10,025.03 |
| SBMTV8X6 | DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,943.50 | |
| | | Dispositions | -10,000.00 | | 9,657.76 |
| SBMNQYY0 | EASTMAN CHEM CO 4.65% DUE 10-15-2044 | | | | |
| | | Acquisitions | 35,000.00 | -40,297.65 | |
| | | Dispositions | -35,000.00 | | 41,503.75 |
| SB9G8B85 | EASTMAN CHEM CO 4.8% DUE 09-01-2042 | | | | |
| | | Acquisitions | 20,000.00 | -22,354.40 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -20,000.00 | | 22,521.20 |
| C278642AF0 | EBAY INC 4 DUE 07-15-2042 | | | | |
| | | Acquisitions | 70,000.00 | -73,201.05 | |
| | | Dispositions | -70,000.00 | | 78,707.38 |
| SBFXZ7V6 | ECOLAB INC 3.95% 12-01-2047 | | | | |
| | | Acquisitions | 90,000.00 | -113,463.00 | |
| | | Dispositions | -90,000.00 | | 113,322.30 |
| SBYMVD32 | EMERA US FIN LP 4.75% DUE 06-15-2046 | | | | |
| | | Acquisitions | 20,000.00 | -24,410.60 | |
| | | Dispositions | -20,000.00 | | 24,547.65 |
| SBYMLKX1 | ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 | | | | |
| | | Acquisitions | 70,000.00 | -82,152.60 | |
| | | Dispositions | -70,000.00 | | 78,808.01 |
| SBL0MHZ6 | ENBRIDGE INC 4.0% DUE 11-15-2049 BEO | | | | |
| | | Acquisitions | 60,000.00 | -67,318.90 | |
| | | Dispositions | -60,000.00 | | 45,009.50 |
| SBYQ24Q1 | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 | | | | |
| | | Acquisitions | 12,000.00 | -11,443.20 | |
| | | Dispositions | -12,000.00 | | 12,486.31 |
| SBL3BQC0 | ENERGY TRANSFER OPER L P 5.0% 05-15-2050 | | | | |
| | | Acquisitions | 23,000.00 | -20,649.35 | |
| | | Dispositions | -23,000.00 | | 22,519.83 |
| SBL3BQ53 | ENERGY TRANSFER 3.75% DUE 05-15-2030 | | | | |
| | | Acquisitions | 10,000.00 | -8,976.40 | |
| | | Dispositions | -10,000.00 | | 9,987.41 |
| C29278NAD5 | ENERGY TRANSFER 5.8% DUE 06-15-2038 | | | | |
| | | Acquisitions | 80,000.00 | -91,154.40 | |
| | | Dispositions | -80,000.00 | | 83,346.56 |
| SBM99P28 | ENTERGY ARK LLC 2.65% DUE 06-15-2051 | | | | |
| | | Acquisitions | 5,000.00 | -4,980.25 | |
| | | Dispositions | -5,000.00 | | 4,974.95 |
| SBJDRF72 | ENTERGY ARKANSAS LLC 4.2% 04-01-2049 | | | | |
| | | Acquisitions | 50,000.00 | -63,325.00 | |
| | | Dispositions | -50,000.00 | | 62,430.09 |
| SBLD57S5 | ENTERPRISE PRODS FIXED 3.2% 02-15-2052 | | | | |
| | | Acquisitions | 40,000.00 | -38,085.98 | |
| | | Dispositions | -40,000.00 | | 37,230.41 |
| SBL39936 | ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30,000.00 | -31,238.20 | |
| | | Dispositions | -30,000.00 | | 32,013.10 |
| SBYZ5J66 | ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 | | | | |
| | | Acquisitions | 115,000.00 | -138,762.45 | |
| | | Dispositions | -115,000.00 | | 131,884.49 |
| SBFY1ZL9 | ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 | | | | |
| | | Acquisitions | 190,000.00 | -209,410.20 | |
| | | Dispositions | -190,000.00 | | 188,935.10 |
| SBL397H6 | ENTERPRISE PRODS 3.7% DUE 01-31-2051 | | | | |
| | | Acquisitions | 85,000.00 | -87,039.51 | |
| | | Dispositions | -85,000.00 | | 88,171.50 |
| SBKB02C4 | ENTERPRISE PRODS 4.2% DUE 01-31-2050 | | | | |
| | | Acquisitions | 10,000.00 | -10,964.80 | |
| | | Dispositions | -10,000.00 | | 10,921.19 |
| SBLB9JH2 | EOG RES INC 4.95% DUE 04-15-2050 | | | | |
| | | Acquisitions | 115,000.00 | -144,675.55 | |
| | | Dispositions | -115,000.00 | | 145,344.02 |
| C29444UBJ4 | EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG | | | | |
| | | Acquisitions | 65,000.00 | -66,089.00 | |
| | | Dispositions | -65,000.00 | | 64,264.72 |
| SBNH7PZ4 | ERP OPER LTD 4.5% DUE 07-01-2044 | | | | |
| | | Acquisitions | 20,000.00 | -26,040.80 | |
| | | Dispositions | -20,000.00 | | 25,910.00 |
| SBLF9912 | ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 | | | | |
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 10,510.87 |
| SBKT4KF7 | ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 | | | | |
| | | Acquisitions | 109,000.00 | -119,404.83 | |
| | | Dispositions | -109,000.00 | | 124,904.53 |
| SBMC45B9 | EVERGY KANS CENT 3.45% DUE 04-15-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,959.10 | |
| | | Dispositions | -10,000.00 | | 11,292.78 |
| SBWNGZ47 | FED RLTY INVT TR 4.5% DUE 12-01-2044 | | | | |
| | | Acquisitions | 30,000.00 | -37,913.40 | |
| | | Dispositions | -30,000.00 | | 34,203.56 |
| SBHZFZM5 | FEDEX CORP BOND 5.1 DUE 01-15-2044 | | | | |
| | | Acquisitions | 25,000.00 | -29,102.00 | |
| | | Dispositions | -25,000.00 | | 32,540.26 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBF42ZD4 | FEDEX CORP 4.05% DUE 02-15-2048 | | | | |
| | | Acquisitions | 20,000.00 | -19,689.60 | |
| | | Dispositions | -20,000.00 | | 23,263.50 |
| SBYYPSG0 | FEDEX CORP 4.4% DUE 01-15-2047 | | | | |
| | | Acquisitions | 50,000.00 | -51,073.70 | |
| | | Dispositions | -50,000.00 | | 60,045.48 |
| SBD9Y0B4 | FEDEX CORP 4.55% DUE 04-01-2046 | | | | |
| | | Acquisitions | 15,000.00 | -16,330.65 | |
| | | Dispositions | -15,000.00 | | 18,234.66 |
| SBYPJYG3 | FEDEX CORP 4.75% DUE 11-15-2045 | | | | |
| | | Acquisitions | 15,000.00 | -18,269.44 | |
| | | Dispositions | -15,000.00 | | 19,171.87 |
| SBGK3JZ8 | FEDEX CORP 4.95% 10-17-2048 | | | | |
| | | Acquisitions | 20,000.00 | -19,908.20 | |
| | | Dispositions | -20,000.00 | | 25,739.22 |
| SBKQNBH6 | FEDEX CORP 5.25% DUE 05-15-2050 | | | | |
| | | Acquisitions | 40,000.00 | -48,612.35 | |
| | | Dispositions | -40,000.00 | | 55,036.56 |
| C316773CH1 | FIFTH 3RD BANCORP 8.25% DUE 03-01-2038 | | | | |
| | | Acquisitions | 15,000.00 | -24,347.40 | |
| | | Dispositions | -15,000.00 | | 24,777.37 |
| SBKMGCD2 | FIRSTENERGY CORP 2.65% DUE 03-01-2030 | | | | |
| | | Acquisitions | 29,000.00 | -30,490.60 | |
| | | Dispositions | -29,000.00 | | 29,694.84 |
| SBDC3P80 | FIRSTENERGY CORP 4.85% 07-15-2047 | | | | |
| | | Acquisitions | 40,000.00 | -50,488.00 | |
| | | Dispositions | -40,000.00 | | 44,067.21 |
| SBGBN0F4 | FISERV INC 4.4% DUE 07-01-2049 | | | | |
| | | Acquisitions | 80,000.00 | -97,808.80 | |
| | | Dispositions | -80,000.00 | | 95,178.00 |
| SBG1V081 | FL PWR & LT CO 3.95% 03-01-2048 | | | | |
| | | Acquisitions | 110,000.00 | -139,060.90 | |
| | | Dispositions | -110,000.00 | | 139,110.91 |
| SB39XY20 | FLORIDA PWR CORP 6.4% DUE 06-15-2038 | | | | |
| | | Acquisitions | 160,000.00 | -244,009.60 | |
| | | Dispositions | -160,000.00 | | 247,916.70 |
| SBJYGNS5 | FMC CORP 4.5% DUE 10-01-2049 | | | | |
| | | Acquisitions | 55,000.00 | -66,149.05 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -95,000.00 | | 112,943.06 |
| SBN31P16 | FORD FNDTN 2.815% DUE 06-01-2070 | | | | |
| | | Acquisitions | 5,000.00 | -5,000.00 | |
| | | Dispositions | -5,000.00 | | 4,948.08 |
| SBG48VR5 | FORD MTR CO DEL 7.4% DUE 11-01-2046 | | | | |
| | | Acquisitions | 90,000.00 | -103,105.80 | |
| | | Dispositions | -90,000.00 | | 67,837.50 |
| SBM63802 | FOX CORP 5.576% DUE 01-25-2049 | | | | |
| | | Acquisitions | 5,000.00 | -6,732.00 | |
| | | Dispositions | -5,000.00 | | 7,118.05 |
| C999599GH0 | FUT DEC 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -11.00 | | |
| | | Free Receipt | 360.00 | -80,756,225.54 | |
| C999599GH0 | FUT DEC 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -360.00 | | |
| | | Free Receipt | 11.00 | -2,467,617.55 | |
| C999599GH0 | FUT DEC 20 10 YR T-NOTES | | | | |
| | | Free Delivery | -7.00 | | |
| | | Free Receipt | 227.00 | -31,545,102.82 | |
| C999599GH0 | FUT DEC 20 10 YR T-NOTES | | | | |
| | | Free Delivery | -227.00 | | |
| | | Free Receipt | 7.00 | -972,758.46 | |
| C999599GH0 | FUT JUN 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -13.00 | | |
| | | Free Receipt | 610.00 | -130,971,625.00 | |
| C999599GH0 | FUT JUN 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -610.00 | | |
| | | Free Receipt | 13.00 | -2,770,895.18 | |
| C999599GH0 | FUT JUN 20 U.S. T-BONDS | | | | |
| | | Free Delivery | -5.00 | | |
| | | Free Receipt | 373.00 | -65,179,187.50 | |
| C999599GH0 | FUT JUN 20 U.S. T-BONDS | | | | |
| | | Free Delivery | -373.00 | | |
| | | Free Receipt | 5.00 | -870,758.23 | |
| C999599GH0 | FUT JUN 20 10 YR T-NOTES | | | | |
| | | Free Delivery | -14.00 | | |
| | | Free Receipt | 242.00 | -33,136,031.26 | |
| C999599GH0 | FUT JUN 20 10 YR T-NOTES | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -242.00 | | |
| | | Free Receipt | 14.00 | -1,914,682.83 | |
| C999599GH0 | FUT SEP 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -11.00 | | |
| | | Free Receipt | 413.00 | -88,433,642.35 | |
| C999599GH0 | FUT SEP 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -413.00 | | |
| | | Free Receipt | 11.00 | -2,381,313.97 | |
| C999599GH0 | FUT SEP 20 US 2YR T-NOTE | | | | |
| | | Free Delivery | -4.00 | | |
| | | Free Receipt | 1.00 | -220,664.06 | |
| C999599GH0 | FUT SEP 20 US 2YR T-NOTE | | | | |
| | | Free Delivery | -1.00 | | |
| | | Free Receipt | 4.00 | -882,953.13 | |
| C999599GH0 | FUT SEP 20 10 YR T-NOTES | | | | |
| | | Free Delivery | -9.00 | | |
| | | Free Receipt | 233.00 | -32,301,039.05 | |
| C999599GH0 | FUT SEP 20 10 YR T-NOTES | | | | |
| | | Free Delivery | -233.00 | | |
| | | Free Receipt | 9.00 | -1,248,275.74 | |
| SBYNWXZ6 | GE CAP INTL FDG CO 4.418% DUE 11-15-2035 | | | | |
| | | Acquisitions | 200,000.00 | -235,170.00 | |
| | | Dispositions | -200,000.00 | | 220,390.02 |
| SBG48W16 | GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 | | | | |
| | | Acquisitions | 30,000.00 | -37,020.60 | |
| | | Dispositions | -30,000.00 | | 38,915.30 |
| SB7T4807 | GENERAL ELEC CO 4.125% DUE 10-09-2042 | | | | |
| | | Acquisitions | 115,000.00 | -126,993.35 | |
| | | Dispositions | -115,000.00 | | 118,728.71 |
| SBMWWSK3 | GENERAL ELEC CO 4.25% DUE 05-01-2040 | | | | |
| | | Acquisitions | 110,000.00 | -112,577.01 | |
| | | Dispositions | -110,000.00 | | 112,248.16 |
| SBMWWSL4 | GENERAL ELEC CO 4.35% DUE 05-01-2050 REG | | | | |
| | | Acquisitions | 50,000.00 | -51,903.30 | |
| | | Dispositions | -50,000.00 | | 53,015.07 |
| SBFY3D33 | GENERAL MLS INC FIXED 4.55% DUE 04-17-2038 | | | | |
| | | Acquisitions | 20,000.00 | -20,753.00 | |
| | | Dispositions | -20,000.00 | | 25,732.50 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C370334CJ1 | GENERAL MLS INC 4.7% DUE 04-17-2048 REG | | | | |
| | | Acquisitions | 115,000.00 | -152,441.77 | |
| | | Dispositions | -115,000.00 | | 151,097.90 |
| SBV54K36 | GENERAL MTRS CO 5.2% DUE 04-01-2045 | | | | |
| | | Acquisitions | 85,000.00 | -85,759.05 | |
| | | Dispositions | -260,000.00 | | 279,260.24 |
| SBTN21T1 | GENERAL MTRS CO 5% DUE 04-01-2035 | | | | |
| | | Acquisitions | 120,000.00 | -127,485.60 | |
| | | Dispositions | -120,000.00 | | 133,723.25 |
| SBMDWCG6 | GILEAD SCIENCES INC 2.6% DUE 10-01-2040 | | | | |
| | | Acquisitions | 50,000.00 | -49,775.50 | |
| | | Dispositions | -50,000.00 | | 48,593.49 |
| SBMDWBN6 | GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG | | | | |
| | | Acquisitions | 30,000.00 | -29,824.80 | |
| | | Dispositions | -30,000.00 | | 29,301.78 |
| C375558BK8 | GILEAD SCIENCES 4.15% DUE 03-01-2047 | | | | |
| | | Acquisitions | 12,000.00 | -15,010.92 | |
| | | Dispositions | -12,000.00 | | 16,348.92 |
| C375558BG7 | GILEAD SCIENCES 4.6% DUE 09-01-2035 | | | | |
| | | Acquisitions | 210,000.00 | -270,593.40 | |
| | | Dispositions | -210,000.00 | | 283,843.15 |
| SBK0WRZ9 | GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG | | | | |
| | | Acquisitions | 400,000.00 | -411,784.00 | |
| | | Dispositions | -400,000.00 | | 421,012.00 |
| SBJXV303 | GLOBAL PMTS INC 4.15% DUE 08-15-2049 | | | | |
| | | Acquisitions | 90,000.00 | -104,302.50 | |
| | | Dispositions | -90,000.00 | | 104,986.40 |
| SBL57VT8 | GLP CAP L P / GLP 4% DUE 01-15-2031 | | | | |
| | | Acquisitions | 30,000.00 | -31,373.55 | |
| | | Dispositions | -30,000.00 | | 31,423.62 |
| C38148YAA6 | GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 | | | | |
| | | Acquisitions | 25,000.00 | -28,970.50 | |
| | | Dispositions | -25,000.00 | | 29,216.31 |
| SBYNZDD3 | GOLDMAN SACHS 4.75% DUE 10-21-2045 | | | | |
| | | Acquisitions | 25,000.00 | -29,064.50 | |
| | | Dispositions | -25,000.00 | | 32,936.48 |
| SB920YP3 | GOLDMAN SACHS 6.25% DUE 02-01-2041 | | | | |
| | | Acquisitions | 140,000.00 | -207,078.20 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -140,000.00 | | 207,442.68 |
| SB9CMD63 | GOLDMAN SACHS 6.75% DUE 10-01-2037 | | | | |
| | | Acquisitions | 210,000.00 | -303,670.50 | |
| | | Dispositions | -210,000.00 | | 307,223.15 |
| SBYZWY62 | GRAINGER W W INC FIXED 4.6% DUE 06-15-2045 | | | | |
| | | Acquisitions | 40,000.00 | -51,425.60 | |
| | | Dispositions | -40,000.00 | | 51,918.27 |
| SBYP8NF2 | GRAINGER W W INC 3.75% DUE 05-15-2046 | | | | |
| | | Acquisitions | 20,000.00 | -22,068.80 | |
| | | Dispositions | -20,000.00 | | 22,633.44 |
| SBG494S0 | GRUPO TELEVISA S A 6.625% DUE 01-15-2040 | | | | |
| | | Acquisitions | 30,000.00 | -41,657.10 | |
| | | Dispositions | -30,000.00 | | 39,896.25 |
| SBMW4TR3 | HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 | | | | |
| | | Acquisitions | 1,000.00 | -1,000.00 | |
| | | Dispositions | -1,000.00 | | 972.38 |
| SBMW4TQ2 | HACKENSACK 2.675% DUE 09-01-2041 | | | | |
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 9,689.85 |
| SB5TFVQ3 | HALLIBURTON CO 4.5 DUE 11-15-2041 | | | | |
| | | Acquisitions | 10,000.00 | -7,879.70 | |
| | | Dispositions | -10,000.00 | | 9,914.14 |
| SBCR5XW4 | HALLIBURTON CO 4.75% DUE 08-01-2043 | | | | |
| | | Acquisitions | 30,000.00 | -31,205.70 | |
| | | Dispositions | -30,000.00 | | 29,137.62 |
| SBYNR6K7 | HALLIBURTON CO 4.85% DUE 11-15-2035 | | | | |
| | | Acquisitions | 25,000.00 | -24,992.86 | |
| | | Dispositions | -25,000.00 | | 26,816.44 |
| SBYNR4N6 | HALLIBURTON CO 5% DUE 11-15-2045 | | | | |
| | | Acquisitions | 92,000.00 | -87,889.49 | |
| | | Dispositions | -92,000.00 | | 93,308.57 |
| SBX1DFF8 | HARRIS CORP DEL 5.054% DUE 04-27-2045 | | | | |
| | | Acquisitions | 30,000.00 | -39,768.30 | |
| | | Dispositions | -30,000.00 | | 39,406.50 |
| SBK5R469 | HARTFORD FINL SVCS 3.6% DUE 08-19-2049 | | | | |
| | | Acquisitions | 55,000.00 | -61,892.60 | |
| | | Dispositions | -55,000.00 | | 59,861.45 |
| SBMJ71B3 | HASBRO INC 5.1% DUE 05-15-2044 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 40,000.00 | -43,088.40 | |
| | | Dispositions | -40,000.00 | | 40,407.94 |
| SBJJD6P9 | HCA INC 5.125% 06-15-2039 | | | | |
| | | Acquisitions | 105,000.00 | -121,080.95 | |
| | | Dispositions | -105,000.00 | | 128,682.93 |
| SBJJD6M6 | HCA INC 5.25% DUE 06-15-2049 | | | | |
| | | Acquisitions | 20,000.00 | -26,336.60 | |
| | | Dispositions | -300,000.00 | | 353,989.84 |
| SBF2XWB6 | HCA INC 5.5% DUE 06-15-2047 | | | | |
| | | Acquisitions | 110,000.00 | -139,091.15 | |
| | | Dispositions | -110,000.00 | | 133,056.90 |
| SBMWP0F1 | HERSHEY CO 2.65% DUE 06-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,967.10 | |
| | | Dispositions | -10,000.00 | | 10,254.72 |
| SBD7XTT4 | HESS CORP 5.8% DUE 04-01-2047 | | | | |
| | | Acquisitions | 100,000.00 | -115,368.00 | |
| | | Dispositions | -100,000.00 | | 111,915.00 |
| SB6YB851 | HEWLETT PACKARD CO 6% DUE 09-15-2041 | | | | |
| | | Acquisitions | 45,000.00 | -51,514.00 | |
| | | Dispositions | -45,000.00 | | 55,199.46 |
| SBD3GB68 | HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2035 12-23-2016 | | | | |
| | | Acquisitions | 130,000.00 | -160,430.40 | |
| | | Dispositions | -130,000.00 | | 157,038.29 |
| SB9N1J94 | HOME DEPOT INC 4.2% DUE 04-01-2043 | | | | |
| | | Acquisitions | 150,000.00 | -187,896.00 | |
| | | Dispositions | -150,000.00 | | 188,196.65 |
| SBYQF318 | HOME DEPOT INC 4.25% DUE 04-01-2046 | | | | |
| | | Acquisitions | 130,000.00 | -165,887.80 | |
| | | Dispositions | -130,000.00 | | 165,097.97 |
| SBG0PV14 | HONEYWELL INTL INC FIXED 3.812% DUE 11-21-2047 | | | | |
| | | Acquisitions | 30,000.00 | -38,469.00 | |
| | | Dispositions | -30,000.00 | | 36,902.70 |
| SB9KBXK6 | HSBC HLDGS PLC 6.5% DUE 05-02-2036 | | | | |
| | | Acquisitions | 100,000.00 | -136,689.00 | |
| | | Dispositions | -100,000.00 | | 134,801.27 |
| SBFN0JF9 | HSBC HLDGS PLC 6.5% DUE 09-15-2037 | | | | |
| | | Acquisitions | 170,000.00 | -235,946.40 | |
| | | Dispositions | -170,000.00 | | 237,342.10 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SB39GHK8 | HSBC HLDGS PLC 6.8% DUE 06-01-2038 | | | | |
| | | Acquisitions | 100,000.00 | -142,712.00 | |
| | | Dispositions | -100,000.00 | | 143,837.64 |
| SBK59KT0 | HUMANA INC FIXED 3.95% DUE 08-15-2049 | | | | |
| | | Acquisitions | 70,000.00 | -78,243.90 | |
| | | Dispositions | -70,000.00 | | 83,177.58 |
| SBHPRH47 | INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 | | | | |
| | | Acquisitions | 30,000.00 | -38,123.40 | |
| | | Dispositions | -30,000.00 | | 38,346.32 |
| SBMW8470 | INGREDION INC 3.9% DUE 06-01-2050 | | | | |
| | | Acquisitions | 30,000.00 | -29,565.30 | |
| | | Dispositions | -30,000.00 | | 33,127.72 |
| C458140BK5 | INTEL CORP 3.1% DUE 02-15-2060 | | | | |
| | | Acquisitions | 105,000.00 | -112,270.00 | |
| | | Dispositions | -105,000.00 | | 112,337.51 |
| C458140BJ8 | INTEL CORP 3.25% DUE 11-15-2049 | | | | |
| | | Acquisitions | 110,000.00 | -123,931.50 | |
| | | Dispositions | -110,000.00 | | 122,961.62 |
| C458140BN9 | INTEL CORP 4.95% DUE 03-25-2060 | | | | |
| | | Acquisitions | 5,000.00 | -7,271.20 | |
| | | Dispositions | -5,000.00 | | 7,281.90 |
| SBMTQL54 | INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG | | | | |
| | | Acquisitions | 35,000.00 | -34,644.40 | |
| | | Dispositions | -35,000.00 | | 35,404.55 |
| SBF4Q3X2 | INTERCONTINENTAL 4.25% DUE 09-21-2048 | | | | |
| | | Acquisitions | 120,000.00 | -149,511.60 | |
| | | Dispositions | -120,000.00 | | 148,720.84 |
| SB8J5PR3 | INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 | | | | |
| | | Acquisitions | 80,000.00 | -97,268.80 | |
| | | Dispositions | -80,000.00 | | 95,031.90 |
| SBK5CT25 | INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 | | | | |
| | | Acquisitions | 100,000.00 | -125,733.00 | |
| | | Dispositions | -100,000.00 | | 124,424.00 |
| SBF5HW37 | INTERPUBLIC GROUP COS INC 5.4% 10-01-2048 | | | | |
| | | Acquisitions | 55,000.00 | -58,876.15 | |
| | | Dispositions | -55,000.00 | | 66,206.37 |
| SBYYGTQ0 | INTL PAPER CO 4.4% DUE 08-15-2047 | | | | |
| | | Acquisitions | 30,000.00 | -37,090.20 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -30,000.00 | | 37,128.63 |
| SBD1LVH6 | INTST PWR & LT CO 3.7% DUE 09-15-2046 | | | | |
| | | Acquisitions | 5,000.00 | -5,851.90 | |
| | | Dispositions | -5,000.00 | | 5,574.51 |
| SB992076 | JEFFERIES GROUP 6.25% DUE 01-15-2036 | | | | |
| | | Acquisitions | 30,000.00 | -37,256.70 | |
| | | Dispositions | -30,000.00 | | 38,337.18 |
| SBMGYMV4 | JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG | | | | |
| | | Acquisitions | 20,000.00 | -19,867.00 | |
| | | Dispositions | -20,000.00 | | 19,536.73 |
| SBMGYMY7 | JOHNSON & JOHNSON 2.25% 09-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,911.30 | |
| | | Dispositions | -10,000.00 | | 9,723.10 |
| SBMGYMZ8 | JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG | | | | |
| | | Acquisitions | 10,000.00 | -9,896.50 | |
| | | Dispositions | -10,000.00 | | 9,946.79 |
| SBD319Y7 | JOHNSON & JOHNSON 3.7% DUE 03-01-2046 | | | | |
| | | Acquisitions | 150,000.00 | -187,309.50 | |
| | | Dispositions | -150,000.00 | | 186,477.14 |
| SBDH2HN1 | JOHNSON CTLS INTL 5.125% DUE 09-14-2045 | | | | |
| | | Acquisitions | 10,000.00 | -13,371.50 | |
| | | Dispositions | -10,000.00 | | 13,119.56 |
| SBMF0547 | JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 | | | | |
| | | Acquisitions | 80,000.00 | -90,288.85 | |
| | | Dispositions | -80,000.00 | | 86,570.39 |
| SB7FRRL4 | JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 | | | | |
| | | Acquisitions | 195,000.00 | -276,476.85 | |
| | | Dispositions | -195,000.00 | | 281,718.61 |
| SBF348B0 | JPMORGAN CHASE & 3.882% DUE 07-24-2038 | | | | |
| | | Acquisitions | 160,000.00 | -187,166.40 | |
| | | Dispositions | -160,000.00 | | 189,586.72 |
| SBKS7M84 | KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 | | | | |
| | | Acquisitions | 50,000.00 | -56,346.50 | |
| | | Dispositions | -50,000.00 | | 53,967.69 |
| SBJY5HF7 | KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO | | | | |
| | | Acquisitions | 50,000.00 | -63,404.00 | |
| | | Dispositions | -50,000.00 | | 60,990.84 |
| SBKLKM46 | KANSAS CITY SOUTHN CORP 4.2% 11-15-2069 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 45,000.00 | -53,460.00 | |
| | | Dispositions | -45,000.00 | | 50,385.10 |
| SBMWWSG9 | KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050 | | | | |
| | | Acquisitions | 5,000.00 | -4,951.35 | |
| | | Dispositions | -5,000.00 | | 5,561.75 |
| SBL0MLQ5 | KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO | | | | |
| | | Acquisitions | 105,000.00 | -118,265.65 | |
| | | Dispositions | -105,000.00 | | 119,182.39 |
| SBHNH4B5 | KEURIG DR PEPPER 5.085% DUE 05-25-2048 | | | | |
| | | Acquisitions | 30,000.00 | -40,371.30 | |
| | | Dispositions | -30,000.00 | | 41,528.79 |
| SBKT1TG2 | KIMBERLY CLARK 2.875% DUE 02-07-2050 | | | | |
| | | Acquisitions | 50,000.00 | -53,102.00 | |
| | | Dispositions | -50,000.00 | | 54,587.66 |
| SBW39342 | KINDER MORGAN INC 5.05% DUE 02-15-2046 | | | | |
| | | Acquisitions | 80,000.00 | -92,615.20 | |
| | | Dispositions | -80,000.00 | | 84,379.58 |
| SBSWG9S2 | KINDER MORGAN INC 5.3% DUE 12-01-2034 | | | | |
| | | Acquisitions | 90,000.00 | -109,200.60 | |
| | | Dispositions | -90,000.00 | | 101,231.90 |
| SBSXNP73 | KINDER MORGAN INC 5.55% DUE 06-01-2045 | | | | |
| | | Acquisitions | 130,000.00 | -159,137.05 | |
| | | Dispositions | -130,000.00 | | 156,219.20 |
| SBL1LXW1 | KLA CORP 3.3% 03-01-2050 | | | | |
| | | Acquisitions | 75,000.00 | -74,668.30 | |
| | | Dispositions | -75,000.00 | | 79,606.53 |
| SBYNP076 | KOHLS CORP 5.55% DUE 07-17-2045 | | | | |
| | | Acquisitions | 10,000.00 | -9,000.00 | |
| | | Dispositions | -10,000.00 | | 9,212.83 |
| SBKDX1S0 | KROGER CO FIXED 3.95% DUE 01-15-2050 | | | | |
| | | Acquisitions | 120,000.00 | -134,131.71 | |
| | | Dispositions | -120,000.00 | | 142,206.59 |
| SBYVZCX8 | KROGER CO 3.875% DUE 10-15-2046 | | | | |
| | | Acquisitions | 8,000.00 | -7,929.84 | |
| | | Dispositions | -8,000.00 | | 9,033.08 |
| SBYND735 | KROGER CO 4.45% DUE 02-01-2047 | | | | |
| | | Acquisitions | 32,000.00 | -35,150.40 | |
| | | Dispositions | -32,000.00 | | 39,268.73 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBJVB6G2 | LADDER CAP FIN 4.25% DUE 02-01-2027 | | | | |
| | | Acquisitions | 205,000.00 | -205,000.00 | |
| | | Dispositions | -205,000.00 | | 205,574.00 |
| SBFZ92V1 | LAM RESH CORP 4.875% DUE 03-15-2049 | | | | |
| | | Acquisitions | 45,000.00 | -60,948.45 | |
| | | Dispositions | -45,000.00 | | 64,773.80 |
| SBJK36K3 | LEAR CORP 5.25% 05-15-2049 | | | | |
| | | Acquisitions | 42,000.00 | -43,997.78 | |
| | | Dispositions | -42,000.00 | | 48,229.51 |
| SBMBMD76 | LILLY ELI & CO 2.25% DUE 05-15-2050 | | | | |
| | | Acquisitions | 30,000.00 | -28,184.82 | |
| | | Dispositions | -30,000.00 | | 28,310.40 |
| SBMGYN33 | LILLY ELI & CO 2.5% 08-25-2020 | | | | |
| | | Acquisitions | 20,000.00 | -19,551.95 | |
| | | Dispositions | -20,000.00 | | 19,196.80 |
| SBJJDP30 | LILLY ELI & CO 3.95% 03-15-2049 | | | | |
| | | Acquisitions | 34,000.00 | -42,938.26 | |
| | | Dispositions | -34,000.00 | | 42,325.23 |
| SBJJDP41 | LILLY ELI & CO 4.15% 03-15-2059 | | | | |
| | | Acquisitions | 40,000.00 | -51,966.40 | |
| | | Dispositions | -40,000.00 | | 52,265.96 |
| SBVYPPC4 | LOCKHEED MARTIN 3.8% DUE 03-01-2045 | | | | |
| | | Acquisitions | 180,000.00 | -219,938.40 | |
| | | Dispositions | -180,000.00 | | 218,105.97 |
| SBDB6944 | LOCKHEED MARTIN 4.7% DUE 05-15-2046 | | | | |
| | | Acquisitions | 30,000.00 | -40,731.00 | |
| | | Dispositions | -30,000.00 | | 40,959.90 |
| SBD0SCD1 | LOWES COS INC 3.7% DUE 04-15-2046 | | | | |
| | | Acquisitions | 105,000.00 | -114,823.80 | |
| | | Dispositions | -105,000.00 | | 119,436.90 |
| SBYWC120 | LOWES COS INC 4.05% DUE 05-03-2047 | | | | |
| | | Acquisitions | 17,000.00 | -19,468.84 | |
| | | Dispositions | -17,000.00 | | 20,244.46 |
| SBMGWDH1 | LOWES COS INC 5.125% DUE 04-15-2050 BEO | | | | |
| | | Acquisitions | 68,000.00 | -92,377.99 | |
| | | Dispositions | -68,000.00 | | 94,933.43 |
| SBKTSH36 | LYB INTL FIN III LLC 4.2% DUE 10-15-2049 | | | | |
| | | Acquisitions | 20,000.00 | -22,740.20 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -180,000.00 | | 194,061.92 |
| SBMF74Z2 | LYB INTL FIN III 3.375% DUE 10-01-2040 | | | | |
| | | Acquisitions | 50,000.00 | -50,185.90 | |
| | | Dispositions | -50,000.00 | | 49,717.79 |
| SBK54437 | LYB INTL FIN III 3.625% DUE 04-01-2051 | | | | |
| | | Acquisitions | 40,000.00 | -40,008.50 | |
| | | Dispositions | -40,000.00 | | 40,047.46 |
| SBKS9YF1 | LYB INTL FIN III 3.8% DUE 10-01-2060 | | | | |
| | | Acquisitions | 30,000.00 | -29,973.00 | |
| | | Dispositions | -30,000.00 | | 28,706.38 |
| SBZB26Q7 | MA INST TECH 3.885% DUE 07-01-2116 | | | | |
| | | Acquisitions | 50,000.00 | -67,630.50 | |
| | | Dispositions | -50,000.00 | | 57,584.14 |
| SBJ08X30 | MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG | | | | |
| | | Acquisitions | 140,000.00 | -170,557.80 | |
| | | Dispositions | -140,000.00 | | 137,769.56 |
| SBYY5Z58 | MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046 | | | | |
| | | Acquisitions | 5,000.00 | -5,403.20 | |
| | | Dispositions | -5,000.00 | | 5,596.30 |
| SBQQCCJ4 | MARATHON PETE CORP 4.75% DUE 09-15-2044 | | | | |
| | | Acquisitions | 8,000.00 | -6,599.30 | |
| | | Dispositions | -8,000.00 | | 7,188.88 |
| SB6W1ZC9 | MARATHON PETE CORP 6.5% DUE 03-01-2041 | | | | |
| | | Acquisitions | 8,000.00 | -8,217.84 | |
| | | Dispositions | -8,000.00 | | 8,243.60 |
| SBK5JGR0 | MARKEL CORP 5.0% 05-20-2049 | | | | |
| | | Acquisitions | 70,000.00 | -91,235.20 | |
| | | Dispositions | -70,000.00 | | 89,754.00 |
| C571748BD3 | MARSH & MCLENNAN COS INC 4.2% 03-01-2048 | | | | |
| | | Acquisitions | 85,000.00 | -104,638.40 | |
| | | Dispositions | -85,000.00 | | 104,486.64 |
| SBJ2NYM9 | MARSH & MCLENNAN COS INC 4.75% 03-15-2039 | | | | |
| | | Acquisitions | 70,000.00 | -90,881.00 | |
| | | Dispositions | -70,000.00 | | 92,617.10 |
| SBF0CG80 | MARTIN MARIETTA 4.25% 12-15-2047 | | | | |
| | | Acquisitions | 10,000.00 | -11,493.10 | |
| | | Dispositions | -10,000.00 | | 11,524.85 |
| SBJL7X25 | MASSACHUSETTS EDL FING AUTH 3.85% 05-25-2033 BEO TAXABLE | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 0.00 | 0.00 | |
| | | Dispositions | -179,848.14 | | 186,914.99 |
| SBD6KVZ6 | MASTERCARD INC 3.8% DUE 11-21-2046 | | | | |
| | | Acquisitions | 70,000.00 | -87,017.00 | |
| | | Dispositions | -70,000.00 | | 87,076.40 |
| SBMH9H80 | MASTERCARD INC 3.85% DUE 03-26-2050 REG | | | | |
| | | Acquisitions | 50,000.00 | -64,627.50 | |
| | | Dispositions | -50,000.00 | | 64,448.88 |
| SBF2J247 | MASTERCARD INC 3.95% DUE 02-26-2048 | | | | |
| | | Acquisitions | 75,000.00 | -95,649.00 | |
| | | Dispositions | -75,000.00 | | 84,434.60 |
| SBYVN663 | MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 | | | | |
| | | Acquisitions | 20,000.00 | -25,412.20 | |
| | | Dispositions | -20,000.00 | | 25,016.56 |
| SBDFC7W2 | MCDONALDS CORP 4.45% DUE 03-01-2047 REG | | | | |
| | | Acquisitions | 111,000.00 | -137,607.90 | |
| | | Dispositions | -111,000.00 | | 133,440.76 |
| SBYWKWC1 | MCDONALDS CORP 4.7% DUE 12-09-2035 | | | | |
| | | Acquisitions | 160,000.00 | -204,372.80 | |
| | | Dispositions | -160,000.00 | | 207,287.84 |
| SBYMLDT8 | MEDTRONIC INC 4.375% DUE 03-15-2035 | | | | |
| | | Acquisitions | 135,000.00 | -177,144.20 | |
| | | Dispositions | -135,000.00 | | 179,603.08 |
| SBVFB1T0 | MEM 4.2% DUE 07-01-2055 | | | | |
| | | Acquisitions | 20,000.00 | -24,768.20 | |
| | | Dispositions | -20,000.00 | | 25,750.29 |
| SBKSLSF5 | MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049 | | | | |
| | | Acquisitions | 20,000.00 | -23,321.20 | |
| | | Dispositions | -20,000.00 | | 20,163.85 |
| SBMBQJZ8 | MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 | | | | |
| | | Acquisitions | 40,000.00 | -40,640.09 | |
| | | Dispositions | -40,000.00 | | 40,563.60 |
| SBJ0KX14 | MERCK & CO INC NEW 3.9% 03-07-2039 | | | | |
| | | Acquisitions | 150,000.00 | -186,334.50 | |
| | | Dispositions | -150,000.00 | | 185,887.77 |
| SBJ0KX25 | MERCK & CO INC NEW 4.0% 03-07-2049 | | | | |
| | | Acquisitions | 85,000.00 | -111,023.60 | |
| | | Dispositions | -85,000.00 | | 110,244.75 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBW9JZD9 | METLIFE INC 4.05% DUE 03-01-2045 | | | | |
| | | Acquisitions | 90,000.00 | -109,063.80 | |
| | | Dispositions | -90,000.00 | | 111,822.15 |
| SBYP2P81 | MICROSOFT CORP FIXED 4.5% DUE 02-06-2057 | | | | |
| | | Acquisitions | 140,000.00 | -201,692.40 | |
| | | Dispositions | -140,000.00 | | 66,917.00 |
| SBM9GFY1 | MICROSOFT CORP 2.675% DUE 06-01-2060 BEO | | | | |
| | | Dispositions | -212,878.40 | | 220,576.72 |
| | | Free Receipt | 212,878.40 | 210,554.62 | |
| C594918BS2 | MICROSOFT CORP 3.45% DUE 08-08-2036 | | | | |
| | | Acquisitions | 120,000.00 | -141,292.80 | |
| | | Dispositions | -120,000.00 | | 145,301.81 |
| C594918AR5 | MICROSOFT CORP 3.5% DUE 11-15-2042 | | | | |
| | | Acquisitions | 230,000.00 | -274,465.90 | |
| | | Dispositions | -230,000.00 | | 282,169.32 |
| C594918BU7 | MICROSOFT CORP 3.95% DUE 08-08-2056 | | | | |
| | | Acquisitions | 20,000.00 | -25,420.80 | |
| | | Dispositions | -20,000.00 | | 26,736.40 |
| C594918BE3 | MICROSOFT CORP 4% DUE 02-12-2055 | | | | |
| | | Acquisitions | 80,000.00 | -105,881.60 | |
| | | Dispositions | -80,000.00 | | 26,916.80 |
| SBNG3S98 | MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 3,079.36 |
| SBGB66Q6 | MITSUBISHI UFJ 4.286% DUE 07-26-2038 | | | | |
| | | Acquisitions | 35,000.00 | -38,505.25 | |
| | | Dispositions | -35,000.00 | | 42,841.89 |
| SBYT4Q46 | MOLSON COORS 4.2% DUE 07-15-2046 | | | | |
| | | Acquisitions | 24,000.00 | -23,893.92 | |
| | | Dispositions | -24,000.00 | | 25,740.89 |
| SBG49491 | MOLSON COORS 5 DUE 05-01-2042 | | | | |
| | | Acquisitions | 80,000.00 | -92,774.40 | |
| | | Dispositions | -80,000.00 | | 81,776.70 |
| SBN6LBZ9 | MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 | | | | |
| | | Acquisitions | 70,000.00 | -68,374.40 | |
| | | Dispositions | -70,000.00 | | 66,863.57 |
| SBMD3R42 | MONDELEZ INTL INC 1.875% 10-15-2032 | | | | |
| | | Acquisitions | 20,000.00 | -19,953.00 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -20,000.00 | | 19,706.96 |
| C615369AQ8 | MOODY'S CORPORATION 4.875% 12-17-2048 BEO | | | | |
| | | Acquisitions | 40,000.00 | -54,697.60 | |
| | | Dispositions | -40,000.00 | | 54,158.70 |
| SBMF6PG7 | MOODYS CORP 3.25% DUE 05-20-2050 REG | | | | |
| | | Acquisitions | 20,000.00 | -21,328.20 | |
| | | Dispositions | -20,000.00 | | 21,283.74 |
| SBH3T5Q3 | MORGAN STANLEY FLTG RT 2.699% DUE 01-22-2031 | | | | |
| | | Acquisitions | 100,000.00 | -107,866.00 | |
| | | Dispositions | -100,000.00 | | 107,334.04 |
| SBZ9P947 | MORGAN STANLEY 3.971% 07-22-2038 | | | | |
| | | Acquisitions | 100,000.00 | -117,534.00 | |
| | | Dispositions | -100,000.00 | | 120,501.40 |
| SBL68VG7 | MORGAN STANLEY 5.597% DUE 03-24-2051 | | | | |
| | | Acquisitions | 20,000.00 | -28,221.60 | |
| | | Dispositions | -20,000.00 | | 30,394.99 |
| SB98G6S2 | MORGAN STANLEY 6.375% DUE 07-24-2042 | | | | |
| | | Acquisitions | 95,000.00 | -147,778.20 | |
| | | Dispositions | -95,000.00 | | 149,669.29 |
| SBGDXKF2 | MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043 | | | | |
| | | Acquisitions | 15,000.00 | -16,709.55 | |
| | | Dispositions | -15,000.00 | | 18,006.74 |
| SBGF5CJ4 | MOSAIC CO NEW 5.45% DUE 11-15-2033 | | | | |
| | | Acquisitions | 30,000.00 | -31,630.11 | |
| | | Dispositions | -30,000.00 | | 35,896.21 |
| SBQ3FXB5 | MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 | | | | |
| | | Acquisitions | 20,000.00 | -24,074.00 | |
| | | Dispositions | -20,000.00 | | 23,755.02 |
| SBYZGJY7 | MPLX LP 4.7% 04-15-2048 | | | | |
| | | Acquisitions | 40,000.00 | -40,526.00 | |
| | | Dispositions | -40,000.00 | | 35,403.20 |
| SBF5M0J4 | MPLX LP 5.5% DUE 02-15-2049 | | | | |
| | | Acquisitions | 8,000.00 | -6,782.48 | |
| | | Dispositions | -8,000.00 | | 7,840.40 |
| SBMY1WW8 | MULTICARE HEALTH SYSTEM 2.803% 08-15-2050 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 2,894.87 |
| C62854AAP9 | MYLAN N V FIXED 5.25% DUE 06-15-2046 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30,000.00 | -35,827.20 | |
| | | Dispositions | -215,000.00 | | 253,928.86 |
| SBMYSTG2 | NASDAQ INC 3.25% DUE 04-28-2050 REG | | | | |
| | | Acquisitions | 85,000.00 | -85,357.45 | |
| | | Dispositions | -85,000.00 | | 87,652.83 |
| SB91PBL4 | NATIONAL OILWELL VARCO I 3.95 12/1/42 | | | | |
| | | Acquisitions | 11,000.00 | -9,635.18 | |
| | | Dispositions | -11,000.00 | | 10,310.41 |
| SBKMGC43 | NATIONAL RETAIL PPTYS INC 3.1% DUE 04-15-2050 | | | | |
| | | Acquisitions | 20,000.00 | -14,769.50 | |
| | | Dispositions | -20,000.00 | | 17,693.15 |
| SBKMH5V4 | NATIONAL RURAL UTILS COOP FIN CORP 2.4% DUE 03-15-2030 | | | | |
| | | Acquisitions | 82,000.00 | -87,295.56 | |
| | | Dispositions | -82,000.00 | | 87,375.08 |
| SB7W15J3 | NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 | | | | |
| | | Acquisitions | 100,000.00 | -127,186.00 | |
| | | Dispositions | -100,000.00 | | 127,685.39 |
| SB7J8X60 | NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG | | | | |
| | | Acquisitions | 70,000.00 | -87,988.60 | |
| | | Dispositions | -70,000.00 | | 92,909.39 |
| SBG490N7 | NEWMONT MNG CORP 6.25% DUE 10-01-2039 | | | | |
| | | Acquisitions | 60,000.00 | -86,021.40 | |
| | | Dispositions | -60,000.00 | | 87,679.81 |
| SBKSG5Q0 | NIKE INC 3.375% DUE 03-27-2050 | | | | |
| | | Acquisitions | 30,000.00 | -34,101.90 | |
| | | Dispositions | -30,000.00 | | 36,662.10 |
| SBYQGY18 | NIKE INC 3.875% DUE 11-01-2045 | | | | |
| | | Acquisitions | 120,000.00 | -151,209.60 | |
| | | Dispositions | -120,000.00 | | 147,802.12 |
| SBD20RG3 | NISOURCE FIN CORP 4.375% 05-15-2047 | | | | |
| | | Acquisitions | 60,000.00 | -72,163.20 | |
| | | Dispositions | -60,000.00 | | 74,653.96 |
| SBK5MW93 | NOBLE ENERGY INC 4.2% DUE 10-15-2049 | | | | |
| | | Acquisitions | 49,000.00 | -36,806.30 | |
| | | Dispositions | -49,000.00 | | 51,822.86 |
| SBD0NMR0 | NOBLE ENERGY INC 4.95% DUE 08-15-2047 | | | | |
| | | Acquisitions | 33,000.00 | -21,311.93 | |
| | | Dispositions | -33,000.00 | | 36,278.04 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBSJV4K7 | NOBLE ENERGY INC 5.05% DUE 11-15-2044 | | | | |
| | | Acquisitions | 55,000.00 | -35,038.85 | |
| | | Dispositions | -55,000.00 | | 56,396.98 |
| SBLSP519 | NOBLE ENERGY INC 5.25% DUE 11-15-2043 | | | | |
| | | Acquisitions | 20,000.00 | -12,400.00 | |
| | | Dispositions | -20,000.00 | | 17,972.80 |
| SBNFX1H8 | NORDSTROM INC 5% DUE 01-15-2044 | | | | |
| | | Acquisitions | 30,000.00 | -29,725.80 | |
| | | Dispositions | -30,000.00 | | 21,152.00 |
| C655844BY3 | NORFOLK SOUTHN CORP 4.15% 02-28-2048 | | | | |
| | | Acquisitions | 10,000.00 | -12,589.30 | |
| | | Dispositions | -10,000.00 | | 12,249.19 |
| SBGDLQK3 | NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 | | | | |
| | | Acquisitions | 10,000.00 | -12,075.70 | |
| | | Dispositions | -10,000.00 | | 11,684.46 |
| SBGDLQC5 | NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 | | | | |
| | | Acquisitions | 10,000.00 | -12,339.50 | |
| | | Dispositions | -10,000.00 | | 12,181.40 |
| SBL6L2C9 | NORFOLK SOUTHN 3.05% DUE 05-15-2050 | | | | |
| | | Acquisitions | 20,000.00 | -21,073.60 | |
| | | Dispositions | -20,000.00 | | 21,434.60 |
| SBMHKR61 | NORTHEASTERN UNIV 2.894% 10-01-2050 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 3,027.92 |
| SBKLMSY4 | NORTHN STS PWR CO 2.9% DUE 03-01-2050 | | | | |
| | | Acquisitions | 11,000.00 | -11,928.18 | |
| | | Dispositions | -11,000.00 | | 11,645.61 |
| SB8KCXG8 | NORTHN STS PWR CO 3.4 DUE 08-15-2042 | | | | |
| | | Acquisitions | 28,000.00 | -30,907.80 | |
| | | Dispositions | -28,000.00 | | 31,784.05 |
| SBMF33S6 | NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 | | | | |
| | | Acquisitions | 15,000.00 | -21,598.35 | |
| | | Dispositions | -15,000.00 | | 21,549.53 |
| SBF15KD1 | NORTHROP GRUMMAN 4.03% DUE 10-15-2047 | | | | |
| | | Acquisitions | 95,000.00 | -117,006.10 | |
| | | Dispositions | -95,000.00 | | 116,145.65 |
| SBLGSGS4 | NORTHROP GRUMMAN 5.15% DUE 05-01-2040 | | | | |
| | | Acquisitions | 30,000.00 | -38,079.60 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -30,000.00 | | 40,215.94 |
| SBLB6SV0 | NORTHWESTERN UNIV 2.64% DUE 12-01-2050 | | | | |
| | | Acquisitions | 7,000.00 | -7,000.00 | |
| | | Dispositions | -7,000.00 | | 7,248.17 |
| SBKTHBW0 | NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 | | | | |
| | | Acquisitions | 61,000.00 | -66,725.02 | |
| | | Dispositions | -61,000.00 | | 65,841.83 |
| SBK1PN26 | NOVARTIS CAP CORP 4.4% DUE 05-06-2044 | | | | |
| | | Acquisitions | 100,000.00 | -134,918.00 | |
| | | Dispositions | -100,000.00 | | 132,549.05 |
| SBD3S5K6 | NOVARTIS CAP CORP 4% DUE 11-20-2045 | | | | |
| | | Acquisitions | 80,000.00 | -103,248.80 | |
| | | Dispositions | -80,000.00 | | 104,456.24 |
| C67077MAX6 | NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 | | | | |
| | | Acquisitions | 20,000.00 | -23,074.40 | |
| | | Dispositions | -20,000.00 | | 23,293.77 |
| C67066GAF1 | NVIDIA CORP FIXED 2.85% DUE 04-01-2030 | | | | |
| | | Acquisitions | 10,000.00 | -10,492.00 | |
| | | Dispositions | -10,000.00 | | 10,875.90 |
| C67066GAJ3 | NVIDIA CORP FIXED 3.7% DUE 04-01-2060 | | | | |
| | | Acquisitions | 40,000.00 | -47,207.00 | |
| | | Dispositions | -40,000.00 | | 46,857.27 |
| C67066GAG9 | NVIDIA CORP 3.5% DUE 04-01-2040 | | | | |
| | | Acquisitions | 10,000.00 | -10,588.00 | |
| | | Dispositions | -10,000.00 | | 11,619.88 |
| C67066GAH7 | NVIDIA CORP 3.5% DUE 04-01-2050 | | | | |
| | | Acquisitions | 30,000.00 | -32,542.80 | |
| | | Dispositions | -30,000.00 | | 34,931.12 |
| SBZ1C623 | OCCIDENTAL PETE 4.1% DUE 02-15-2047 | | | | |
| | | Acquisitions | 10,000.00 | -7,053.10 | |
| | | Dispositions | -10,000.00 | | 4,550.00 |
| SBDBFN16 | OCCIDENTAL PETE 4.4% DUE 04-15-2046 | | | | |
| | | Acquisitions | 18,000.00 | -10,260.00 | |
| | | Dispositions | -18,000.00 | | 7,695.00 |
| C674599CY9 | OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049 | | | | |
| | | Acquisitions | 72,000.00 | -44,129.20 | |
| | | Dispositions | -72,000.00 | | 31,157.50 |
| SBJXRH21 | OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30,000.00 | -38,926.20 | |
| | | Dispositions | -30,000.00 | | 35,138.04 |
| SBMYC566 | OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 3,097.65 |
| SBM61DF6 | OK GAS & ELEC CO FIXED 3.25% DUE 04-01-2030 | | | | |
| | | Acquisitions | 30,000.00 | -29,984.70 | |
| | | Dispositions | -30,000.00 | | 33,626.98 |
| SBK6FDG5 | ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 | | | | |
| | | Acquisitions | 70,000.00 | -76,484.80 | |
| | | Dispositions | -70,000.00 | | 77,074.27 |
| SBSKRSL3 | ONE GAS INC 4.658% DUE 02-01-2044 | | | | |
| | | Acquisitions | 20,000.00 | -26,160.60 | |
| | | Dispositions | -20,000.00 | | 25,983.73 |
| SBKFV9H7 | ONEOK INC NEW 4.45% DUE 09-01-2049 | | | | |
| | | Acquisitions | 115,000.00 | -114,718.25 | |
| | | Dispositions | -115,000.00 | | 98,610.35 |
| SBF0NYC3 | ONEOK INC NEW 4.95% DUE 07-13-2047 | | | | |
| | | Acquisitions | 15,000.00 | -15,280.80 | |
| | | Dispositions | -15,000.00 | | 14,406.31 |
| SBDDR194 | ONEOK INC NEW 5.2% DUE 07-15-2048 | | | | |
| | | Acquisitions | 40,000.00 | -45,023.60 | |
| | | Dispositions | -40,000.00 | | 39,519.78 |
| SBM5JB13 | ORACLE CORP FIXED 2.95% DUE 04-01-2030 | | | | |
| | | Acquisitions | 80,000.00 | -81,469.60 | |
| | | Dispositions | -80,000.00 | | 83,993.10 |
| SBM5M639 | ORACLE CORP FIXED 3.85% DUE 04-01-2060 | | | | |
| | | Acquisitions | 80,000.00 | -84,907.30 | |
| | | Dispositions | -80,000.00 | | 91,029.58 |
| SBM5M628 | ORACLE CORP 3.6% DUE 04-01-2040 REG | | | | |
| | | Acquisitions | 70,000.00 | -70,082.60 | |
| | | Dispositions | -70,000.00 | | 78,307.11 |
| SBM5JB02 | ORACLE CORP 3.6% DUE 04-01-2050 REG | | | | |
| | | Acquisitions | 30,000.00 | -30,171.75 | |
| | | Dispositions | -30,000.00 | | 33,032.60 |
| SBWTM367 | ORACLE CORP 3.9% DUE 05-15-2035 | | | | |
| | | Acquisitions | 210,000.00 | -252,963.90 | |
| | | Dispositions | -210,000.00 | | 254,748.97 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBWTM334 | ORACLE CORP 4.125% DUE 05-15-2045 | | | | |
| | | Acquisitions | 160,000.00 | -195,711.20 | |
| | | Dispositions | -160,000.00 | | 190,682.51 |
| SBD390R1 | ORACLE CORP 4% 11-15-2047 | | | | |
| | | Acquisitions | 10,000.00 | -10,557.40 | |
| | | Dispositions | -10,000.00 | | 11,779.68 |
| S9A32GLL | OTC DERIVATIVE CASH COLL PAY TO CITIBANK | | | | |
| | | Acquisitions | 110,000.00 | -110,000.00 | |
| | | Dispositions | -50,000.00 | | 50,000.00 |
| S9A32GLU | OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK | | | | |
| | | Acquisitions | 130,000.00 | -130,000.00 | |
| | | Dispositions | -130,000.00 | | 130,000.00 |
| S9A32HGU | OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC | | | | |
| | | Acquisitions | 730,000.00 | -730,000.00 | |
| | | Dispositions | -740,000.00 | | 740,000.00 |
| SBL1LY62 | OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 | | | | |
| | | Acquisitions | 55,000.00 | -54,612.60 | |
| | | Dispositions | -50,000.00 | | 51,533.75 |
| SBM99NT1 | OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO | | | | |
| | | Acquisitions | 42,000.00 | -46,240.35 | |
| | | Dispositions | -47,000.00 | | 51,361.18 |
| SBMVV6C9 | PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 | | | | |
| | | Acquisitions | 55,000.00 | -63,826.40 | |
| | | Dispositions | -55,000.00 | | 56,948.03 |
| SBMTC6G8 | PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 | | | | |
| | | Acquisitions | 70,000.00 | -85,536.20 | |
| | | Dispositions | -70,000.00 | | 74,918.19 |
| SBMYR011 | PAC GAS & ELEC CO 3.5% DUE 08-01-2050 | | | | |
| | | Acquisitions | 30,000.00 | -29,810.70 | |
| | | Dispositions | -30,000.00 | | 27,504.46 |
| SBMYXXW1 | PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG | | | | |
| | | Acquisitions | 30,000.00 | -29,968.80 | |
| | | Dispositions | -30,000.00 | | 28,642.98 |
| SBL96VF7 | PACIFICORP FIXED 3.3% DUE 03-15-2051 | | | | |
| | | Acquisitions | 50,000.00 | -49,588.00 | |
| | | Dispositions | -50,000.00 | | 54,855.50 |
| C70450YAJ2 | PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 | | | | |
| | | Acquisitions | 95,000.00 | -103,386.45 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -95,000.00 | | 104,406.76 |
| SBMXWDH4 | PEACEHEALTH 3.218% DUE 11-15-2050 | | | | |
| | | Acquisitions | 4,000.00 | -4,000.00 | |
| | | Dispositions | -4,000.00 | | 3,967.48 |
| C713448EM6 | PEPSICO INC 3.375% DUE 07-29-2049 | | | | |
| | | Acquisitions | 225,000.00 | -265,644.00 | |
| | | Dispositions | -225,000.00 | | 259,406.26 |
| SBMXGNZ4 | PFIZER INC 2.7% DUE 05-28-2050 | | | | |
| | | Acquisitions | 35,000.00 | -34,714.75 | |
| | | Dispositions | -35,000.00 | | 35,680.16 |
| SBFY0KF5 | PFIZER INC 4.2% 09-15-2048 | | | | |
| | | Acquisitions | 180,000.00 | -234,432.00 | |
| | | Dispositions | -180,000.00 | | 235,013.44 |
| SB94Q147 | PHILIP MORRIS INTL 4.5% DUE 03-20-2042 | | | | |
| | | Acquisitions | 130,000.00 | -156,622.70 | |
| | | Dispositions | -130,000.00 | | 160,479.52 |
| SBG49220 | PHILIP MORRIS INTL 6.375% DUE 05-16-2038 | | | | |
| | | Acquisitions | 70,000.00 | -102,498.90 | |
| | | Dispositions | -70,000.00 | | 105,570.68 |
| SBSPCBQ9 | PHILLIPS 66 4.65% DUE 11-15-2034 | | | | |
| | | Acquisitions | 20,000.00 | -20,575.20 | |
| | | Dispositions | -20,000.00 | | 24,321.00 |
| SBYM51K7 | PHILLIPS 66 4.9% DUE 10-01-2046 | | | | |
| | | Acquisitions | 85,000.00 | -99,631.90 | |
| | | Dispositions | -85,000.00 | | 95,727.42 |
| SBM9ZYD0 | PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -11,245.70 | |
| | | Dispositions | -10,000.00 | | 11,090.80 |
| SB6Y16K2 | PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG | | | | |
| | | Acquisitions | 10,000.00 | -9,962.50 | |
| | | Dispositions | -10,000.00 | | 9,762.10 |
| SBYM9466 | PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 | | | | |
| | | Acquisitions | 35,000.00 | -25,578.01 | |
| | | Dispositions | -35,000.00 | | 32,993.25 |
| SBZ1JSM8 | PPL ELEC UTILS CORP 3.95% 06-01-2047 | | | | |
| | | Acquisitions | 90,000.00 | -109,098.90 | |
| | | Dispositions | -90,000.00 | | 109,585.14 |
| SBMCQ6F6 | PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 10,250.32 |
| SBL63N11 | PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG | | | | |
| | | Acquisitions | 25,000.00 | -24,875.75 | |
| | | Dispositions | -25,000.00 | | 31,183.75 |
| SBMFVFG2 | PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG | | | | |
| | | Acquisitions | 85,000.00 | -106,269.30 | |
| | | Dispositions | -85,000.00 | | 110,556.10 |
| SBYWG4T0 | PROCTER & GAMBLE FIXED 3.5% DUE 10-25-2047 | | | | |
| | | Acquisitions | 30,000.00 | -37,856.70 | |
| | | Dispositions | -30,000.00 | | 38,367.60 |
| SBDR0683 | PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG | | | | |
| | | Acquisitions | 35,000.00 | -43,011.65 | |
| | | Dispositions | -35,000.00 | | 44,965.23 |
| SBJK15J9 | PROGRESSIVE CORP 3.95% DUE 03-26-2050 | | | | |
| | | Acquisitions | 75,000.00 | -92,178.60 | |
| | | Dispositions | -75,000.00 | | 94,574.84 |
| SBMFFQ94 | PROLOGIS L P FIXED 2.125% DUE 10-15-2050 | | | | |
| | | Acquisitions | 45,000.00 | -44,297.10 | |
| | | Dispositions | -45,000.00 | | 41,178.15 |
| SBHNBBT4 | PROLOGIS L P 2.25% DUE 04-15-2030 | | | | |
| | | Acquisitions | 50,000.00 | -51,139.50 | |
| | | Dispositions | -50,000.00 | | 53,144.00 |
| SBHNC1G4 | PROLOGIS LP 3.0% DUE 04-15-2050 | | | | |
| | | Acquisitions | 25,000.00 | -26,439.15 | |
| | | Dispositions | -25,000.00 | | 26,715.45 |
| C74432QCE3 | PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 | | | | |
| | | Acquisitions | 130,000.00 | -156,795.80 | |
| | | Dispositions | -130,000.00 | | 149,880.77 |
| SBKVJXR3 | PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG | | | | |
| | | Acquisitions | 40,000.00 | -44,849.90 | |
| | | Dispositions | -40,000.00 | | 44,455.77 |
| SBFZCSL2 | PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 | | | | |
| | | Acquisitions | 15,000.00 | -17,266.35 | |
| | | Dispositions | -15,000.00 | | 17,289.10 |
| SBYYD0H9 | PUB SVC ELEC GAS 3.8% DUE 03-01-2046 | | | | |
| | | Acquisitions | 70,000.00 | -85,316.70 | |
| | | Dispositions | -70,000.00 | | 84,078.24 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C745332CH7 | PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 | | | | |
| | | Acquisitions | 40,000.00 | -50,810.40 | |
| | | Dispositions | -40,000.00 | | 50,265.12 |
| SBJLPYP9 | PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019 | | | | |
| | | Acquisitions | 140,000.00 | -163,179.80 | |
| | | Dispositions | -140,000.00 | | 166,184.49 |
| SBM9BZ24 | PVTPL ABBVIE INC SR NT 144A 4.85% DUE 06-15-2044/05-14-2020 BEO | | | | |
| | | Acquisitions | 15,000.00 | -18,396.60 | |
| | | Dispositions | -70,000.00 | | 87,967.96 |
| SBJLPYQ0 | PVTPL ABBVIE INC 4.05% DUE 11-21-2039 | | | | |
| | | Acquisitions | 200,000.00 | -227,838.00 | |
| | | Dispositions | -200,000.00 | | 232,995.59 |
| C00973RAF0 | PVTPL AKER BP ASA 3.75% DUE 01-15-2030 BEO | | | | |
| | | Acquisitions | 195,000.00 | -194,613.90 | |
| | | Dispositions | -195,000.00 | | 197,913.30 |
| SBM8MVH5 | PVTPL AT&T INC NT 3.5% 09-15-2053 | | | | |
| | | Dispositions | -91,574.00 | | 87,967.44 |
| | | Free Receipt | 91,574.00 | 88,865.35 | |
| SBN0Y5V8 | PVTPL AT&T INC NT 3.55% 09-15-205L | | | | |
| | | Dispositions | -85,089.90 | | 80,984.15 |
| | | Free Receipt | 85,089.90 | 82,993.39 | |
| SBN6LYN8 | PVTPL BERKSHIRE HATHAWAY ENERGY CO 2.85%DUE 05-15-2051/10-29-2020 BEO | | | | |
| | | Acquisitions | 10,000.00 | -9,987.70 | |
| | | Dispositions | -10,000.00 | | 9,837.61 |
| SBK62TP7 | PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049 | | | | |
| | | Acquisitions | 205,000.00 | -271,355.90 | |
| | | Dispositions | -100,000.00 | | 131,196.82 |
| SBKBP229 | PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050 | | | | |
| | | Acquisitions | 100,000.00 | -102,666.25 | |
| | | Dispositions | -100,000.00 | | 106,671.34 |
| C36166DAA3 | PVTPL CMO GCAT SR 20-1 CL A1 STEP 12-31-2049 | | | | |
| | | Acquisitions | 115,000.00 | -115,000.00 | |
| | | Dispositions | -115,000.00 | | 115,022.46 |
| C52474PAA0 | PVTPL CMO LEGACY MTG ASSET TR SER 20-GS1 CL A1 FRN 10-25-2059 BEO | | | | |
| | | Acquisitions | 170,000.00 | -169,997.57 | |
| | | Dispositions | -170,000.00 | | 170,106.25 |
| SBHXD2F3 | PVTPL FOX CORP 5.576% 01-25-2049 | | | | |
| | | Acquisitions | 40,000.00 | -54,711.60 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -40,000.00 | | 47,615.20 |
| SBKWHQC2 | PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM 01/13/2023 FLTG 01-13-2023 | | | | |
| | | Acquisitions | 870,000.00 | -870,000.00 | |
| | | Dispositions | -870,000.00 | | 873,627.90 |
| C78081BAE3 | PVTPL ROYALTY PHARMA PLC SR NT 3.3% 09-02-2040 | | | | |
| | | Acquisitions | 40,000.00 | -38,222.40 | |
| | | Dispositions | -40,000.00 | | 39,248.30 |
| C82968FAA2 | PVTPL SIRIUS INTL GROUP LTD SR NT 144A 4.6% DUE 11-01-2026/11-01-2016 BEO | | | | |
| | | Acquisitions | 10,000.00 | -9,993.75 | |
| | | Dispositions | -245,000.00 | | 245,306.25 |
| C78449UAB4 | PVTPL SMB PRIVATE ED LN TR SER 20-A CL 2A2 2.23% 09-15-2037 BEO | | | | |
| | | Acquisitions | 100,000.00 | -99,996.55 | |
| | | Dispositions | -100,000.00 | | 100,347.66 |
| C87264ABE4 | PVTPL T-MOBILE USA INC 3.875% DUE 04-15-2030 | | | | |
| | | Acquisitions | 10,000.00 | -9,927.80 | |
| | | Dispositions | -10,000.00 | | 11,252.98 |
| SBMC5KJ5 | PVTPL T-MOBILE USA INC SR SECD NT 144A 4.375% DUE 04-15-2040/04-09-2020 BEO | | | | |
| | | Acquisitions | 50,000.00 | -57,114.25 | |
| | | Dispositions | -50,000.00 | | 57,936.38 |
| SBLB3060 | PVTPL T-MOBILE USA INC 2.55% DUE 02-15-2031 BEO | | | | |
| | | Acquisitions | 25,000.00 | -24,948.25 | |
| | | Dispositions | -25,000.00 | | 25,705.94 |
| SBMCKMY9 | PVTPL T-MOBILE USA INC 3.6% DUE 11-15-2060/10-28-2020 BEO | | | | |
| | | Acquisitions | 20,000.00 | -19,949.00 | |
| | | Dispositions | -20,000.00 | | 19,662.60 |
| SBMC5K73 | PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050 | | | | |
| | | Acquisitions | 80,000.00 | -92,615.70 | |
| | | Dispositions | -80,000.00 | | 93,206.80 |
| C89178WBD9 | PVTPL TOWD POINT MTG TR SER 20-1 CL A2B VAR 01-25-2060 | | | | |
| | | Acquisitions | 100,000.00 | -102,779.57 | |
| | | Dispositions | -100,000.00 | | 102,859.38 |
| SBMTCNZ6 | PVTPL TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.25% DUE 05-15-2030 BEO | | | | |
| | | Acquisitions | 15,000.00 | -16,613.02 | |
| | | Dispositions | -15,000.00 | | 15,596.18 |
| SBMT8VM7 | PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO | | | | |
| | | Acquisitions | 110,000.00 | -109,443.70 | |
| | | Dispositions | -125,000.00 | | 121,627.07 |
| | | Free Receipt | 15,000.00 | 14,554.89 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBL57WX9 | PVTPL UPJOHN INC GTD SR NT 144A 3.85% DUE 06-22-2040/06-22-2020 BEO | | | | |
| | | Acquisitions | 10,000.00 | -9,979.20 | |
| | | Dispositions | -10,000.00 | | 10,912.40 |
| SBLGRX46 | PVTPL VOLT LXXXVI LLC SER 20-NPL2 CLS A1A VAR RT DUE 02-25-2050 BEO | | | | |
| | | Acquisitions | 120,000.00 | -120,000.00 | |
| | | Dispositions | -120,000.00 | | 120,038.40 |
| SBJP49X5 | PVTPL VOLT LXXXVII LLC ASSET BKD NTS SER 20-NPL3 CL A-1A STEP DUE 02-25-2050 BEO | | | | |
| | | Acquisitions | 215,000.00 | -215,000.00 | |
| | | Dispositions | -215,000.00 | | 215,068.80 |
| C747525AJ2 | QUALCOMM INC FIXED 4.65% DUE 05-20-2035 | | | | |
| | | Acquisitions | 140,000.00 | -179,513.60 | |
| | | Dispositions | -140,000.00 | | 183,186.63 |
| C747525BJ1 | QUALCOMM INC 3.25% DUE 05-20-2050 | | | | |
| | | Acquisitions | 116,000.00 | -121,707.41 | |
| | | Dispositions | -116,000.00 | | 126,545.40 |
| SBF3KVD1 | QUALCOMM INC 4.3% DUE 05-20-2047 | | | | |
| | | Acquisitions | 60,000.00 | -74,271.60 | |
| | | Dispositions | -60,000.00 | | 72,931.34 |
| SBK8TZ25 | RAYMOND JAMES FINL INC 4.65% 04-01-2030 | | | | |
| | | Acquisitions | 20,000.00 | -19,933.60 | |
| | | Dispositions | -20,000.00 | | 20,806.20 |
| SBMFNFP7 | REGENERON FIXED 2.8% DUE 09-15-2050 | | | | |
| | | Acquisitions | 40,000.00 | -39,886.00 | |
| | | Dispositions | -40,000.00 | | 37,814.39 |
| SBKMGBY6 | REPUBLIC SVCS INC FIXED 3.05% 03-01-2050 | | | | |
| | | Acquisitions | 80,000.00 | -83,503.66 | |
| | | Dispositions | -80,000.00 | | 83,695.78 |
| SBZ0HGQ3 | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 | | | | |
| | | Acquisitions | 50,000.00 | -61,267.00 | |
| | | Dispositions | -50,000.00 | | 61,649.62 |
| SB757MN1 | RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG | | | | |
| | | Acquisitions | 50,000.00 | -66,348.50 | |
| | | Dispositions | -50,000.00 | | 66,480.11 |
| SBMTMKJ9 | ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 | | | | |
| | | Acquisitions | 5,000.00 | -5,000.00 | |
| | | Dispositions | -5,000.00 | | 5,012.81 |
| SBJK31X1 | ROCKWELL AUTOMATION INC 4.2% 03-01-2049 | | | | |
| | | Acquisitions | 10,000.00 | -12,438.72 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -10,000.00 | | 13,034.09 |
| C778296AD5 | ROSS STORES INC 4.8% DUE 04-15-2030 | | | | |
| | | Acquisitions | 20,000.00 | -19,896.00 | |
| | | Dispositions | -20,000.00 | | 23,931.00 |
| C778296AE3 | ROSS STORES INC 5.45% DUE 04-15-2050 BEO | | | | |
| | | Acquisitions | 20,000.00 | -19,783.80 | |
| | | Dispositions | -20,000.00 | | 26,237.00 |
| SBKM1DP6 | S&P GLOBAL INC 3.25% DUE 12-01-2049 | | | | |
| | | Acquisitions | 15,000.00 | -18,095.25 | |
| | | Dispositions | -15,000.00 | | 16,929.09 |
| SBD366W9 | S&P GLOBAL INC 4.5% DUE 05-15-2048 | | | | |
| | | Acquisitions | 70,000.00 | -95,041.10 | |
| | | Dispositions | -70,000.00 | | 99,710.80 |
| SBHTBS75 | SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 | | | | |
| | | Acquisitions | 35,000.00 | -43,940.05 | |
| | | Dispositions | -35,000.00 | | 42,227.97 |
| SBFWJJY6 | SEMPRA ENERGY 3.8% DUE 02-01-2038 | | | | |
| | | Acquisitions | 130,000.00 | -145,499.90 | |
| | | Dispositions | -130,000.00 | | 143,836.59 |
| SBG0WNK8 | SHELL INTL FIN B V 3.125% DUE 11-07-2049 | | | | |
| | | Acquisitions | 70,000.00 | -68,446.70 | |
| | | Dispositions | -70,000.00 | | 70,230.76 |
| SBJLV8X3 | SHELL INTL FIN B V 3.25% DUE 04-06-2050 | | | | |
| | | Acquisitions | 30,000.00 | -29,518.20 | |
| | | Dispositions | -30,000.00 | | 29,868.66 |
| SBDB2XM8 | SHELL INTL FIN B V 4% DUE 05-10-2046 | | | | |
| | | Acquisitions | 65,000.00 | -70,424.90 | |
| | | Dispositions | -65,000.00 | | 77,366.60 |
| SBK9W8G8 | SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 | | | | |
| | | Acquisitions | 40,000.00 | -44,114.00 | |
| | | Dispositions | -40,000.00 | | 46,120.45 |
| SBDGKT18 | SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 | | | | |
| | | Acquisitions | 90,000.00 | -109,135.80 | |
| | | Dispositions | -90,000.00 | | 106,784.52 |
| SBKMGXX9 | SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 | | | | |
| | | Acquisitions | 100,000.00 | -88,676.45 | |
| | | Dispositions | -100,000.00 | | 92,586.25 |
| SBMVPR84 | SIMON PPTY GROUP L 3.8% DUE 07-15-2050 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 45,000.00 | -45,291.70 | |
| | | Dispositions | -45,000.00 | | 45,955.81 |
| SBLGBMH4 | SMUCKER J M CO FIXED 3.55% DUE 03-15-2050 | | | | |
| | | Acquisitions | 45,000.00 | -49,518.66 | |
| | | Dispositions | -45,000.00 | | 47,976.38 |
| SBYXK0S2 | SMUCKER J M CO 4.25% DUE 03-15-2035 | | | | |
| | | Acquisitions | 10,000.00 | -12,062.60 | |
| | | Dispositions | -10,000.00 | | 11,955.02 |
| SBYXK0V5 | SMUCKER J M CO 4.375% DUE 03-15-2045 | | | | |
| | | Acquisitions | 11,000.00 | -12,844.92 | |
| | | Dispositions | -11,000.00 | | 13,737.71 |
| SBMDWQG4 | SNAP ON INC FIXED 3.1% DUE 05-01-2050 | | | | |
| | | Acquisitions | 21,000.00 | -21,606.04 | |
| | | Dispositions | -21,000.00 | | 22,297.30 |
| SBFZMFX3 | SNAP ON INC 4.1% DUE 03-01-2048 | | | | |
| | | Acquisitions | 20,000.00 | -25,027.00 | |
| | | Dispositions | -20,000.00 | | 24,414.67 |
| SBD9BPH6 | SOUTHN CAL EDISON 4% DUE 04-01-2047 | | | | |
| | | Acquisitions | 150,000.00 | -169,569.00 | |
| | | Dispositions | -150,000.00 | | 162,511.35 |
| SB8FM8R9 | SOUTHN COPPER CORP 5.25% DUE 11-08-2042 | | | | |
| | | Acquisitions | 80,000.00 | -94,960.00 | |
| | | Dispositions | -80,000.00 | | 103,541.67 |
| SBWXV3J3 | SOUTHN COPPER CORP 5.875% DUE 04-23-2045 | | | | |
| | | Acquisitions | 65,000.00 | -83,492.50 | |
| | | Dispositions | -65,000.00 | | 89,123.58 |
| SBD93QB3 | SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO | | | | |
| | | Acquisitions | 19,000.00 | -23,133.07 | |
| | | Dispositions | -19,000.00 | | 21,857.84 |
| SBMDHPS4 | SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050 | | | | |
| | | Acquisitions | 70,000.00 | -71,333.00 | |
| | | Dispositions | -70,000.00 | | 74,591.33 |
| SB2NJ7Z1 | SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 | | | | |
| | | Acquisitions | 30,000.00 | -34,899.60 | |
| | | Dispositions | -30,000.00 | | 36,666.30 |
| SBWC4XS2 | SPECTRA ENERGY 4.5% DUE 03-15-2045 | | | | |
| | | Acquisitions | 60,000.00 | -70,029.00 | |
| | | Dispositions | -60,000.00 | | 66,611.83 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBDR7P87 | SPIRIT AEROSYSTEMS 4.6% DUE 06-15-2028 | | | | |
| | | Acquisitions | 25,000.00 | -25,622.75 | |
| | | Dispositions | -25,000.00 | | 26,156.25 |
| SBMYC3C8 | STANFORD UNIV CAL 2.413% DUE 06-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 10,050.11 |
| SBMHX630 | STANLEY BLACK & DECKER INC 2.75% 11-15-2050 | | | | |
| | | Acquisitions | 90,000.00 | -89,761.50 | |
| | | Dispositions | -90,000.00 | | 89,613.65 |
| C855244BA6 | STARBUCKS CORP 3.5% DUE 11-15-2050 | | | | |
| | | Acquisitions | 80,000.00 | -86,162.40 | |
| | | Dispositions | -80,000.00 | | 86,760.45 |
| SBFXV4P7 | STARBUCKS CORP 4.5% DUE 11-15-2048 | | | | |
| | | Acquisitions | 70,000.00 | -86,754.50 | |
| | | Dispositions | -70,000.00 | | 72,420.25 |
| SBZ78L86 | STRYKER CORP 4.625% DUE 03-15-2046 | | | | |
| | | Acquisitions | 80,000.00 | -105,628.00 | |
| | | Dispositions | -80,000.00 | | 105,568.51 |
| SBD35XM5 | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 | | | | |
| | | Acquisitions | 150,000.00 | -160,016.30 | |
| | | Dispositions | -150,000.00 | | 140,042.60 |
| SBL9FKB3 | SUNOCO LOGISTICS 5.3% DUE 04-01-2044 | | | | |
| | | Acquisitions | 115,000.00 | -122,502.60 | |
| | | Dispositions | -115,000.00 | | 108,613.42 |
| C86944BAJ2 | SUTTER HEALTH 3.361% DUE 08-15-2050 | | | | |
| | | Acquisitions | 7,000.00 | -7,000.00 | |
| | | Dispositions | -7,000.00 | | 6,971.09 |
| SBM5M5Q5 | SYSCO CORP FIXED 6.6% DUE 04-01-2050 | | | | |
| | | Acquisitions | 65,000.00 | -81,953.19 | |
| | | Dispositions | -65,000.00 | | 91,987.27 |
| SBLM1PN5 | SYSCO CORP 3.3% DUE 02-15-2050 | | | | |
| | | Acquisitions | 50,000.00 | -48,353.90 | |
| | | Dispositions | -50,000.00 | | 47,251.57 |
| SBYQ4R13 | SYSCO CORP 4.5% DUE 04-01-2046 | | | | |
| | | Acquisitions | 40,000.00 | -48,700.00 | |
| | | Dispositions | -40,000.00 | | 42,757.98 |
| SBM5M5P4 | SYSCO CORP 5.95% DUE 04-01-2030 | | | | |
| | | Acquisitions | 20,000.00 | -21,218.20 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -20,000.00 | | 21,146.60 |
| SBM5M5S7 | SYSCO CORP 6.6% DUE 04-01-2040 | | | | |
| | | Acquisitions | 66,000.00 | -82,276.10 | |
| | | Dispositions | -66,000.00 | | 89,645.59 |
| SBM8V387 | T-MOBILE USA INC 3.3% DUE 02-15-2051 | | | | |
| | | Acquisitions | 45,000.00 | -44,343.45 | |
| | | Dispositions | -45,000.00 | | 43,466.18 |
| SBM8V3B0 | T-MOBILE USA INC 3% DUE 02-15-2041 | | | | |
| | | Acquisitions | 30,000.00 | -29,276.40 | |
| | | Dispositions | -30,000.00 | | 29,163.30 |
| C874060AX4 | TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO | | | | |
| | | Acquisitions | 200,000.00 | -205,024.00 | |
| | | Dispositions | -200,000.00 | | 203,006.00 |
| C875127BF8 | TAMPA ELEC CO 4.45% DUE 06-15-2049 | | | | |
| | | Acquisitions | 16,000.00 | -21,217.28 | |
| | | Dispositions | -16,000.00 | | 20,998.54 |
| SBYZQN45 | TARGET CORP FIXED 3.9% DUE 11-15-2047 | | | | |
| | | Acquisitions | 5,000.00 | -5,446.25 | |
| | | Dispositions | -5,000.00 | | 6,539.90 |
| SBD073D5 | TARGET CORP 3.625% DUE 04-15-2046 | | | | |
| | | Acquisitions | 45,000.00 | -48,754.75 | |
| | | Dispositions | -45,000.00 | | 57,338.95 |
| SB70BX35 | TECK RES LTD 5.2 DUE 03-01-2042 REG | | | | |
| | | Acquisitions | 10,000.00 | -8,325.30 | |
| | | Dispositions | -10,000.00 | | 9,569.72 |
| SB899393 | TECK RES LTD 5.4 DUE 02-01-2043 | | | | |
| | | Acquisitions | 20,000.00 | -20,419.60 | |
| | | Dispositions | -20,000.00 | | 21,026.94 |
| SB7VFK35 | TECK RESOURCES LTD 6.25% DUE 07-15-2041 | | | | |
| | | Acquisitions | 35,000.00 | -34,062.80 | |
| | | Dispositions | -35,000.00 | | 38,826.20 |
| SBDF0C65 | TELEFONICA EMISIONES S A U 4.665% 03-06-2038 | | | | |
| | | Acquisitions | 150,000.00 | -177,106.50 | |
| | | Dispositions | -150,000.00 | | 173,025.22 |
| SBK1XB82 | TELUS CORP FIXED 4.3% 06-15-2049 | | | | |
| | | Acquisitions | 60,000.00 | -73,822.80 | |
| | | Dispositions | -60,000.00 | | 66,987.40 |
| SBMF5HB3 | TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 5,000.00 | -5,000.00 | |
| | | Dispositions | -5,000.00 | | 4,471.28 |
| C882508BD5 | TEXAS INSTRS INC 4.15% DUE 05-15-2048 | | | | |
| | | Acquisitions | 40,000.00 | -52,277.20 | |
| | | Dispositions | -40,000.00 | | 53,064.98 |
| SBF2K6Q0 | THERMO FISHER 4.1% DUE 08-15-2047 | | | | |
| | | Acquisitions | 55,000.00 | -68,737.90 | |
| | | Dispositions | -55,000.00 | | 69,790.14 |
| SB62X8Y8 | TIME WARNER CABLE 6.75% DUE 06-15-2039 | | | | |
| | | Acquisitions | 130,000.00 | -172,070.60 | |
| | | Dispositions | -130,000.00 | | 177,216.03 |
| SBM62Z31 | TJX COS INC NEW FIXED 3.875% DUE 04-15-2030 | | | | |
| | | Acquisitions | 20,000.00 | -20,761.40 | |
| | | Dispositions | -20,000.00 | | 22,226.41 |
| SBM61FF0 | TJX COS INC NEW FIXED 4.5% DUE 04-15-2050 | | | | |
| | | Acquisitions | 90,000.00 | -104,261.30 | |
| | | Dispositions | -90,000.00 | | 108,400.86 |
| SBMYC5X3 | TOTAL CAP INTL 3.127% DUE 05-29-2050 REG | | | | |
| | | Acquisitions | 13,000.00 | -13,799.11 | |
| | | Dispositions | -13,000.00 | | 14,528.67 |
| C89153VAW9 | TOTAL CAP INTL 3.386% DUE 06-29-2060 | | | | |
| | | Acquisitions | 5,000.00 | -5,362.45 | |
| | | Dispositions | -5,000.00 | | 5,843.70 |
| SBGQX9L8 | TRANSCANADA FIXED 5.1% DUE 03-15-2049 | | | | |
| | | Acquisitions | 105,000.00 | -140,015.65 | |
| | | Dispositions | -105,000.00 | | 123,706.79 |
| SBLSP672 | TRANSCANADA 4.625% DUE 03-01-2034 | | | | |
| | | Acquisitions | 70,000.00 | -82,947.20 | |
| | | Dispositions | -70,000.00 | | 84,843.50 |
| SBD366Y1 | TRANSCANADA 4.75% DUE 05-15-2038 | | | | |
| | | Acquisitions | 30,000.00 | -36,457.20 | |
| | | Dispositions | -30,000.00 | | 35,959.62 |
| SBD366Z2 | TRANSCANADA 4.875% DUE 05-15-2048 | | | | |
| | | Acquisitions | 105,000.00 | -134,322.80 | |
| | | Dispositions | -105,000.00 | | 129,343.07 |
| SB3CHMW5 | TRANSCANADA 7.25% DUE 08-15-2038 | | | | |
| | | Acquisitions | 50,000.00 | -74,762.50 | |
| | | Dispositions | -50,000.00 | | 72,548.40 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C89417EAN9 | TRAVELERS COS INC 4.05% DUE 03-07-2048 | | | | |
| | | Acquisitions | 10,000.00 | -11,550.10 | |
| | | Dispositions | -10,000.00 | | 12,601.90 |
| SBJLV1D4 | TRAVELERS COS INC 4.1% 03-04-2049 | | | | |
| | | Acquisitions | 20,000.00 | -24,074.80 | |
| | | Dispositions | -20,000.00 | | 25,665.60 |
| SBMDWQN1 | TRAVELERS FIXED 2.55% DUE 04-27-2050 | | | | |
| | | Acquisitions | 25,000.00 | -25,293.90 | |
| | | Dispositions | -25,000.00 | | 25,133.95 |
| SB9MSZ09 | TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041 | | | | |
| | | Acquisitions | 5,000.00 | -6,041.65 | |
| | | Dispositions | -5,000.00 | | 5,976.95 |
| SBMHN027 | TRUSTEES OF 2.516% DUE 07-01-2050 | | | | |
| | | Acquisitions | 16,000.00 | -16,000.00 | |
| | | Dispositions | -16,000.00 | | 16,503.47 |
| SBLH4L64 | TUCSON ELEC PWR CO 4% DUE 06-15-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,913.80 | |
| | | Dispositions | -10,000.00 | | 11,865.51 |
| SBKDMLC1 | UNION PAC CORP FIXED 3.75% DUE 02-05-2070 | | | | |
| | | Acquisitions | 10,000.00 | -11,701.02 | |
| | | Dispositions | -10,000.00 | | 11,043.09 |
| SBKDMLD2 | UNION PAC CORP 3.25% DUE 02-05-2050 | | | | |
| | | Acquisitions | 25,000.00 | -27,371.00 | |
| | | Dispositions | -25,000.00 | | 27,290.96 |
| SBDCWS88 | UNION PAC CORP 3.799% DUE 10-01-2051 | | | | |
| | | Acquisitions | 15,000.00 | -17,928.00 | |
| | | Dispositions | -15,000.00 | | 17,539.85 |
| SBLF0CQ1 | UNION PAC CORP 3.839% DUE 03-20-2060 BEO | | | | |
| | | Acquisitions | 25,000.00 | -30,287.75 | |
| | | Dispositions | -25,000.00 | | 28,370.84 |
| SBGLC062 | UNION PAC CORP 4.3% 03-01-2049 | | | | |
| | | Acquisitions | 15,000.00 | -19,321.95 | |
| | | Dispositions | -15,000.00 | | 4,961.85 |
| SBYQGY30 | UNION PAC CORP 4.375% DUE 11-15-2065 | | | | |
| | | Acquisitions | 10,000.00 | -12,835.80 | |
| | | Dispositions | -10,000.00 | | 12,322.05 |
| S2A9AVEU | UNITED GROUP B.V. BDS 144A 3.125% 15/02/2026 | | | | |
| | | Acquisitions | 125,000.00 | -138,443.76 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -125,000.00 | | 135,282.42 |
| SBMGJVN4 | UNITED PARCEL SERVICE 5.3% 04-01-2050 | | | | |
| | | Acquisitions | 70,000.00 | -95,515.85 | |
| | | Dispositions | -70,000.00 | | 101,118.10 |
| SBG08PD3 | UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 | | | | |
| | | Acquisitions | 20,000.00 | -25,141.20 | |
| | | Dispositions | -20,000.00 | | 25,887.43 |
| SBHKDKY1 | UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 | | | | |
| | | Acquisitions | 130,000.00 | -147,808.70 | |
| | | Dispositions | -130,000.00 | | 150,121.01 |
| SBHKDL15 | UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 | | | | |
| | | Acquisitions | 30,000.00 | -37,200.90 | |
| | | Dispositions | -30,000.00 | | 36,740.81 |
| SB97GZH5 | UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 | | | | |
| | | Acquisitions | 185,000.00 | -228,780.25 | |
| | | Dispositions | -185,000.00 | | 233,760.53 |
| SBK8ZZ23 | UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050 | | | | |
| | | Acquisitions | 60,000.00 | -64,128.60 | |
| | | Dispositions | -60,000.00 | | 62,063.90 |
| SBL739C3 | UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 2,955.11 |
| SBKS7BH6 | UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 | | | | |
| | | Acquisitions | 16,000.00 | -16,000.00 | |
| | | Dispositions | -16,000.00 | | 15,142.62 |
| SBJDSY56 | UNUM GROUP 4.5% DUE 12-15-2049 | | | | |
| | | Acquisitions | 68,000.00 | -63,925.37 | |
| | | Dispositions | -68,000.00 | | 65,571.08 |
| SBL57WY0 | UPJOHN INC 4% DUE 06-22-2050 | | | | |
| | | Acquisitions | 30,000.00 | -29,922.00 | |
| | | Dispositions | -30,000.00 | | 32,246.10 |
| SBMGJVM3 | UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040 | | | | |
| | | Acquisitions | 10,000.00 | -9,951.90 | |
| | | Dispositions | -10,000.00 | | 13,652.17 |
| SBJQZJX7 | UTD PARCEL SVC INC 3.4% DUE 09-01-2049 | | | | |
| | | Acquisitions | 50,000.00 | -55,031.30 | |
| | | Dispositions | -50,000.00 | | 57,314.00 |
| SBDRYRR1 | UTD PARCEL SVC INC 3.75% 11-15-2047 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30,000.00 | -35,630.55 | |
| | | Dispositions | -30,000.00 | | 36,573.49 |
| SBJQN878 | UTD PARCEL SVC INC 4.25% DUE 03-15-2049 | | | | |
| | | Acquisitions | 10,000.00 | -12,232.40 | |
| | | Dispositions | -10,000.00 | | 12,756.68 |
| SB8J6DZ0 | UTD TECHNOLOGIES 4.5% DUE 06-01-2042 | | | | |
| | | Acquisitions | 150,000.00 | -196,963.50 | |
| | | Dispositions | -150,000.00 | | 180,369.35 |
| SBJV0KP6 | VA ELEC & PWR CO 3.3% DUE 12-01-2049 | | | | |
| | | Acquisitions | 5,000.00 | -4,265.15 | |
| | | Dispositions | -5,000.00 | | 5,795.70 |
| SBGL9BH1 | VA ELEC & PWR CO 4.6% DUE 12-01-2048 | | | | |
| | | Acquisitions | 180,000.00 | -238,375.80 | |
| | | Dispositions | -180,000.00 | | 244,681.63 |
| SB1HMKF0 | VALE OVERSEAS LTD 6.875% DUE 11-21-2036 | | | | |
| | | Acquisitions | 130,000.00 | -174,200.00 | |
| | | Dispositions | -130,000.00 | | 172,023.75 |
| SB1YLTG4 | VALERO ENERGY CORP 6.625% DUE 06-15-2037 | | | | |
| | | Acquisitions | 7,000.00 | -6,565.37 | |
| | | Dispositions | -7,000.00 | | 9,261.63 |
| SBMW8481 | VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050 | | | | |
| | | Acquisitions | 38,000.00 | -42,158.80 | |
| | | Dispositions | -38,000.00 | | 42,897.75 |
| SBXPB5K3 | VERISK ANALYTICS INC 5.5% DUE 06-15-2045 | | | | |
| | | Acquisitions | 30,000.00 | -41,127.90 | |
| | | Dispositions | -30,000.00 | | 41,681.64 |
| SBSBN5N1 | VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG | | | | |
| | | Acquisitions | 120,000.00 | -149,337.60 | |
| | | Dispositions | -120,000.00 | | 148,256.69 |
| SBYRLSF4 | VERIZON COMMUNICATIONS 4.522% 09-15-2048 | | | | |
| | | Acquisitions | 100,000.00 | -133,628.00 | |
| | | Dispositions | -100,000.00 | | 130,520.56 |
| SB8HCRP8 | VERIZON 3.85% DUE 11-01-2042 | | | | |
| | | Acquisitions | 130,000.00 | -152,297.60 | |
| | | Dispositions | -130,000.00 | | 153,921.16 |
| SBF22PM5 | VERIZON 4.5% DUE 08-10-2033 | | | | |
| | | Acquisitions | 205,000.00 | -261,646.25 | |
| | | Dispositions | -205,000.00 | | 256,887.28 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBYM0W21 | VERIZON 4.672% DUE 03-15-2055 | | | | |
| | | Acquisitions | 70,000.00 | -96,324.20 | |
| | | Dispositions | -70,000.00 | | 86,713.80 |
| SBDFLJN4 | VERIZON 4.812% DUE 03-15-2039 | | | | |
| | | Acquisitions | 150,000.00 | -196,417.50 | |
| | | Dispositions | -150,000.00 | | 195,753.77 |
| SBLNP354 | VERIZON 4% DUE 03-22-2050 | | | | |
| | | Acquisitions | 60,000.00 | -75,506.40 | |
| | | Dispositions | -60,000.00 | | 72,568.34 |
| SBMPS1L0 | VISA INC FIXED 2% DUE 08-15-2050 | | | | |
| | | Acquisitions | 70,000.00 | -69,249.60 | |
| | | Dispositions | -70,000.00 | | 65,313.60 |
| SBD5WHT9 | VISA INC 3.65% 09-15-2047 | | | | |
| | | Acquisitions | 20,000.00 | -24,046.00 | |
| | | Dispositions | -20,000.00 | | 24,617.20 |
| SBYPHG16 | VISA INC 4.15% DUE 12-14-2035 | | | | |
| | | Acquisitions | 300,000.00 | -382,471.00 | |
| | | Dispositions | -300,000.00 | | 385,512.87 |
| SBJQ2JX8 | VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG | | | | |
| | | Acquisitions | 55,000.00 | -57,328.20 | |
| | | Dispositions | -55,000.00 | | 69,921.50 |
| C92857WBK5 | VODAFONE GROUP PLC 4.375% 30/05/2028 | | | | |
| | | Dispositions | -400,000.00 | | 454,024.00 |
| | | Free Receipt | 150,000.00 | -148,051.50 | |
| SBFMLP11 | VODAFONE GROUP PLC 5% DUE 05-30-2038 | | | | |
| | | Acquisitions | 40,000.00 | -49,252.40 | |
| | | Dispositions | -40,000.00 | | 50,703.60 |
| SBDFZCC6 | VULCAN MATLS CO 4.5% 06-15-2047 | | | | |
| | | Acquisitions | 40,000.00 | -47,794.40 | |
| | | Dispositions | -40,000.00 | | 47,708.11 |
| SBG496M8 | WACHOVIA CORP NEW 5.5% DUE 08-01-2035 | | | | |
| | | Acquisitions | 50,000.00 | -67,118.50 | |
| | | Dispositions | -50,000.00 | | 65,513.03 |
| SBLF9934 | WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG | | | | |
| | | Acquisitions | 50,000.00 | -50,000.00 | |
| | | Dispositions | -50,000.00 | | 49,740.30 |
| SBKS6GR8 | WALMART INC 2.95% DUE 09-24-2049 | | | | |
| | | Acquisitions | 25,000.00 | -28,822.00 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -25,000.00 | | 27,832.92 |
| SBYZLMX2 | WALMART INC 3.625% DUE 12-15-2047 | | | | |
| | | Acquisitions | 170,000.00 | -207,454.70 | |
| | | Dispositions | -170,000.00 | | 207,447.11 |
| SBG08Q52 | WALMART INC 4.05% DUE 06-29-2048 REG | | | | |
| | | Acquisitions | 100,000.00 | -129,819.00 | |
| | | Dispositions | -100,000.00 | | 131,721.70 |
| SBK9RVX1 | WASTE CONNECTIONS 3.05% DUE 04-01-2050 | | | | |
| | | Acquisitions | 86,000.00 | -87,993.48 | |
| | | Dispositions | -86,000.00 | | 89,621.20 |
| SBVYS556 | WASTE MANAGEMENT INC 3.9% DUE 03-01-2035 | | | | |
| | | Acquisitions | 40,000.00 | -48,302.00 | |
| | | Dispositions | -40,000.00 | | 48,949.02 |
| C95000U2M4 | WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 | | | | |
| | | Acquisitions | 135,000.00 | -164,517.85 | |
| | | Dispositions | -135,000.00 | | 183,882.88 |
| SBS9FPF1 | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 | | | | |
| | | Acquisitions | 150,000.00 | -186,955.50 | |
| | | Dispositions | -150,000.00 | | 185,311.06 |
| SBYMSY74 | WELLTOWER INC 4% DUE 06-01-2025 | | | | |
| | | Dispositions | -215,000.00 | | 234,767.10 |
| | | Free Receipt | 115,000.00 | 114,914.90 | |
| SBDDMN60 | WELLTOWER INC 4.95% DUE 09-01-2048 | | | | |
| | | Acquisitions | 35,000.00 | -45,384.35 | |
| | | Dispositions | -35,000.00 | | 42,421.96 |
| SB1QWTS7 | WESTERN UN CO 6.2% DUE 11-17-2036 | | | | |
| | | Acquisitions | 30,000.00 | -36,304.50 | |
| | | Dispositions | -30,000.00 | | 36,553.42 |
| SBZ1JS17 | WESTLAKE CHEM CORP 4.375% 11-15-2047 | | | | |
| | | Acquisitions | 4,000.00 | -4,327.60 | |
| | | Dispositions | -4,000.00 | | 4,371.55 |
| SBDFZV41 | WESTLAKE CHEM CORP 5% DUE 08-15-2046 | | | | |
| | | Acquisitions | 41,000.00 | -48,090.04 | |
| | | Dispositions | -41,000.00 | | 48,340.89 |
| SBL56MC5 | WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050 | | | | |
| | | Acquisitions | 57,000.00 | -66,931.40 | |
| | | Dispositions | -57,000.00 | | 71,861.34 |
| SBM5W5Z4 | WI PWR & LT CO FIXED 3.65% 04-01-2050 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 20,000.00 | -19,974.60 | |
| | | Dispositions | -20,000.00 | | 22,933.69 |
| SBWX1XZ9 | WILLIAM MARSH RICE 3.574% DUE 05-15-2045 | | | | |
| | | Acquisitions | 50,000.00 | -60,218.50 | |
| | | Dispositions | -50,000.00 | | 59,478.72 |
| SBNKVH91 | WILLIAMS PARTNERS 4.9% DUE 01-15-2045 | | | | |
| | | Acquisitions | 10,000.00 | -11,427.10 | |
| | | Dispositions | -10,000.00 | | 10,797.14 |
| SBW3SWW0 | WILLIAMS PARTNERS 5.1% DUE 09-15-2045 | | | | |
| | | Acquisitions | 60,000.00 | -68,227.80 | |
| | | Dispositions | -60,000.00 | | 67,722.00 |
| SB3RZKK8 | WILLIAMS PARTNERS 6.3% DUE 04-15-2040 | | | | |
| | | Acquisitions | 105,000.00 | -128,657.55 | |
| | | Dispositions | -105,000.00 | | 127,490.26 |
| SBKLMSW2 | WILLIS N AMER INC 3.875% DUE 09-15-2049 | | | | |
| | | Acquisitions | 45,000.00 | -49,540.50 | |
| | | Dispositions | -45,000.00 | | 52,593.56 |
| SBGLDJS0 | WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044 | | | | |
| | | Acquisitions | 30,000.00 | -40,451.10 | |
| | | Dispositions | -30,000.00 | | 38,809.43 |
| C98389BAW0 | XCEL ENERGY INC 2.6% DUE 12-01-2029 | | | | |
| | | Acquisitions | 73,000.00 | -77,100.41 | |
| | | Dispositions | -73,000.00 | | 69,332.48 |
| C98389BAX8 | XCEL ENERGY INC 3.5% DUE 12-01-2049 | | | | |
| | | Acquisitions | 18,000.00 | -20,989.08 | |
| | | Dispositions | -18,000.00 | | 20,188.60 |
| SBLN8L26 | YALE NEW HAVEN 2.496% DUE 07-01-2050 | | | | |
| | | Acquisitions | 8,000.00 | -8,000.00 | |
| | | Dispositions | -8,000.00 | | 7,666.08 |
| SBMB1CC1 | YALE UNIV 2.402% DUE 04-15-2050 | | | | |
| | | Acquisitions | 5,000.00 | -5,000.00 | |
| | | Dispositions | -5,000.00 | | 4,950.95 |
| SBG0R585 | ZOETIS INC 4.7 02-01-2043 | | | | |
| | | Acquisitions | 70,000.00 | -92,953.00 | |
| | | Dispositions | -70,000.00 | | 91,580.38 |
| SBF58HB3 | ZOETIS INC 3.95% 09-12-2047 | | | | |
| | | Acquisitions | 65,000.00 | -79,929.20 | |
| | | Dispositions | -65,000.00 | | 78,514.29 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBK4H0D9 | 3M CO 3.25% DUE 08-26-2049 | | | | |
| | | Acquisitions | 19,000.00 | -20,938.57 | |
| | | Dispositions | -19,000.00 | | 21,283.99 |
| SBKSG5C6 | 3M CO 3.7% DUE 04-15-2050/03-27-2020 REG | | | | |
| | | Acquisitions | 69,000.00 | -82,505.04 | |
| | | Dispositions | -69,000.00 | | 81,891.71 |

**Supplemental Schedule**

**Pension Plan of General Atomics**
**EIN: 95-3735102, Plan No. 001**
**Schedule H, Part IV, line 4j - Schedule of Reportable Transactions***
**For the Year Ended December 31, 2020**
(Dollar amounts in thousands)

| (a) | (b) | | (c) | (d) | (g) | (h) | (i) |
|---|---|---|---|---|---|---|---|
| Party Involved | Description of asset | Shares, units or principal amount | Purchase price | Selling price | Cost of asset | Current value on transaction date | Net gain or (loss) |
| **REPORTABLE SINGLE TRANSACTION** | | | | | | | |
| ** | CF BLACKROCK RUSSELL 1000 INDEX NON-LENDABLE FUND | 3,324 | $ 154,387 | $ - | $ 154,387 | $ 154,387 | $ - |
| ** | CF BLACKROCK TSY U.S. 25+ YR KEY RATE DU R NL FD | 1,762 | 41,613 | - | 41,613 | 41,613 | - |
| | CF COHEN & STEERS GLOBAL REALTY FUND - C LASS B | 3,663 | 53,700 | - | 53,700 | 53,700 | - |
| | CF WTC NA CIF INTERNATIONAL RESEARCH EQU ITY PORTFOLIO | 5,578 | 59,293 | - | 59,293 | 59,293 | - |
| ** Various | COLTV SHORT TERM INVT FD | 107,517 | 107,517 | - | 107,517 | 107,517 | - |
| ** Various | COLTV SHORT TERM INVT FD | 83,184 | 83,184 | - | 83,184 | 83,184 | - |
| ** Various | COLTV SHORT TERM INVT FD | 223,589 | - | 223,589 | 223,589 | 223,589 | - |
| ** Various | COLTV SHORT TERM INVT FD | 106,981 | - | 106,981 | 106,981 | 106,981 | - |
| ** | MFO BLACKROCK FDS V LOW DURATION BD PORT CL K | 8,585 | - | 82,840 | 82,840 | 83,184 | 344 |
| | MFO JPMORGAN TR I EMERGING MKTS EQUITY FD CL R6 | 1,291 | 40,275 | - | 40,275 | 40,275 | - |
| | MFO VANGUARD DEVELOPED MARKETS INDEX INSTL | 2,902 | - | 35,314 | 35,314 | 38,339 | 3,026 |
| | MFO VANGUARD INDEX FUNDS STK MKT INST | 766 | - | 41,460 | 41,460 | 59,361 | 17,901 |
| | UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 | 37,445 | 37,942 | - | 37,942 | 37,942 | - |
| | UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 | 42,900 | - | 43,477 | 43,477 | 44,706 | 1,230 |
| **REPORTABLE SERIES OF TRANSACTIONS IN THE SAME SECURITY** | | | | | | | |
| ** | CF BLACKROCK RUSSELL 1000 INDEX NON-LENDABLE FUND | 174,497 | 174,497 | - | 174,497 | 174,497 | - |
| ** | CF BLACKROCK RUSSELL 1000 INDEX NON-LENDABLE FUND | 30,094 | - | 36,032 | 30,094 | 36,032 | 5,938 |
| ** | CF BLACKROCK TSY U.S. 25+ YR KEY RATE DU R NL FD | 50,095 | 50,095 | - | 50,095 | 50,095 | - |
| | CF COHEN & STEERS GLOBAL REALTY FUND - C LASS B | 70,301 | 70,301 | - | 70,301 | 70,301 | - |
| | CF COHEN & STEERS GLOBAL REALTY FUND - C LASS B | 8,996 | - | 8,998 | 8,996 | 8,998 | 2 |
| | CF LONG DURATION CORPORATE CREDIT SCREENED NON-LENDABLE FUNI | 33,430 | 33,430 | - | 33,430 | 33,430 | - |
| | CF WTC NA CIF INTERNATIONAL RESEARCH EQU ITY PORTFOLIO | 70,181 | 70,181 | - | 70,181 | 70,181 | - |
| | CF WTC NA CIF INTERNATIONAL RESEARCH EQU ITY PORTFOLIO | 11,071 | - | 12,450 | 11,071 | 12,450 | 1,380 |
| ** Various | COLTV SHORT TERM INVT FD | 304,147 | 304,147 | - | 304,147 | 304,147 | - |
| ** Various | COLTV SHORT TERM INVT FD | 399,425 | - | 399,425 | 399,425 | 399,425 | - |
| ** | MFO BLACKROCK FDS V LOW DURATION BD PORT CL K | 331 | 331 | - | 331 | 331 | - |
| ** | MFO BLACKROCK FDS V LOW DURATION BD PORT CL K | 82,840 | - | 83,184 | 82,840 | 83,184 | 344 |
| | MFO HARRIS ASSOC INVT TR OAKMARK INTL FD INSTL CL | 38,390 | 38,390 | - | 38,390 | 38,390 | - |
| | MFO HARRIS ASSOC INVT TR OAKMARK INTL FD INSTL CL | 11,429 | - | 13,287 | 11,429 | 13,287 | 1,858 |
| | MFO JPMORGAN TR I EMERGING MKTS EQUITY FD CL R6 | 47,630 | 47,630 | - | 47,630 | 47,630 | - |
| | MFO JPMORGAN TR I EMERGING MKTS EQUITY FD CL R6 | 11,117 | - | 13,150 | 11,117 | 13,150 | 2,033 |
| | MFO MAINSTAY MACKAY HIGH YIELD CORPORATE BOND FUND | 32,994 | 32,994 | - | 32,994 | 32,994 | - |
| | MFO MAINSTAY MACKAY HIGH YIELD CORPORATE BOND FUND | 2,081 | - | 2,091 | 2,081 | 2,091 | 9 |
| | MFO MFS INSTL INTL EQTY FD | 34,582 | 34,582 | - | 34,582 | 34,582 | - |
| | MFO MFS INSTL INTL EQTY FD | 4,551 | - | 5,079 | 4,551 | 5,079 | 527 |
| | UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 | 43,477 | 43,477 | - | 43,477 | 43,477 | - |
| | UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 | 43,477 | - | 44,706 | 43,477 | 44,706 | 1,230 |
| **REPORTABLE SERIES OF TRANSACTIONS WITH THE SAME PARTY** | | | | | | | |
| CITIGROUP GLOBAL MARKETS INC. | Various | Various | Various | Various | 63,952 | 63,073 | (879) |
| NOMURA SECURITIES NEW YOR | Various | Various | Various | Various | 45,003 | 46,270 | 1,266 |

* Information in this schedule was derived from data certified complete and accurate by the Trustee.
** Represents a party-in-interest.

## *Schedule SB, line 26 — Schedule of Active Participant Data*

| Attained age | Years of credited service | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Under 1 | 1–4 | 5–9 | 10–14 | 15–19 | 20–24 | 25–29 | 30–34 | 35–39 | 40 & up | Total |
| Under 25 | 138 | 388 | 7 | | | | | | | | 533 |
| | 1,165 | 7,705 | * | | | | | | | | * |
| | 15,955 | 64,875 | * | | | | | | | | * |
| 25–29 | 123 | 1,169 | 176 | 1 | | | | | | | 1,469 |
| | 1,046 | 11,410 | 34,636 | * | | | | | | | * |
| | 14,793 | 75,465 | 96,391 | * | | | | | | | * |
| 30–34 | 127 | 1,122 | 496 | 134 | 1 | | | | | | 1,880 |
| | 1,474 | 13,376 | 42,257 | 63,355 | * | | | | | | * |
| | 20,548 | 81,921 | 107,904 | 107,580 | * | | | | | | * |
| 35–39 | 102 | 833 | 531 | 344 | 60 | 1 | | | | | 1,871 |
| | 1,562 | 15,405 | 43,360 | 74,490 | 104,964 | * | | | | | * |
| | 21,816 | 91,720 | 107,265 | 116,282 | 138,158 | * | | | | | * |
| 40–44 | 71 | 658 | 345 | 281 | 98 | 13 | 1 | | | | 1,467 |
| | 1,836 | 15,104 | 46,036 | 76,093 | 116,227 | * | * | | | | * |
| | 26,105 | 92,922 | 113,317 | 117,214 | 138,321 | * | * | | | | * |
| 45–49 | 72 | 619 | 367 | 293 | 114 | 32 | 2 | | | | 1,499 |
| | 1,760 | 16,156 | 47,278 | 75,265 | 119,720 | 155,599 | * | | | | * |
| | 24,963 | 97,800 | 110,635 | 110,023 | 143,444 | 150,246 | * | | | | * |
| 50–54 | 59 | 544 | 387 | 380 | 116 | 52 | 15 | 6 | | | 1,559 |
| | 1,944 | 17,129 | 51,533 | 76,146 | 107,508 | 140,402 | * | * | | | * |
| | 27,642 | 99,200 | 117,208 | 108,973 | 122,800 | 136,067 | * | * | | | * |
| 55–59 | 61 | 527 | 431 | 436 | 170 | 68 | 35 | 12 | 2 | 2 | 1,744 |
| | 2,019 | 17,667 | 52,265 | 79,871 | 124,031 | 155,714 | 227,028 | * | * | * | * |
| | 28,074 | 104,592 | 119,340 | 110,890 | 135,719 | 141,341 | 183,104 | * | * | * | * |
| 60–64 | 30 | 327 | 360 | 290 | 128 | 50 | 25 | 26 | 14 | 14 | 1,264 |
| | 2,448 | 19,672 | 53,687 | 81,021 | 124,189 | 155,144 | 196,098 | 229,149 | * | * | * |
| | 30,034 | 108,351 | 121,036 | 111,952 | 130,547 | 137,442 | 141,130 | 143,383 | * | * | * |
| 65–69 | 8 | 101 | 124 | 137 | 42 | 20 | 17 | 8 | 15 | 11 | 483 |
| | * | 21,554 | 47,618 | 75,326 | 119,412 | 174,312 | * | * | * | * | * |
| | * | 115,594 | 105,044 | 108,043 | 123,218 | 147,934 | * | * | * | * | * |
| 70 & up | 3 | 19 | 31 | 40 | 19 | 11 | 8 | 4 | 4 | 26 | 165 |
| | * | * | 50,366 | 67,786 | * | * | * | * | * | 328,489 | * |
| | * | * | 105,086 | 90,259 | * | * | * | * | * | 173,301 | * |
| Total | 794 | 6,307 | 3,255 | 2,336 | 748 | 247 | 103 | 56 | 35 | 53 | 13,934 |
| | * | * | * | * | * | * | * | * | * | * | 43,588 |
| | * | * | * | * | * | * | * | * | * | * | 98,988 |

In each cell, the top number is the count of active participants for each age/service combination, the middle number is the average cash balance and the bottom number is average actual pay for 2019 limited to $280,000. Average cash balance and pay are not shown for cells with fewer than 20 participants.

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

# Actuarial assumptions for January 1, 2020

| | | |
|---|---|---|
| **Discount rate sponsor elections** | | |
| • Segment rates or full yield curve | Segment rates | |
| • Look-back months | 4 | |
| | **Stabilized** | **Nonstabilized** |
| • First 5 years | 3.64% | 2.79% |
| • Next 15 years | 5.21% | 3.92% |
| • Over 20 years | 5.94% | 4.38% |
| **Mortality sponsor elections** | | |
| • Healthy and disabled participants | Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables. | |
| **417(e) lump sums** | If the minimum benefit applies, liabilities are determined based on the underlying annuity used by the plan to determine the lump sum amount, rather than valuing the lump sum payment. This annuity is valued based on funding interest rates rather than 417(e) rates and 417(e) unisex generational mortality. | |
| **Cash balance plans** | | |
| • Interest accumulation rate | Actual interest crediting rate for current valuation year grading to 4.00% the third year following the valuation year and remaining constant thereafter. For 2020 the rates are<br>2020 1.66%<br>2021 2.44%<br>2022 3.22%<br>2023+ 4.00% | |
| • Whipsaw calculations | No | |
| • Annuity conversion | | |
| – Mortality table | IRC Section 417(e) generational unisex mortality. | |
| – Interest rate basis | Funding segment rates. | |
| **Other economic assumptions** | | |
| • Salary increases | See table of sample rates. | |
| • Social Security wage base | 3.25% per year | |
| • Inflation | 2.20% per year | |
| • Expected investment return | 5.00% per year | |
| • Expenses | Expected expenses for the upcoming year ($4,300,000 for 2020) added to current year normal cost. | |
| **Demographic assumptions** | | |
| • Withdrawal | See table of sample rates. | |
| • Disability incidence | None. | |

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

- Retirement age

Sequoyah Fuels actives are assumed to work until 1/1/2023 and then retire immediately.

| Attained age | General Atomics and Sorrento West |
|---|---|
| 55 | 5.00% |
| 56 | 5.00% |
| 57 | 5.00% |
| 58 | 5.00% |
| 59 | 5.00% |
| 60 | 5.00% |
| 61 | 5.00% |
| 62 | 7.00% |
| 63 | 7.00% |
| 64 | 8.00% |
| 65 | 12.50% |
| 66 | 18.00% |
| 67 | 18.00% |
| 68 | 15.00% |
| 69 | 15.00% |
| 70 and above | 100.00% |

General Atomics and Sorrento West actives over the age of 70 are assumed to work one additional year and then retire immediately.

- Benefit commencement age for
  - Future vested deferred

Cash balance:
35% Immediate lump sum
30% Lump sum two years after termination
35% Lump sum at age 50

  - Current vested deferred

Cash balance participants terminated in the past two years:
35% Immediate lump sum
65% Lump sum at age 50;
Cash balance participants terminated more than two years ago:
Lump sum at age 50
Annuity only:
Age 65

| • Spouse assumptions | **Male participants** | **Female participants** |
|---|---|---|
| – Percentage married | 100% | 100% |
| – Spouse age difference | 2 years younger | 2 years older |

| **Form of payment** | **Lump sum** | **Single life** | **50% J&S** | **100% J&S** |
|---|---|---|---|---|
| • Active retirements | | | | |
| – Cash Balance | 65% | 15% | 0% | 20% |
| – Sequoyah Fuels | 0% | 100% | 0% | 0% |
| • Future vested deferred | | | | |

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

| | | | | |
|---|---|---|---|---|
| – Cash Balance | 100% | 0% | 0% | 0% |
| – Sequoyah Fuels | 0% | 100% | 0% | 0% |
| • Future disabilities | N/A | N/A | N/A | N/A |
| • Future deaths | | | | |
| – Cash Balance | 100% | 0% | 0% | 0% |
| – Sequoyah Fuels | 0% | 0% | 100% | 0% |
| • Current vested deferred | | | | |
| – Cash Balance | 100% | 0% | 0% | 0% |
| – General Atomics terminations prior to 1/1/1987 | 0% | 50% | 0% | 50% |
| – Sequoyah Fuels | 0% | 50% | 0% | 50% |
| **Unpredictable contingent event assumptions** | Not applicable | | | |

## Table of Sample Rates

| Salary scale | |
|---|---|
| **Age** | **Rates** |
| 21 | 14.61% |
| 25 | 9.77 |
| 30 | 7.77 |
| 35 | 6.83 |
| 40 | 6.52 |
| 45 | 6.24 |
| 50 | 5.41 |
| 55 | 5.19 |
| 60 | 4.53 |
| 65 | 3.59 |

| | Withdrawal | | |
|---|---|---|---|
| | Years of vesting service | | |
| **Attained age** | **Under 3** | **3 – 9** | **10 & Up** |
| 20 | 16.52% | 15.60% | 8.91% |
| 25 | 14.07 | 12.10 | 6.63 |
| 30 | 11.90 | 9.00 | 4.62 |
| 35 | 11.06 | 7.90 | 3.90 |
| 40 | 10.36 | 7.40 | 3.58 |
| 45 | 9.66 | 6.90 | 3.25 |
| 50 | 8.96 | 6.40 | 2.93 |
| 55 | 0.00 | 0.00 | 0.00 |

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

## Rationale for economic assumptions

- Investment Return – The expected rate of return on plan assets is the median on the simulated investment return using capital market assumptions published in Mercer Investment Consulting's Capital Markets Outlook for the plan's target asset mix, net of an adjustment of minus 7 basis points for expenses assumed to be paid from plan.
- Inflation – This assumption is based on the inflation assumption periodically published by Mercer Investment Consulting in their Capital Markets Outlook.
- Cash Balance Interest Crediting Rate– This assumption is based on the actual crediting rate being used by the plan for the current plan year. The rates for the following two years are graded so that the rate in the third year equals the ultimate rate. The ultimate rate is based on a long-term view of returns for short-term government bonds as periodically published by Mercer Investment Consulting in their Capital Markets Outlook.
- Salary Scale – This assumption is based on an experience study undertaken in 2020 using data from 2015 through 2019, adjusted to reflect management's expectation for the future.
- Expenses – Expenses are determined based on an expectation of payments to be made from the trust in the upcoming year, including expected PBGC premiums, in consultation with General Atomics.

## Rationale for demographic assumptions

- Withdrawal – Termination rates is based on an experience study undertaken in 2020 using data from 2015 through 2019. The expectation is that the future termination patterns and circumstances of the employer will not differ significantly from the period studied.
- Retirement age – The retirement rates for General Atomics and Sorrento West are based on an experience study undertaken in 2020 using data from 2015 through 2019. The expectation is that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied. Retirement rates for Sequoyah Fuels are based on General Atomics' expectations for this group of employees.
- Benefit commencement age – This assumption is based on an experience study undertaken in 2020 using data from 2012 through 2019, and the expectation that future benefit commencement patterns will not differ significantly from the period studied.
- Spouse assumptions – This assumption is based on an experience study undertaken in 2020 using data from 2015 through 2019.
- Form of payment – The optional forms of benefit payment elections is based on an experience study conducted in 2020 using data from 2015 through 2019.

## Actuarial Methods for Funding

### Asset methods

The asset valuation method is an average of the adjusted market value over the last 2 years preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110% and no less than 90% of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value.

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

## Participant methods

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** The plan sponsor provides us with data on all employees as of the valuation date, but only those employees who have completed the plan's eligibility requirements are included in the valuation of liabilities.

- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.

- **Insurance contracts**: The plan does not have any insurance contracts.

## Minimum funding methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

The plan's valuation date is the beginning of the plan year.

- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual are the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.

- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

**Pension Plan of General Atomics**
**EIN: 95-3735102, Plan No. 001**
**Schedule H, Part IV, line 4j - Schedule of Reportable Transactions***
**For the Year Ended December 31, 2020**
(Dollar amounts in thousands)

| (a) | (b) | | (c) | (d) | (g) | (h) | (i) |
|---|---|---|---|---|---|---|---|
| Party Involved | Description of asset | Shares, units or principal amount | Purchase price | Selling price | Cost of asset | Current value on transaction date | Net gain or (loss) |
| **REPORTABLE SINGLE TRANSACTION** | | | | | | | |
| ** | CF BLACKROCK RUSSELL 1000 INDEX NON-LENDABLE FUND | 3,324 | $ 154,387 | $ - | $ 154,387 | $ 154,387 | $ - |
| ** | CF BLACKROCK TSY U.S. 25+ YR KEY RATE DU R NL FD | 1,762 | 41,613 | - | 41,613 | 41,613 | - |
| | CF COHEN & STEERS GLOBAL REALTY FUND - C LASS B | 3,663 | 53,700 | - | 53,700 | 53,700 | - |
| | CF WTC NA CIF INTERNATIONAL RESEARCH EQU ITY PORTFOLIO | 5,578 | 59,293 | - | 59,293 | 59,293 | - |
| ** Various | COLTV SHORT TERM INVT FD | 107,517 | 107,517 | - | 107,517 | 107,517 | - |
| ** Various | COLTV SHORT TERM INVT FD | 83,184 | 83,184 | - | 83,184 | 83,184 | - |
| ** Various | COLTV SHORT TERM INVT FD | 223,589 | - | 223,589 | 223,589 | 223,589 | - |
| ** Various | COLTV SHORT TERM INVT FD | 106,981 | - | 106,981 | 106,981 | 106,981 | - |
| ** | MFO BLACKROCK FDS V LOW DURATION BD PORT CL K | 8,585 | - | 82,840 | 82,840 | 83,184 | 344 |
| | MFO JPMORGAN TR I EMERGING MKTS EQUITY FD CL R6 | 1,291 | 40,275 | - | 40,275 | 40,275 | - |
| | MFO VANGUARD DEVELOPED MARKETS INDEX INSTL | 2,902 | - | 35,314 | 35,314 | 38,339 | 3,026 |
| | MFO VANGUARD INDEX FUNDS STK MKT INST | 766 | - | 41,460 | 41,460 | 59,361 | 17,901 |
| | UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 | 37,445 | 37,942 | - | 37,942 | 37,942 | - |
| | UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 | 42,900 | - | 43,477 | 43,477 | 44,706 | 1,230 |
| **REPORTABLE SERIES OF TRANSACTIONS IN THE SAME SECURITY** | | | | | | | |
| ** | CF BLACKROCK RUSSELL 1000 INDEX NON-LENDABLE FUND | 174,497 | 174,497 | - | 174,497 | 174,497 | - |
| ** | CF BLACKROCK RUSSELL 1000 INDEX NON-LENDABLE FUND | 30,094 | - | 36,032 | 30,094 | 36,032 | 5,938 |
| ** | CF BLACKROCK TSY U.S. 25+ YR KEY RATE DU R NL FD | 50,095 | 50,095 | - | 50,095 | 50,095 | - |
| | CF COHEN & STEERS GLOBAL REALTY FUND - C LASS B | 70,301 | 70,301 | - | 70,301 | 70,301 | - |
| | CF COHEN & STEERS GLOBAL REALTY FUND - C LASS B | 8,996 | - | 8,998 | 8,996 | 8,998 | 2 |
| | CF LONG DURATION CORPORATE CREDIT SCREENED NON-LENDABLE FUN | 33,430 | 33,430 | - | 33,430 | 33,430 | - |
| | CF WTC NA CIF INTERNATIONAL RESEARCH EQU ITY PORTFOLIO | 70,181 | 70,181 | - | 70,181 | 70,181 | - |
| | CF WTC NA CIF INTERNATIONAL RESEARCH EQU ITY PORTFOLIO | 11,071 | - | 12,450 | 11,071 | 12,450 | 1,380 |
| ** Various | COLTV SHORT TERM INVT FD | 304,147 | 304,147 | - | 304,147 | 304,147 | - |
| ** Various | COLTV SHORT TERM INVT FD | 399,425 | - | 399,425 | 399,425 | 399,425 | - |
| ** | MFO BLACKROCK FDS V LOW DURATION BD PORT CL K | 331 | 331 | - | 331 | 331 | - |
| ** | MFO BLACKROCK FDS V LOW DURATION BD PORT CL K | 82,840 | - | 83,184 | 82,840 | 83,184 | 344 |
| | MFO HARRIS ASSOC INVT TR OAKMARK INTL FD INSTL CL | 38,390 | 38,390 | - | 38,390 | 38,390 | - |
| | MFO HARRIS ASSOC INVT TR OAKMARK INTL FD INSTL CL | 11,429 | - | 13,287 | 11,429 | 13,287 | 1,858 |
| | MFO JPMORGAN TR I EMERGING MKTS EQUITY FD CL R6 | 47,630 | 47,630 | - | 47,630 | 47,630 | - |
| | MFO JPMORGAN TR I EMERGING MKTS EQUITY FD CL R6 | 11,117 | - | 13,150 | 11,117 | 13,150 | 2,033 |
| | MFO MAINSTAY MACKAY HIGH YIELD CORPORATE BOND FUND | 32,994 | 32,994 | - | 32,994 | 32,994 | - |
| | MFO MAINSTAY MACKAY HIGH YIELD CORPORATE BOND FUND | 2,081 | - | 2,091 | 2,081 | 2,091 | 9 |
| | MFO MFS INSTL INTL EQTY FD | 34,582 | 34,582 | - | 34,582 | 34,582 | - |
| | MFO MFS INSTL INTL EQTY FD | 4,551 | - | 5,079 | 4,551 | 5,079 | 527 |
| | UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 | 43,477 | 43,477 | - | 43,477 | 43,477 | - |
| | UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 | 43,477 | - | 44,706 | 43,477 | 44,706 | 1,230 |
| **REPORTABLE SERIES OF TRANSACTIONS WITH THE SAME PARTY** | | | | | | | |
| CITIGROUP GLOBAL MARKETS INC. | Various | Various | Various | Various | 63,952 | 63,073 | (879) |
| NOMURA SECURITIES NEW YOR | Various | Various | Various | Various | 45,003 | 46,270 | 1,266 |

* Information in this schedule was derived from data certified complete and accurate by the Trustee.
** Represents a party-in-interest.

# 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**

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
PENSION PLAN OF GENERAL ATOMICS

**B** Three-digit plan number (PN) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
GENERAL ATOMICS

**D** Employer Identification Number (EIN)
95-3735102

**E** Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

**F** Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

## Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2020

2 Assets:

| | | |
|---|---|---|
| a Market value | 2a | 701,147,49 |
| b Actuarial value | 2b | 698,155,74 |

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 | 950 | 50,373,320 | 50,373,32 |
| b For terminated vested participants | 1,898 | 67,883,437 | 67,883,43 |
| c For active participants | 13,934 | 472,479,120 | 505,944,94 |
| d Total | 16,782 | 590,735,877 | 624,201,70 |

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 | |
| Effective interest rate | 5 | 5.49% |
| Target normal cost | 6 | 77,975,7 |

**atement 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 i 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, combination, offer my best estimate of anticipated experience under the plan.

**SIGN HERE** Christine Chapman (CAC) — Signature of actuary

7 Oct 21 — Date

RISTINE CHAPMAN — Type or print name of actuary

2005664 — Most recent enrollment number

RCER — Firm name

213-346-2200 — Telephone number (including area code)

W 5th Street, Suite 1200

ANGELES CA 90071 — Address of the firm

actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see [ ]
ictions



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# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBMCBVH8 | $ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 | | | | |
| | | Acquisitions | 20,000.00 | -23,395.09 | |
| | | Dispositions | -20,000.00 | | 24,051.78 |
| SBYQHX58 | ABBOTT LABS 4.9% DUE 11-30-2046 | | | | |
| | | Acquisitions | 150,000.00 | -214,882.50 | |
| | | Dispositions | -150,000.00 | | 214,290.01 |
| SBMF3VR1 | ACTIVISION 2.5% DUE 09-15-2050 | | | | |
| | | Acquisitions | 50,000.00 | -49,862.50 | |
| | | Dispositions | -50,000.00 | | 45,329.33 |
| SBF0P355 | ACTIVISION 4.5% DUE 06-15-2047 | | | | |
| | | Acquisitions | 40,000.00 | -51,142.80 | |
| | | Dispositions | -40,000.00 | | 50,818.12 |
| SBKBFWN0 | AEP TEX INC 3.45% DUE 01-15-2050 | | | | |
| | | Acquisitions | 130,000.00 | -142,509.90 | |
| | | Dispositions | -130,000.00 | | 140,926.63 |
| SBM5JB68 | AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,996.40 | |
| | | Dispositions | -10,000.00 | | 11,667.13 |
| SBDF0M43 | AETNA INC NEW 3.875% DUE 08-15-2047 | | | | |
| | | Acquisitions | 83,000.00 | -90,957.30 | |
| | | Dispositions | -83,000.00 | | 93,187.68 |
| SBGYTGT5 | AFLAC INC 4.75% DUE 01-15-2049 | | | | |
| | | Acquisitions | 60,000.00 | -69,341.90 | |
| | | Dispositions | -60,000.00 | | 76,671.11 |
| SB98CZ49 | AGL CAP CORP 4.4% DUE 06-01-2043 | | | | |
| | | Acquisitions | 40,000.00 | -47,840.00 | |
| | | Dispositions | -40,000.00 | | 47,748.40 |
| SBKX8JW5 | AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG | | | | |
| | | Acquisitions | 110,000.00 | -112,795.92 | |
| | | Dispositions | -110,000.00 | | 116,227.29 |
| SBYZ5H95 | ALABAMA PWR CO 3.75% DUE 03-01-2045 | | | | |
| | | Acquisitions | 210,000.00 | -241,941.00 | |
| | | Dispositions | -210,000.00 | | 241,188.06 |
| SBJML8W1 | ALEXANDRIA REAL 4.85% DUE 04-15-2049 | | | | |
| | | Acquisitions | 50,000.00 | -67,350.00 | |
| | | Dispositions | -50,000.00 | | 65,923.29 |
| SBF5BK80 | ALIBABA GROUP HLDG LTD 4.0% 12-06-2037 | | | | |
| | | Acquisitions | 240,000.00 | -277,252.80 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -240,000.00 | | 281,795.00 |
| SBQQCCP0 | ALLEGHANY CORP DEL 4.9% DUE 09-15-2044 | | | | |
| | | Acquisitions | 40,000.00 | -52,537.20 | |
| | | Dispositions | -40,000.00 | | 50,217.23 |
| SBKKDHQ3 | ALLSTATE CORP 3.85% DUE 08-10-2049 | | | | |
| | | Acquisitions | 110,000.00 | -132,892.10 | |
| | | Dispositions | -110,000.00 | | 134,999.10 |
| SB3LVPV8 | ALLY FINL INC 8% DUE 11-01-2031 | | | | |
| | | Acquisitions | 45,000.00 | -55,588.80 | |
| | | Dispositions | -45,000.00 | | 62,136.36 |
| C02079KAE7 | ALPHABET INC 1.9% DUE 08-15-2040 | | | | |
| | | Acquisitions | 50,000.00 | -49,685.50 | |
| | | Dispositions | -50,000.00 | | 48,013.35 |
| C02079KAF4 | ALPHABET INC 2.05% 08-15-2050 | | | | |
| | | Acquisitions | 70,000.00 | -67,935.80 | |
| | | Dispositions | -70,000.00 | | 64,147.74 |
| C02079KAG2 | ALPHABET INC 2.25% DUE 08-15-2060 | | | | |
| | | Acquisitions | 100,000.00 | -95,468.35 | |
| | | Dispositions | -100,000.00 | | 90,155.48 |
| SBD91617 | ALTRIA GROUP INC 3.875% DUE 09-16-2046 | | | | |
| | | Acquisitions | 20,000.00 | -20,151.80 | |
| | | Dispositions | -20,000.00 | | 20,347.17 |
| SB8K84P2 | ALTRIA GROUP INC 4.25% DUE 08-09-2042 | | | | |
| | | Acquisitions | 10,000.00 | -10,427.30 | |
| | | Dispositions | -10,000.00 | | 10,853.87 |
| SBRJ2WM1 | ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000 | | | | |
| | | Acquisitions | 50,000.00 | -60,594.00 | |
| | | Dispositions | -50,000.00 | | 62,404.78 |
| SBFZ57Z8 | ALTRIA GROUP INC 5.8% DUE 02-14-2039 | | | | |
| | | Acquisitions | 60,000.00 | -75,517.80 | |
| | | Dispositions | -60,000.00 | | 73,849.09 |
| SBFZ5800 | ALTRIA GROUP INC 5.95% DUE 02-14-2049 | | | | |
| | | Acquisitions | 130,000.00 | -169,837.05 | |
| | | Dispositions | -130,000.00 | | 158,349.26 |
| SBFZ5811 | ALTRIA GROUP INC 6.2% DUE 02-14-2059 | | | | |
| | | Acquisitions | 25,000.00 | -32,584.90 | |
| | | Dispositions | -25,000.00 | | 34,217.21 |
| C023135BF2 | AMAZON COM INC FIXED 3.875% DUE 08-22-2037 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 115,000.00 | -141,409.75 | |
| | | Dispositions | -115,000.00 | | 141,929.02 |
| C023135BM7 | AMAZON COM INC FIXED 4.25% DUE 08-22-2057 | | | | |
| | | Acquisitions | 10,000.00 | -14,708.70 | |
| | | Dispositions | -10,000.00 | | 13,317.93 |
| C023135BT2 | AMAZON COM INC 2.5% DUE 06-03-2050 | | | | |
| | | Acquisitions | 30,000.00 | -29,693.10 | |
| | | Dispositions | -30,000.00 | | 30,044.28 |
| C023135BU9 | AMAZON COM INC 2.7% DUE 06-03-2060 | | | | |
| | | Acquisitions | 10,000.00 | -9,881.60 | |
| | | Dispositions | -10,000.00 | | 10,277.59 |
| C023135BJ4 | AMAZON COM INC 4.05% 08-22-2047 | | | | |
| | | Acquisitions | 120,000.00 | -158,144.40 | |
| | | Dispositions | -120,000.00 | | 154,894.79 |
| SBF5M0D8 | AMEREN ILL CO 4.5% 03-15-2049 | | | | |
| | | Acquisitions | 60,000.00 | -80,404.20 | |
| | | Dispositions | -60,000.00 | | 79,259.35 |
| SBBM3LH7 | AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG | | | | |
| | | Acquisitions | 100,000.00 | -148,653.00 | |
| | | Dispositions | -100,000.00 | | 144,258.33 |
| SBVYLQH4 | AMERISOURCEBERGEN 4.25% DUE 03-01-2045 | | | | |
| | | Acquisitions | 40,000.00 | -45,531.60 | |
| | | Dispositions | -40,000.00 | | 45,936.79 |
| SBD1DD09 | AMERISOURCEBERGEN 4.3% 12-15-2047 | | | | |
| | | Acquisitions | 40,000.00 | -46,294.80 | |
| | | Dispositions | -40,000.00 | | 46,761.87 |
| SBMBKJ72 | AMERN TOWER CORP 3.1% DUE 06-15-2050 | | | | |
| | | Acquisitions | 21,000.00 | -21,380.52 | |
| | | Dispositions | -21,000.00 | | 22,127.28 |
| SBK21TM5 | AMERN TOWER CORP 3.7% DUE 10-15-2049 | | | | |
| | | Acquisitions | 104,000.00 | -114,621.14 | |
| | | Dispositions | -104,000.00 | | 114,461.66 |
| SBJMJ814 | AMERN TOWER CORP 3.8% DUE 08-15-2029 | | | | |
| | | Acquisitions | 50,000.00 | -56,434.50 | |
| | | Dispositions | -50,000.00 | | 50,899.70 |
| SBFXV4W4 | AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048 | | | | |
| | | Acquisitions | 60,000.00 | -73,660.20 | |
| | | Dispositions | -60,000.00 | | 74,816.67 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBDR5CM4 | AMGEN INC 4.563% DUE 06-15-2048 | | | | |
| | | Acquisitions | 120,000.00 | -150,199.20 | |
| | | Dispositions | -120,000.00 | | 156,373.16 |
| SBDRVZ12 | AMGEN INC 4.663% DUE 06-15-2051 | | | | |
| | | Acquisitions | 100,000.00 | -129,039.00 | |
| | | Dispositions | -100,000.00 | | 131,337.91 |
| SBJ555R4 | ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 | | | | |
| | | Acquisitions | 140,000.00 | -190,118.60 | |
| | | Dispositions | -140,000.00 | | 190,993.63 |
| SBJ555S5 | ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 | | | | |
| | | Acquisitions | 110,000.00 | -145,697.20 | |
| | | Dispositions | -110,000.00 | | 144,014.12 |
| SBF7MH35 | ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 | | | | |
| | | Acquisitions | 20,000.00 | -23,710.40 | |
| | | Dispositions | -20,000.00 | | 23,322.48 |
| SBJXS2M9 | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 | | | | |
| | | Acquisitions | 50,000.00 | -62,002.00 | |
| | | Dispositions | -50,000.00 | | 61,783.01 |
| SBM8GDK4 | ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 | | | | |
| | | Acquisitions | 20,000.00 | -21,873.00 | |
| | | Dispositions | -20,000.00 | | 24,060.95 |
| SBM8MLZ3 | ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 | | | | |
| | | Acquisitions | 50,000.00 | -49,962.00 | |
| | | Dispositions | -50,000.00 | | 53,506.50 |
| SBM8MM83 | ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060 | | | | |
| | | Acquisitions | 10,000.00 | -9,991.60 | |
| | | Dispositions | -10,000.00 | | 12,447.80 |
| SBM8GDL5 | ANHEUSER-BUSCH 3.5% DUE 06-01-2030 | | | | |
| | | Acquisitions | 30,000.00 | -29,937.00 | |
| | | Dispositions | -30,000.00 | | 31,915.50 |
| SBDCMR69 | ANHEUSER-BUSCH 4.95% DUE 01-15-2042 | | | | |
| | | Acquisitions | 175,000.00 | -220,242.75 | |
| | | Dispositions | -175,000.00 | | 215,493.25 |
| SBK6V1D6 | ANTHEM INC FIXED 3.7% 09-15-2049 | | | | |
| | | Acquisitions | 34,000.00 | -36,238.81 | |
| | | Dispositions | -34,000.00 | | 38,720.16 |
| SBMBLB46 | ANTHEM INC 3.125% DUE 05-15-2050 | | | | |
| | | Acquisitions | 85,000.00 | -90,989.41 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -85,000.00 | | 91,602.99 |
| SBGB6FT2 | ANTHEM INC 4.375% 12-01-2047 | | | | |
| | | Acquisitions | 37,000.00 | -45,296.88 | |
| | | Dispositions | -37,000.00 | | 46,463.12 |
| SBLSP6D8 | ANTHEM INC 4.65% DUE 01-15-2043 | | | | |
| | | Acquisitions | 40,000.00 | -48,488.00 | |
| | | Dispositions | -40,000.00 | | 50,704.12 |
| SBN40JL0 | AON PLC 4.6% DUE 06-14-2044 | | | | |
| | | Acquisitions | 100,000.00 | -124,904.00 | |
| | | Dispositions | -100,000.00 | | 129,496.64 |
| SBLNMSB6 | APACHE CORP FIXED 4.25% DUE 01-15-2044 | | | | |
| | | Acquisitions | 8,000.00 | -5,360.00 | |
| | | Dispositions | -8,000.00 | | 5,902.50 |
| SB7XL9Z6 | APACHE CORP 4.75% 04-15-2043 | | | | |
| | | Acquisitions | 77,000.00 | -53,608.75 | |
| | | Dispositions | -77,000.00 | | 60,543.75 |
| SBK1M286 | APACHE CORP 5.35% DUE 07-01-2049 | | | | |
| | | Acquisitions | 25,000.00 | -17,625.00 | |
| | | Dispositions | -25,000.00 | | 19,672.50 |
| C037833DG2 | APPLE INC FIXED 3.75% 11-13-2047 | | | | |
| | | Acquisitions | 30,000.00 | -38,627.40 | |
| | | Dispositions | -30,000.00 | | 36,872.74 |
| SBLN8PN5 | APPLE INC NT 2.4% 08-20-2050 | | | | |
| | | Acquisitions | 40,000.00 | -39,889.60 | |
| | | Dispositions | -40,000.00 | | 39,350.21 |
| SBLN8MV2 | APPLE INC 2.55% DUE 08-20-2060 REG | | | | |
| | | Acquisitions | 20,000.00 | -19,786.60 | |
| | | Dispositions | -20,000.00 | | 19,367.05 |
| C037833AL4 | APPLE INC 3.85% DUE 05-04-2043 | | | | |
| | | Acquisitions | 150,000.00 | -183,292.50 | |
| | | Dispositions | -150,000.00 | | 183,184.81 |
| SBDVPX83 | APPLE INC 4.25% DUE 02-09-2047 | | | | |
| | | Acquisitions | 90,000.00 | -118,131.30 | |
| | | Dispositions | -90,000.00 | | 119,512.66 |
| SBYXT6Z8 | APPLE INC 4.5% DUE 02-23-2036 | | | | |
| | | Acquisitions | 20,000.00 | -26,017.20 | |
| | | Dispositions | -20,000.00 | | 25,096.20 |
| C037833BX7 | APPLE INC 4.65% DUE 02-23-2046 | | | | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 125,000.00 | -171,791.25 | |
| | | Dispositions | -125,000.00 | | 171,353.30 |
| SBHL3SD5 | APTIV PLC 5.4% 03-15-2049 | | | | |
| | | Acquisitions | 35,000.00 | -42,697.90 | |
| | | Dispositions | -35,000.00 | | 40,785.76 |
| C03939AAA5 | ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 | | | | |
| | | Acquisitions | 35,000.00 | -35,000.00 | |
| | | Dispositions | -35,000.00 | | 37,963.35 |
| SBG48MW7 | ARCONIC INC 5.95% DUE 02-01-2037 | | | | |
| | | Acquisitions | 45,000.00 | -43,908.50 | |
| | | Dispositions | -45,000.00 | | 48,237.50 |
| SBKTZQX0 | ARGENTINA(REP OF) 1% SNR 05/08/2021 ARS10000 | | | | |
| | | Acquisitions | 1,533,936.00 | -21,443.62 | |
| | | Dispositions | -1,533,936.00 | | 11,806.70 |
| SBN767X3 | ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,960.90 | |
| | | Dispositions | -10,000.00 | | 9,842.76 |
| SBYZR531 | ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 | | | | |
| | | Acquisitions | 40,000.00 | -50,923.20 | |
| | | Dispositions | -40,000.00 | | 51,060.35 |
| SBYYXY44 | ASCENSION HLTH 3.945% DUE 11-15-2046 | | | | |
| | | Acquisitions | 40,000.00 | -53,065.60 | |
| | | Dispositions | -40,000.00 | | 48,944.59 |
| SB7FFL50 | ASTRAZENECA PLC 6.45% DUE 09-15-2037 | | | | |
| | | Acquisitions | 90,000.00 | -136,449.90 | |
| | | Dispositions | -90,000.00 | | 140,547.60 |
| SBH4NZW0 | AT&T INC FIXED 5.15% DUE 02-15-2050 | | | | |
| | | Acquisitions | 115,000.00 | -148,046.65 | |
| | | Dispositions | -115,000.00 | | 110,091.31 |
| SBMHWTS3 | AT&T INC 2.75% DUE 06-01-2031 | | | | |
| | | Acquisitions | 40,000.00 | -39,935.60 | |
| | | Dispositions | -40,000.00 | | 41,944.40 |
| C00206RKF8 | AT&T INC 3.5% DUE 02-01-2061 | | | | |
| | | Acquisitions | 50,000.00 | -51,331.95 | |
| | | Dispositions | -50,000.00 | | 46,946.40 |
| SBMHWTV6 | AT&T INC 3.5% DUE 06-01-2041 | | | | |
| | | Acquisitions | 80,000.00 | -79,752.00 | |
| | | Dispositions | -80,000.00 | | 82,291.20 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBMHWTR2 | AT&T INC 3.85% DUE 06-01-2060 | | | | |
| | | Acquisitions | 55,000.00 | -56,709.65 | |
| | | Dispositions | -55,000.00 | | 55,217.14 |
| SBBNC4H4 | AT&T INC 4.35% DUE 06-15-2045 | | | | |
| | | Acquisitions | 140,000.00 | -161,828.40 | |
| | | Dispositions | -195,000.00 | | 215,147.98 |
| SBD3HCY6 | AT&T INC 4.5% DUE 03-09-2048 | | | | |
| | | Acquisitions | 20,000.00 | -23,210.40 | |
| | | Dispositions | -450,000.00 | | 508,592.21 |
| SBX2KBF0 | AT&T INC 4.5% DUE 05-15-2035 | | | | |
| | | Acquisitions | 220,000.00 | -259,716.60 | |
| | | Dispositions | -220,000.00 | | 261,221.17 |
| SBGKCWK1 | AT&T INC 4.85% DUE 03-01-2039 | | | | |
| | | Acquisitions | 140,000.00 | -171,318.00 | |
| | | Dispositions | -520,000.00 | | 619,075.56 |
| SBYY3Z96 | AT&T INC 5.15% DUE 03-15-2042 | | | | |
| | | Acquisitions | 145,000.00 | -181,753.15 | |
| | | Dispositions | -145,000.00 | | 97,312.65 |
| SBDCL4L0 | AT&T INC 5.25% DUE 03-01-2037 | | | | |
| | | Acquisitions | 126,000.00 | -157,763.34 | |
| | | Dispositions | -676,000.00 | | 822,903.24 |
| SBD20MH9 | AT&T INC 6% DUE 08-15-2040 | | | | |
| | | Acquisitions | 140,000.00 | -191,312.80 | |
| | | Dispositions | -140,000.00 | | 103,415.33 |
| SBG5J542 | ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048 | | | | |
| | | Acquisitions | 50,000.00 | -64,996.00 | |
| | | Dispositions | -50,000.00 | | 64,260.35 |
| SBD21LG4 | AVISTA CORP 4.35% DUE 06-01-2048 | | | | |
| | | Acquisitions | 5,000.00 | -5,318.10 | |
| | | Dispositions | -5,000.00 | | 6,216.57 |
| C054561AM7 | AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO | | | | |
| | | Acquisitions | 40,000.00 | -45,714.40 | |
| | | Dispositions | -40,000.00 | | 47,854.47 |
| SBLR99P4 | B A T CAP CORP 4.39% 08-15-2037 | | | | |
| | | Acquisitions | 100,000.00 | -107,319.00 | |
| | | Dispositions | -100,000.00 | | 107,966.72 |
| SBLR9BY7 | B A T CAP CORP 4.54% 08-15-2047 | | | | |
| | | Acquisitions | 95,000.00 | -101,373.55 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -95,000.00 | | 96,733.15 |
| SBG0PVG9 | BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047 | | | | |
| | | Acquisitions | 65,000.00 | -67,596.73 | |
| | | Dispositions | -65,000.00 | | 65,659.71 |
| SBKPD1R7 | BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 | | | | |
| | | Acquisitions | 10,000.00 | -10,215.70 | |
| | | Dispositions | -10,000.00 | | 10,306.12 |
| SBLD6SH4 | BANK AMER CORP 4.083% DUE 03-20-2051 | | | | |
| | | Acquisitions | 55,000.00 | -64,474.65 | |
| | | Dispositions | -55,000.00 | | 67,332.55 |
| SBYWC0C3 | BANK AMER CORP 4.244% 04-24-2037 REG | | | | |
| | | Acquisitions | 130,000.00 | -159,616.60 | |
| | | Dispositions | -130,000.00 | | 157,219.35 |
| SB8WR844 | BANK AMER CORP 5.875% DUE 02-07-2042 | | | | |
| | | Acquisitions | 180,000.00 | -270,286.20 | |
| | | Dispositions | -180,000.00 | | 271,126.02 |
| SBMYXXT8 | BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG | | | | |
| | | Acquisitions | 60,000.00 | -61,648.80 | |
| | | Dispositions | -60,000.00 | | 61,176.03 |
| SBMFWMZ3 | BANNER HEALTH 2.913% DUE 01-01-2051 | | | | |
| | | Acquisitions | 6,000.00 | -6,000.00 | |
| | | Dispositions | -6,000.00 | | 5,954.94 |
| SBMDWVG9 | BANNER HEALTH 3.181% DUE 01-01-2050 | | | | |
| | | Acquisitions | 5,000.00 | -5,000.00 | |
| | | Dispositions | -5,000.00 | | 5,244.79 |
| SBL57W95 | BARCLAYS PLC FIXED 2.645% DUE 06-24-2031 | | | | |
| | | Acquisitions | 200,000.00 | -201,710.00 | |
| | | Dispositions | -200,000.00 | | 202,622.89 |
| SBCRWZ96 | BARRICK N AMER FIN 5.75% DUE 05-01-2043 | | | | |
| | | Acquisitions | 100,000.00 | -141,740.00 | |
| | | Dispositions | -100,000.00 | | 143,914.68 |
| SBDCXG76 | BAXTER INTL INC 3.5% DUE 08-15-2046 | | | | |
| | | Acquisitions | 50,000.00 | -54,012.50 | |
| | | Dispositions | -50,000.00 | | 59,370.70 |
| SBMF04H3 | BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 3,641.76 |
| SBMDFM32 | BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 9,000.00 | -10,528.11 | |
| | | Dispositions | -9,000.00 | | 10,971.27 |
| SBF2KB43 | BECTON DICKINSON & 4.669% DUE 06-06-2047 | | | | |
| | | Acquisitions | 126,000.00 | -151,226.42 | |
| | | Dispositions | -126,000.00 | | 161,838.34 |
| SBG0JBZ0 | BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 | | | | |
| | | Acquisitions | 220,000.00 | -257,237.20 | |
| | | Dispositions | -220,000.00 | | 257,339.88 |
| SBYW5431 | BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG | | | | |
| | | Acquisitions | 20,000.00 | -25,611.80 | |
| | | Dispositions | -20,000.00 | | 25,256.69 |
| SBJ00PK7 | BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 | | | | |
| | | Acquisitions | 175,000.00 | -224,428.75 | |
| | | Dispositions | -175,000.00 | | 224,867.91 |
| SB5NNJ47 | BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG | | | | |
| | | Acquisitions | 52,000.00 | -64,602.00 | |
| | | Dispositions | -52,000.00 | | 66,114.05 |
| SBFD3PF0 | BHP BILLITON FIN 5% DUE 09-30-2043 | | | | |
| | | Acquisitions | 40,000.00 | -55,064.80 | |
| | | Dispositions | -40,000.00 | | 53,830.28 |
| C09062XAG8 | BIOGEN INC CORP 3.15% 05-01-2050 | | | | |
| | | Acquisitions | 60,000.00 | -60,010.50 | |
| | | Dispositions | -60,000.00 | | 59,954.30 |
| SBYNPNY4 | BIOGEN INC 5.2% DUE 09-15-2045 | | | | |
| | | Acquisitions | 80,000.00 | -106,049.60 | |
| | | Dispositions | -80,000.00 | | 109,112.81 |
| SBKPHQD0 | BOEING CO FIXED 3.95% DUE 08-01-2059 | | | | |
| | | Acquisitions | 15,000.00 | -14,272.65 | |
| | | Dispositions | -15,000.00 | | 13,790.70 |
| SBM8XFR6 | BOEING CO FIXED 5.15% DUE 05-01-2030 | | | | |
| | | Acquisitions | 20,000.00 | -20,000.00 | |
| | | Dispositions | -20,000.00 | | 21,407.20 |
| SBM8XFQ5 | BOEING CO FIXED 5.705% DUE 05-01-2040 | | | | |
| | | Acquisitions | 40,000.00 | -42,568.00 | |
| | | Dispositions | -40,000.00 | | 46,411.25 |
| SBM8R6R5 | BOEING CO FIXED 5.805% DUE 05-01-2050 | | | | |
| | | Acquisitions | 50,000.00 | -54,149.50 | |
| | | Dispositions | -50,000.00 | | 61,304.50 |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBK1WFH6 | BOEING CO 3.6% 05-01-2034 | | | | |
| | | Acquisitions | 160,000.00 | -180,100.80 | |
| | | Dispositions | -160,000.00 | | 145,647.42 |
| SBJGV2H0 | BOEING CO 3.75% DUE 02-01-2050 | | | | |
| | | Acquisitions | 30,000.00 | -27,266.70 | |
| | | Dispositions | -30,000.00 | | 27,170.55 |
| SBM8XFT8 | BOEING CO 4.875% DUE 05-01-2025 | | | | |
| | | Acquisitions | 15,000.00 | -15,000.00 | |
| | | Dispositions | -15,000.00 | | 16,315.66 |
| SBM8R6Q4 | BOEING CO 5.93% DUE 05-01-2060 | | | | |
| | | Acquisitions | 45,000.00 | -50,243.00 | |
| | | Dispositions | -45,000.00 | | 55,150.35 |
| SBJLV8H7 | BP CAP MKTS AMER 3.633% DUE 04-06-2030 | | | | |
| | | Acquisitions | 70,000.00 | -70,000.00 | |
| | | Dispositions | -70,000.00 | | 75,321.60 |
| SBD6TZ17 | BRIGHTHOUSE FINL 4.7% DUE 06-22-2047 | | | | |
| | | Acquisitions | 45,000.00 | -44,095.05 | |
| | | Dispositions | -45,000.00 | | 44,531.89 |
| SBMW2G98 | BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 | | | | |
| | | Acquisitions | 60,000.00 | -81,294.00 | |
| | | Dispositions | -165,000.00 | | 218,161.97 |
| SBMXWR94 | BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 | | | | |
| | | Acquisitions | 10,000.00 | -14,226.10 | |
| | | Dispositions | -10,000.00 | | 13,003.18 |
| SBMYBXL4 | BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 | | | | |
| | | Acquisitions | 16,000.00 | -22,980.80 | |
| | | Dispositions | -16,000.00 | | 21,313.09 |
| SBZ0WZL6 | BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 | | | | |
| | | Acquisitions | 100,000.00 | -122,323.00 | |
| | | Dispositions | -100,000.00 | | 116,727.21 |
| C101137AU1 | BSTN SCIENTIFIC 4.7% DUE 03-01-2049 | | | | |
| | | Acquisitions | 74,000.00 | -93,212.96 | |
| | | Dispositions | -74,000.00 | | 94,575.69 |
| SBD04808 | BURL NORTHN SANTA 4.15% DUE 04-01-2045 | | | | |
| | | Acquisitions | 200,000.00 | -243,710.00 | |
| | | Dispositions | -200,000.00 | | 244,903.49 |
| SBXT7BJ8 | CA INST TECH 4.321% DUE 08-01-2045 | | | | |
| | | Acquisitions | 60,000.00 | -80,325.60 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -60,000.00 | | 78,909.80 |
| SBLFFMG6 | CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG | | | | |
| | | Acquisitions | 10,000.00 | -9,972.90 | |
| | | Dispositions | -10,000.00 | | 10,015.95 |
| SBFXCMY5 | CAMPBELL SOUP CO 4.8% 03-15-2048 | | | | |
| | | Acquisitions | 80,000.00 | -102,340.80 | |
| | | Dispositions | -80,000.00 | | 103,049.01 |
| SBGPMC28 | CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049 | | | | |
| | | Acquisitions | 55,000.00 | -74,669.10 | |
| | | Dispositions | -55,000.00 | | 74,427.92 |
| SBZ4DMG9 | CARDINAL HLTH INC 4.368% DUE 06-15-2047 | | | | |
| | | Acquisitions | 90,000.00 | -100,221.30 | |
| | | Dispositions | -90,000.00 | | 99,726.47 |
| SBMYQX53 | CARRIER GLOBAL 2.7% DUE 02-15-2031 | | | | |
| | | Acquisitions | 30,000.00 | -30,024.60 | |
| | | Dispositions | -30,000.00 | | 31,753.93 |
| SBKBP230 | CARRIER GLOBAL 3.377% DUE 04-05-2040 | | | | |
| | | Acquisitions | 35,000.00 | -35,398.50 | |
| | | Dispositions | -35,000.00 | | 37,087.18 |
| SBKY86V2 | CATERPILLAR INC FIXED 3.25% DUE 09-19-2049 | | | | |
| | | Acquisitions | 30,000.00 | -34,366.50 | |
| | | Dispositions | -30,000.00 | | 33,386.46 |
| SBLGYRQ7 | CATERPILLAR INC 3.25% DUE 04-09-2050 REG | | | | |
| | | Acquisitions | 75,000.00 | -82,360.50 | |
| | | Dispositions | -75,000.00 | | 83,551.76 |
| SBMM1RV4 | CATERPILLAR INC 4.75% DUE 05-15-2064 | | | | |
| | | Acquisitions | 5,000.00 | -7,202.05 | |
| | | Dispositions | -5,000.00 | | 7,243.00 |
| SBF47XX5 | CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 | | | | |
| | | Acquisitions | 120,000.00 | -126,649.66 | |
| | | Dispositions | -120,000.00 | | 131,598.89 |
| SB7YB643 | CDN NAT RES LTD 6.25% DUE 03-15-2038 | | | | |
| | | Acquisitions | 50,000.00 | -55,417.00 | |
| | | Dispositions | -175,000.00 | | 222,249.66 |
| SBL6KR43 | CDN NATL RY CO 2.45% DUE 05-01-2050 | | | | |
| | | Acquisitions | 23,000.00 | -24,568.13 | |
| | | Dispositions | -23,000.00 | | 22,358.11 |
| SBD96173 | CDN PAC RY CO NEW 4.8% DUE 08-01-2045 | | | | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 10,000.00 | -12,219.90 | |
| | | Dispositions | -10,000.00 | | 13,316.26 |
| SBF47XY6 | CDN PAC RY CO NEW 6.125% DUE 09-15-2115 | | | | |
| | | Acquisitions | 10,000.00 | -15,484.18 | |
| | | Dispositions | -10,000.00 | | 15,112.20 |
| SBFNL6J5 | CENOVUS ENERGY INC 5.4% 06-15-2047 | | | | |
| | | Acquisitions | 50,000.00 | -57,428.50 | |
| | | Dispositions | -50,000.00 | | 22,687.50 |
| SB43X0M5 | CENOVUS ENERGY INC 6.75% DUE 11-15-2039 | | | | |
| | | Acquisitions | 70,000.00 | -87,669.40 | |
| | | Dispositions | -70,000.00 | | 33,425.00 |
| SBJ52166 | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 | | | | |
| | | Acquisitions | 50,000.00 | -65,220.00 | |
| | | Dispositions | -50,000.00 | | 63,442.61 |
| SBJHNYB3 | CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO | | | | |
| | | Acquisitions | 60,000.00 | -69,755.40 | |
| | | Dispositions | -60,000.00 | | 71,187.01 |
| SBKSVYZ7 | CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 | | | | |
| | | Acquisitions | 60,000.00 | -67,480.80 | |
| | | Dispositions | -180,000.00 | | 189,909.18 |
| C161175BM5 | CHARTER 5.375% DUE 04-01-2038 | | | | |
| | | Acquisitions | 70,000.00 | -82,863.90 | |
| | | Dispositions | -70,000.00 | | 84,029.95 |
| SBFF9P78 | CHARTER 5.375% 05-01-2047 | | | | |
| | | Acquisitions | 10,000.00 | -12,187.60 | |
| | | Dispositions | -10,000.00 | | 11,934.43 |
| SBZ06JT4 | CHARTER 6.384% DUE 10-23-2035 | | | | |
| | | Acquisitions | 80,000.00 | -108,381.60 | |
| | | Dispositions | -80,000.00 | | 108,232.71 |
| SBYQ7R23 | CHARTER 6.484% DUE 10-23-2045 | | | | |
| | | Acquisitions | 75,000.00 | -98,978.25 | |
| | | Dispositions | -75,000.00 | | 101,295.91 |
| SBD3JMW0 | CHARTER 6.834% DUE 10-23-2055 | | | | |
| | | Acquisitions | 10,000.00 | -13,386.00 | |
| | | Dispositions | -10,000.00 | | 14,152.12 |
| SBLF0PN9 | CHILDRENS HLTH SYS 2.511% DUE 08-15-2050 | | | | |
| | | Acquisitions | 2,000.00 | -2,000.00 | |
| | | Dispositions | -2,000.00 | | 1,851.44 |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBKQMRG4 | CHILDRENS HOSP 2.704% DUE 07-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 9,816.56 |
| SBKPHS34 | CIGNA CORP NEW CORP 4.9% 12-15-2048 | | | | |
| | | Acquisitions | 120,000.00 | -152,502.00 | |
| | | Dispositions | -120,000.00 | | 152,718.30 |
| SBL6BBV1 | CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 | | | | |
| | | Acquisitions | 85,000.00 | -89,918.45 | |
| | | Dispositions | -85,000.00 | | 91,988.21 |
| C17275RAF9 | CISCO SYS INC 5.5% DUE 01-15-2040 | | | | |
| | | Acquisitions | 31,000.00 | -46,921.43 | |
| | | Dispositions | -31,000.00 | | 45,630.97 |
| C172967LU3 | CITIGROUP INC FIXED 3.878% DUE 01-24-2039 | | | | |
| | | Acquisitions | 170,000.00 | -198,662.10 | |
| | | Dispositions | -170,000.00 | | 199,173.67 |
| SBK82405 | CITIGROUP INC NEW 2.976% DUE 11-05-2030 | | | | |
| | | Acquisitions | 50,000.00 | -49,418.40 | |
| | | Dispositions | -50,000.00 | | 50,843.10 |
| SBD366H4 | CITIGROUP INC 4.65% DUE 07-23-2048 | | | | |
| | | Acquisitions | 20,000.00 | -27,072.80 | |
| | | Dispositions | -20,000.00 | | 26,856.00 |
| SBMH4H85 | CITIGROUP INC 5.3 DUE 05-06-2044 | | | | |
| | | Acquisitions | 110,000.00 | -148,215.10 | |
| | | Dispositions | -110,000.00 | | 147,808.28 |
| SBF4Z232 | CLECO CORP HLDGS 4.973% DUE 05-01-2046 | | | | |
| | | Acquisitions | 3,000.00 | -3,823.59 | |
| | | Dispositions | -3,000.00 | | 3,340.25 |
| SBDDY861 | CME GROUP INC 5.3 09-15-2043 | | | | |
| | | Acquisitions | 100,000.00 | -145,806.00 | |
| | | Dispositions | -100,000.00 | | 145,263.34 |
| SBMTXGG1 | CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 9,129.95 |
| SBK93JD5 | COCA COLA CO 2.5% 03-15-2051 | | | | |
| | | Acquisitions | 100,000.00 | -99,379.50 | |
| | | Dispositions | -100,000.00 | | 100,109.49 |
| SBLB7Z23 | COCA COLA CO 2.6% DUE 06-01-2050 | | | | |
| | | Acquisitions | 25,000.00 | -24,984.00 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -25,000.00 | | 27,011.50 |
| SBLB7Z34 | COCA COLA CO 2.75% DUE 06-01-2060 | | | | |
| | | Acquisitions | 55,000.00 | -58,728.10 | |
| | | Dispositions | -55,000.00 | | 56,301.53 |
| C20030NDP3 | COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 | | | | |
| | | Acquisitions | 20,000.00 | -19,346.80 | |
| | | Dispositions | -20,000.00 | | 18,430.51 |
| SBKP8MG8 | COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062 | | | | |
| | | Acquisitions | 120,000.00 | -118,917.60 | |
| | | Dispositions | -120,000.00 | | 114,200.91 |
| SBFWQ3V2 | COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 | | | | |
| | | Acquisitions | 45,000.00 | -58,625.06 | |
| | | Dispositions | -45,000.00 | | 53,933.46 |
| SBL6D441 | COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG | | | | |
| | | Acquisitions | 80,000.00 | -87,794.40 | |
| | | Dispositions | -80,000.00 | | 79,792.58 |
| SBFWQ3S9 | COMCAST CORP NEW 4.049% DUE 11-01-2052 | | | | |
| | | Acquisitions | 175,000.00 | -216,588.00 | |
| | | Dispositions | -175,000.00 | | 214,101.35 |
| C20030NCL3 | COMCAST CORP NEW 4.6% 10-15-2038 | | | | |
| | | Acquisitions | 230,000.00 | -292,677.30 | |
| | | Dispositions | -230,000.00 | | 293,667.16 |
| SB7TGGL0 | COMCAST CORP NEW 4.65% DUE 07-15-2042 | | | | |
| | | Acquisitions | 180,000.00 | -233,996.40 | |
| | | Dispositions | -180,000.00 | | 236,297.68 |
| SBFZ5JS5 | COMMONSPIRIT HLTH 3.817% DUE 10-01-2049 | | | | |
| | | Acquisitions | 45,000.00 | -50,144.85 | |
| | | Dispositions | -45,000.00 | | 47,275.59 |
| SBLN7JS5 | COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 | | | | |
| | | Acquisitions | 6,000.00 | -6,000.00 | |
| | | Dispositions | -6,000.00 | | 5,896.07 |
| SBFYRPY0 | COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG | | | | |
| | | Acquisitions | 230,000.00 | -284,130.50 | |
| | | Dispositions | -230,000.00 | | 279,115.54 |
| SBF2SVM5 | CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 | | | | |
| | | Acquisitions | 55,000.00 | -68,207.70 | |
| | | Dispositions | -55,000.00 | | 71,078.04 |
| SBF2SVR0 | CONAGRA BRANDS INC 5.4% 11-01-2048 | | | | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30,000.00 | -34,050.30 | |
| | | Dispositions | -30,000.00 | | 41,050.06 |
| SBMDH120 | CONCHO RES INC 4.85% DUE 08-15-2048 | | | | |
| | | Acquisitions | 20,000.00 | -22,033.60 | |
| | | Dispositions | -20,000.00 | | 24,718.62 |
| SBFB5MG8 | CONCHO RES INC 4.875% DUE 10-01-2047 | | | | |
| | | Acquisitions | 20,000.00 | -22,661.60 | |
| | | Dispositions | -20,000.00 | | 19,750.80 |
| C207597EL5 | CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 | | | | |
| | | Acquisitions | 40,000.00 | -50,109.20 | |
| | | Dispositions | -40,000.00 | | 50,266.99 |
| C20826FAC0 | CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 | | | | |
| | | Acquisitions | 10,000.00 | -12,244.00 | |
| | | Dispositions | -10,000.00 | | 13,323.75 |
| SB4T4431 | CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG | | | | |
| | | Acquisitions | 32,000.00 | -40,523.46 | |
| | | Dispositions | -32,000.00 | | 47,402.36 |
| SBJZD6Q4 | CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG | | | | |
| | | Acquisitions | 9,000.00 | -11,821.41 | |
| | | Dispositions | -9,000.00 | | 11,040.86 |
| SBKP3KX6 | CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,933.80 | |
| | | Dispositions | -10,000.00 | | 11,841.95 |
| SBJMGLG1 | CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG | | | | |
| | | Acquisitions | 150,000.00 | -185,385.00 | |
| | | Dispositions | -150,000.00 | | 184,110.58 |
| SBMYSSV0 | CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG | | | | |
| | | Acquisitions | 48,000.00 | -52,756.32 | |
| | | Dispositions | -48,000.00 | | 54,340.90 |
| C21036PAZ1 | CONSTELLATION 4.1% 02-15-2048 | | | | |
| | | Acquisitions | 22,000.00 | -25,372.34 | |
| | | Dispositions | -22,000.00 | | 26,042.96 |
| SBGHWB74 | CONSTELLATION 5.25% DUE 11-15-2048 | | | | |
| | | Acquisitions | 40,000.00 | -53,287.60 | |
| | | Dispositions | -40,000.00 | | 45,386.20 |
| SBLR95V2 | CONSUMERS ENERGY 3.5% DUE 08-01-2051 | | | | |
| | | Acquisitions | 10,000.00 | -9,960.60 | |
| | | Dispositions | -10,000.00 | | 11,795.04 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBGYTGD9 | CONSUMERS ENERGY 4.35% DUE 04-15-2049 | | | | |
| | | Acquisitions | 50,000.00 | -66,668.00 | |
| | | Dispositions | -50,000.00 | | 65,514.58 |
| C21685WCJ4 | COOPERATIEVE 5.25% DUE 05-24-2041 | | | | |
| | | Acquisitions | 80,000.00 | -116,117.60 | |
| | | Dispositions | -80,000.00 | | 116,848.93 |
| SBF8QCP3 | CORNING INC 4.375% 11-15-2057 | | | | |
| | | Acquisitions | 10,000.00 | -11,456.50 | |
| | | Dispositions | -10,000.00 | | 11,846.27 |
| SBGL7X02 | CORNING INC 5.35% DUE 11-15-2048 | | | | |
| | | Acquisitions | 15,000.00 | -21,120.15 | |
| | | Dispositions | -15,000.00 | | 20,601.85 |
| SBJXCLS0 | CORNING INC 5.45% DUE 11-15-2079 | | | | |
| | | Acquisitions | 43,000.00 | -52,665.15 | |
| | | Dispositions | -43,000.00 | | 55,326.00 |
| S2970208 | CR SUISSE 1ST BSTN 7.125% DUE 07-15-2032 | | | | |
| | | Acquisitions | 40,000.00 | -55,449.20 | |
| | | Dispositions | -40,000.00 | | 61,137.82 |
| SBDT6RC0 | CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 | | | | |
| | | Acquisitions | 95,000.00 | -119,666.75 | |
| | | Dispositions | -95,000.00 | | 121,251.02 |
| SBMGFFV8 | CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 | | | | |
| | | Acquisitions | 40,000.00 | -40,305.60 | |
| | | Dispositions | -40,000.00 | | 40,257.60 |
| C126408HR7 | CSX CORP 3.35% 09-15-2049 | | | | |
| | | Acquisitions | 100,000.00 | -112,379.90 | |
| | | Dispositions | -100,000.00 | | 110,061.03 |
| C126408HS5 | CSX CORP 3.8% DUE 04-15-2050 | | | | |
| | | Acquisitions | 35,000.00 | -36,612.15 | |
| | | Dispositions | -35,000.00 | | 41,599.25 |
| SBYMPHS7 | CSX CORP 3.8% DUE 11-01-2046 | | | | |
| | | Acquisitions | 20,000.00 | -23,706.40 | |
| | | Dispositions | -20,000.00 | | 23,172.60 |
| SBD9NGT1 | CSX CORP 4.25% DUE 11-01-2066 | | | | |
| | | Acquisitions | 20,000.00 | -25,298.80 | |
| | | Dispositions | -20,000.00 | | 24,864.40 |
| C126408HN6 | CSX CORP 4.75% DUE 11-15-2048 | | | | |
| | | Acquisitions | 10,000.00 | -10,572.70 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -10,000.00 | | 13,294.40 |
| SBN0VC52 | CUMMINS INC FIXED 2.6% DUE 09-01-2050 | | | | |
| | | Acquisitions | 50,000.00 | -49,805.20 | |
| | | Dispositions | -50,000.00 | | 48,032.44 |
| SBF4JK96 | CVS HEALTH CORP 4.78% DUE 03-25-2038 | | | | |
| | | Acquisitions | 150,000.00 | -181,728.00 | |
| | | Dispositions | -150,000.00 | | 181,928.59 |
| SBF4JKH4 | CVS HEALTH CORP 5.05% DUE 03-25-2048 | | | | |
| | | Acquisitions | 150,000.00 | -190,795.50 | |
| | | Dispositions | -150,000.00 | | 191,343.01 |
| SBYPFC45 | CVS HEALTH CORP 5.125% DUE 07-20-2045 | | | | |
| | | Acquisitions | 15,000.00 | -18,955.35 | |
| | | Dispositions | -15,000.00 | | 19,206.01 |
| SBLGYGD7 | DANAHER CORP 2.6% DUE 10-01-2050 | | | | |
| | | Acquisitions | 50,000.00 | -49,528.40 | |
| | | Dispositions | -50,000.00 | | 49,819.03 |
| C237194AM7 | DARDEN RESTAURANTS INC 4.55% 02-15-2048 | | | | |
| | | Acquisitions | 35,000.00 | -35,961.47 | |
| | | Dispositions | -35,000.00 | | 35,916.43 |
| SBMQ5M40 | DEERE & CO FIXED 3.75% DUE 04-15-2050 | | | | |
| | | Acquisitions | 50,000.00 | -62,154.21 | |
| | | Dispositions | -50,000.00 | | 62,023.75 |
| SBKLMSK0 | DEERE & CO 2.875% DUE 09-07-2049 | | | | |
| | | Acquisitions | 7,000.00 | -7,542.57 | |
| | | Dispositions | -7,000.00 | | 7,513.81 |
| SB1S7195 | DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 | | | | |
| | | Acquisitions | 60,000.00 | -93,060.00 | |
| | | Dispositions | -60,000.00 | | 91,154.80 |
| SBYNCYY2 | DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 | | | | |
| | | Acquisitions | 24,000.00 | -20,882.91 | |
| | | Dispositions | -24,000.00 | | 23,663.64 |
| SBFN08Q3 | DEVON ENERGY CORP 4.75% DUE 05-15-2042 | | | | |
| | | Acquisitions | 25,000.00 | -20,312.50 | |
| | | Dispositions | -25,000.00 | | 23,779.43 |
| SB3Q7W10 | DEVON ENERGY CORP 5.6 DUE 07-15-2041 | | | | |
| | | Acquisitions | 56,000.00 | -53,238.76 | |
| | | Dispositions | -56,000.00 | | 58,027.23 |
| SBG0WNG4 | DH EUROPE FIN II S 3.4% DUE 11-15-2049 | | | | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 60,000.00 | -69,523.24 | |
| | | Dispositions | -60,000.00 | | 69,543.31 |
| SBMDWR05 | DIAGEO CAP PLC 2.0% DUE 04-29-2030/04-29-2020 REG | | | | |
| | | Acquisitions | 200,000.00 | -199,046.00 | |
| | | Dispositions | -200,000.00 | | 209,942.00 |
| SB8NXVQ4 | DIAGEO CAP PLC 3.875% DUE 04-29-2043 | | | | |
| | | Acquisitions | 20,000.00 | -24,451.80 | |
| | | Dispositions | -20,000.00 | | 24,270.40 |
| SBD96MJ2 | DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036 | | | | |
| | | Acquisitions | 135,000.00 | -186,942.60 | |
| | | Dispositions | -135,000.00 | | 185,631.22 |
| SBDG75T9 | DISCOVERY COMM LLC 3.95% GTD SNR 20/03/28 USD | | | | |
| | | Dispositions | -200,000.00 | | 216,518.00 |
| | | Free Receipt | 100,000.00 | -99,643.00 | |
| C25470DAS8 | DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017 | | | | |
| | | Acquisitions | 140,000.00 | -164,035.20 | |
| | | Dispositions | -475,000.00 | | 541,494.30 |
| SBMDNBL7 | DISCOVERY FIXED 4.65% DUE 05-15-2050 | | | | |
| | | Acquisitions | 50,000.00 | -58,123.00 | |
| | | Dispositions | -50,000.00 | | 57,463.70 |
| C254687EH5 | DISNEY WALT CO SR NT 6.65% 11-15-2037 | | | | |
| | | Acquisitions | 65,000.00 | -102,077.30 | |
| | | Dispositions | -65,000.00 | | 99,520.52 |
| SBJJJTB4 | DISNEY WALT CO 2.75% DUE 09-01-2049 | | | | |
| | | Acquisitions | 20,000.00 | -19,814.15 | |
| | | Dispositions | -20,000.00 | | 19,428.81 |
| SBMFKW68 | DISNEY WALT CO 3.5% DUE 05-13-2040 REG | | | | |
| | | Acquisitions | 50,000.00 | -49,950.00 | |
| | | Dispositions | -50,000.00 | | 56,724.70 |
| SBMDHPZ1 | DISNEY WALT CO 3.6% DUE 01-13-2051 REG | | | | |
| | | Acquisitions | 60,000.00 | -62,377.40 | |
| | | Dispositions | -60,000.00 | | 68,737.99 |
| SBMDWGW0 | DISNEY WALT CO 3.8% DUE 05-13-2060 REG | | | | |
| | | Acquisitions | 90,000.00 | -96,443.10 | |
| | | Dispositions | -90,000.00 | | 105,038.10 |
| SBMCBVG7 | DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG | | | | |
| | | Acquisitions | 40,000.00 | -44,214.43 | |
| | | Dispositions | -40,000.00 | | 46,323.40 |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBT9Z2H9 | DOMINION ENERGY GAS HLDGS LLC 4.6% DUE 12-15-2044 | | | | |
| | | Acquisitions | 20,000.00 | -23,631.80 | |
| | | Dispositions | -20,000.00 | | 24,731.84 |
| C260543CV3 | DOW CHEMICAL CO NT 4.8% 05-15-2049 | | | | |
| | | Acquisitions | 40,000.00 | -49,128.21 | |
| | | Dispositions | -40,000.00 | | 49,545.95 |
| SBN15X50 | DOW CHEMICAL CO 3.6% 11-15-2050 | | | | |
| | | Acquisitions | 85,000.00 | -86,324.73 | |
| | | Dispositions | -85,000.00 | | 86,834.07 |
| SBGL9DP3 | DOWDUPONT INC 5.319% DUE 11-15-2038 | | | | |
| | | Acquisitions | 20,000.00 | -25,247.60 | |
| | | Dispositions | -20,000.00 | | 26,389.99 |
| SBGL9DS6 | DOWDUPONT INC 5.419% DUE 11-15-2048 | | | | |
| | | Acquisitions | 100,000.00 | -136,630.84 | |
| | | Dispositions | -100,000.00 | | 137,013.70 |
| SBY7RHT9 | DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 | | | | |
| | | Acquisitions | 5,000.00 | -6,092.65 | |
| | | Dispositions | -5,000.00 | | 6,263.69 |
| SBM7SRS7 | DTE ELEC CO FIXED 2.625% DUE 03-01-2031 | | | | |
| | | Acquisitions | 10,000.00 | -9,983.20 | |
| | | Dispositions | -10,000.00 | | 11,002.93 |
| SBJ68680 | DTE ELECTRIC CO 3.95% 03-01-2049 | | | | |
| | | Acquisitions | 60,000.00 | -73,912.20 | |
| | | Dispositions | -60,000.00 | | 74,430.21 |
| SBD381P3 | DUKE ENERGY CORP 3.75% DUE 09-01-2046 | | | | |
| | | Acquisitions | 160,000.00 | -179,843.20 | |
| | | Dispositions | -160,000.00 | | 181,190.61 |
| SBL6BZT7 | DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -8,238.50 | |
| | | Dispositions | -10,000.00 | | 10,025.03 |
| SBMTV8X6 | DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,943.50 | |
| | | Dispositions | -10,000.00 | | 9,657.76 |
| SBMNQYY0 | EASTMAN CHEM CO 4.65% DUE 10-15-2044 | | | | |
| | | Acquisitions | 35,000.00 | -40,297.65 | |
| | | Dispositions | -35,000.00 | | 41,503.75 |
| SB9G8B85 | EASTMAN CHEM CO 4.8% DUE 09-01-2042 | | | | |
| | | Acquisitions | 20,000.00 | -22,354.40 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -20,000.00 | | 22,521.20 |
| C278642AF0 | EBAY INC 4 DUE 07-15-2042 | | | | |
| | | Acquisitions | 70,000.00 | -73,201.05 | |
| | | Dispositions | -70,000.00 | | 78,707.38 |
| SBFXZ7V6 | ECOLAB INC 3.95% 12-01-2047 | | | | |
| | | Acquisitions | 90,000.00 | -113,463.00 | |
| | | Dispositions | -90,000.00 | | 113,322.30 |
| SBYMVD32 | EMERA US FIN LP 4.75% DUE 06-15-2046 | | | | |
| | | Acquisitions | 20,000.00 | -24,410.60 | |
| | | Dispositions | -20,000.00 | | 24,547.65 |
| SBYMLKX1 | ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 | | | | |
| | | Acquisitions | 70,000.00 | -82,152.60 | |
| | | Dispositions | -70,000.00 | | 78,808.01 |
| SBL0MHZ6 | ENBRIDGE INC 4.0% DUE 11-15-2049 BEO | | | | |
| | | Acquisitions | 60,000.00 | -67,318.90 | |
| | | Dispositions | -60,000.00 | | 45,009.50 |
| SBYQ24Q1 | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 | | | | |
| | | Acquisitions | 12,000.00 | -11,443.20 | |
| | | Dispositions | -12,000.00 | | 12,486.31 |
| SBL3BQC0 | ENERGY TRANSFER OPER L P 5.0% 05-15-2050 | | | | |
| | | Acquisitions | 23,000.00 | -20,649.35 | |
| | | Dispositions | -23,000.00 | | 22,519.83 |
| SBL3BQ53 | ENERGY TRANSFER 3.75% DUE 05-15-2030 | | | | |
| | | Acquisitions | 10,000.00 | -8,976.40 | |
| | | Dispositions | -10,000.00 | | 9,987.41 |
| C29278NAD5 | ENERGY TRANSFER 5.8% DUE 06-15-2038 | | | | |
| | | Acquisitions | 80,000.00 | -91,154.40 | |
| | | Dispositions | -80,000.00 | | 83,346.56 |
| SBM99P28 | ENTERGY ARK LLC 2.65% DUE 06-15-2051 | | | | |
| | | Acquisitions | 5,000.00 | -4,980.25 | |
| | | Dispositions | -5,000.00 | | 4,974.95 |
| SBJDRF72 | ENTERGY ARKANSAS LLC 4.2% 04-01-2049 | | | | |
| | | Acquisitions | 50,000.00 | -63,325.00 | |
| | | Dispositions | -50,000.00 | | 62,430.09 |
| SBLD57S5 | ENTERPRISE PRODS FIXED 3.2% 02-15-2052 | | | | |
| | | Acquisitions | 40,000.00 | -38,085.98 | |
| | | Dispositions | -40,000.00 | | 37,230.41 |
| SBL39936 | ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30,000.00 | -31,238.20 | |
| | | Dispositions | -30,000.00 | | 32,013.10 |
| SBYZ5J66 | ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 | | | | |
| | | Acquisitions | 115,000.00 | -138,762.45 | |
| | | Dispositions | -115,000.00 | | 131,884.49 |
| SBFY1ZL9 | ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 | | | | |
| | | Acquisitions | 190,000.00 | -209,410.20 | |
| | | Dispositions | -190,000.00 | | 188,935.10 |
| SBL397H6 | ENTERPRISE PRODS 3.7% DUE 01-31-2051 | | | | |
| | | Acquisitions | 85,000.00 | -87,039.51 | |
| | | Dispositions | -85,000.00 | | 88,171.50 |
| SBKB02C4 | ENTERPRISE PRODS 4.2% DUE 01-31-2050 | | | | |
| | | Acquisitions | 10,000.00 | -10,964.80 | |
| | | Dispositions | -10,000.00 | | 10,921.19 |
| SBLB9JH2 | EOG RES INC 4.95% DUE 04-15-2050 | | | | |
| | | Acquisitions | 115,000.00 | -144,675.55 | |
| | | Dispositions | -115,000.00 | | 145,344.02 |
| C29444UBJ4 | EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG | | | | |
| | | Acquisitions | 65,000.00 | -66,089.00 | |
| | | Dispositions | -65,000.00 | | 64,264.72 |
| SBNH7PZ4 | ERP OPER LTD 4.5% DUE 07-01-2044 | | | | |
| | | Acquisitions | 20,000.00 | -26,040.80 | |
| | | Dispositions | -20,000.00 | | 25,910.00 |
| SBLF9912 | ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 | | | | |
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 10,510.87 |
| SBKT4KF7 | ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 | | | | |
| | | Acquisitions | 109,000.00 | -119,404.83 | |
| | | Dispositions | -109,000.00 | | 124,904.53 |
| SBMC45B9 | EVERGY KANS CENT 3.45% DUE 04-15-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,959.10 | |
| | | Dispositions | -10,000.00 | | 11,292.78 |
| SBWNGZ47 | FED RLTY INVT TR 4.5% DUE 12-01-2044 | | | | |
| | | Acquisitions | 30,000.00 | -37,913.40 | |
| | | Dispositions | -30,000.00 | | 34,203.56 |
| SBHZFZM5 | FEDEX CORP BOND 5.1 DUE 01-15-2044 | | | | |
| | | Acquisitions | 25,000.00 | -29,102.00 | |
| | | Dispositions | -25,000.00 | | 32,540.26 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBF42ZD4 | FEDEX CORP 4.05% DUE 02-15-2048 | | | | |
| | | Acquisitions | 20,000.00 | -19,689.60 | |
| | | Dispositions | -20,000.00 | | 23,263.50 |
| SBYYPSG0 | FEDEX CORP 4.4% DUE 01-15-2047 | | | | |
| | | Acquisitions | 50,000.00 | -51,073.70 | |
| | | Dispositions | -50,000.00 | | 60,045.48 |
| SBD9Y0B4 | FEDEX CORP 4.55% DUE 04-01-2046 | | | | |
| | | Acquisitions | 15,000.00 | -16,330.65 | |
| | | Dispositions | -15,000.00 | | 18,234.66 |
| SBYPJYG3 | FEDEX CORP 4.75% DUE 11-15-2045 | | | | |
| | | Acquisitions | 15,000.00 | -18,269.44 | |
| | | Dispositions | -15,000.00 | | 19,171.87 |
| SBGK3JZ8 | FEDEX CORP 4.95% 10-17-2048 | | | | |
| | | Acquisitions | 20,000.00 | -19,908.20 | |
| | | Dispositions | -20,000.00 | | 25,739.22 |
| SBKQNBH6 | FEDEX CORP 5.25% DUE 05-15-2050 | | | | |
| | | Acquisitions | 40,000.00 | -48,612.35 | |
| | | Dispositions | -40,000.00 | | 55,036.56 |
| C316773CH1 | FIFTH 3RD BANCORP 8.25% DUE 03-01-2038 | | | | |
| | | Acquisitions | 15,000.00 | -24,347.40 | |
| | | Dispositions | -15,000.00 | | 24,777.37 |
| SBKMGCD2 | FIRSTENERGY CORP 2.65% DUE 03-01-2030 | | | | |
| | | Acquisitions | 29,000.00 | -30,490.60 | |
| | | Dispositions | -29,000.00 | | 29,694.84 |
| SBDC3P80 | FIRSTENERGY CORP 4.85% 07-15-2047 | | | | |
| | | Acquisitions | 40,000.00 | -50,488.00 | |
| | | Dispositions | -40,000.00 | | 44,067.21 |
| SBGBN0F4 | FISERV INC 4.4% DUE 07-01-2049 | | | | |
| | | Acquisitions | 80,000.00 | -97,808.80 | |
| | | Dispositions | -80,000.00 | | 95,178.00 |
| SBG1V081 | FL PWR & LT CO 3.95% 03-01-2048 | | | | |
| | | Acquisitions | 110,000.00 | -139,060.90 | |
| | | Dispositions | -110,000.00 | | 139,110.91 |
| SB39XY20 | FLORIDA PWR CORP 6.4% DUE 06-15-2038 | | | | |
| | | Acquisitions | 160,000.00 | -244,009.60 | |
| | | Dispositions | -160,000.00 | | 247,916.70 |
| SBJYGNS5 | FMC CORP 4.5% DUE 10-01-2049 | | | | |
| | | Acquisitions | 55,000.00 | -66,149.05 | |

## Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -95,000.00 | | 112,943.06 |
| SBN31P16 | FORD FNDTN 2.815% DUE 06-01-2070 | | | | |
| | | Acquisitions | 5,000.00 | -5,000.00 | |
| | | Dispositions | -5,000.00 | | 4,948.08 |
| SBG48VR5 | FORD MTR CO DEL 7.4% DUE 11-01-2046 | | | | |
| | | Acquisitions | 90,000.00 | -103,105.80 | |
| | | Dispositions | -90,000.00 | | 67,837.50 |
| SBM63802 | FOX CORP 5.576% DUE 01-25-2049 | | | | |
| | | Acquisitions | 5,000.00 | -6,732.00 | |
| | | Dispositions | -5,000.00 | | 7,118.05 |
| C999599GH0 | FUT DEC 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -11.00 | | |
| | | Free Receipt | 360.00 | -80,756,225.54 | |
| C999599GH0 | FUT DEC 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -360.00 | | |
| | | Free Receipt | 11.00 | -2,467,617.55 | |
| C999599GH0 | FUT DEC 20 10 YR T-NOTES | | | | |
| | | Free Delivery | -7.00 | | |
| | | Free Receipt | 227.00 | -31,545,102.82 | |
| C999599GH0 | FUT DEC 20 10 YR T-NOTES | | | | |
| | | Free Delivery | -227.00 | | |
| | | Free Receipt | 7.00 | -972,758.46 | |
| C999599GH0 | FUT JUN 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -13.00 | | |
| | | Free Receipt | 610.00 | -130,971,625.00 | |
| C999599GH0 | FUT JUN 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -610.00 | | |
| | | Free Receipt | 13.00 | -2,770,895.18 | |
| C999599GH0 | FUT JUN 20 U.S. T-BONDS | | | | |
| | | Free Delivery | -5.00 | | |
| | | Free Receipt | 373.00 | -65,179,187.50 | |
| C999599GH0 | FUT JUN 20 U.S. T-BONDS | | | | |
| | | Free Delivery | -373.00 | | |
| | | Free Receipt | 5.00 | -870,758.23 | |
| C999599GH0 | FUT JUN 20 10 YR T-NOTES | | | | |
| | | Free Delivery | -14.00 | | |
| | | Free Receipt | 242.00 | -33,136,031.26 | |
| C999599GH0 | FUT JUN 20 10 YR T-NOTES | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Free Delivery | -242.00 | | |
| | | Free Receipt | 14.00 | -1,914,682.83 | |
| C999599GH0 | FUT SEP 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -11.00 | | |
| | | Free Receipt | 413.00 | -88,433,642.35 | |
| C999599GH0 | FUT SEP 20 CBT UL T-BONDS | | | | |
| | | Free Delivery | -413.00 | | |
| | | Free Receipt | 11.00 | -2,381,313.97 | |
| C999599GH0 | FUT SEP 20 US 2YR T-NOTE | | | | |
| | | Free Delivery | -4.00 | | |
| | | Free Receipt | 1.00 | -220,664.06 | |
| C999599GH0 | FUT SEP 20 US 2YR T-NOTE | | | | |
| | | Free Delivery | -1.00 | | |
| | | Free Receipt | 4.00 | -882,953.13 | |
| C999599GH0 | FUT SEP 20 10 YR T-NOTES | | | | |
| | | Free Delivery | -9.00 | | |
| | | Free Receipt | 233.00 | -32,301,039.05 | |
| C999599GH0 | FUT SEP 20 10 YR T-NOTES | | | | |
| | | Free Delivery | -233.00 | | |
| | | Free Receipt | 9.00 | -1,248,275.74 | |
| SBYNWXZ6 | GE CAP INTL FDG CO 4.418% DUE 11-15-2035 | | | | |
| | | Acquisitions | 200,000.00 | -235,170.00 | |
| | | Dispositions | -200,000.00 | | 220,390.02 |
| SBG48W16 | GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 | | | | |
| | | Acquisitions | 30,000.00 | -37,020.60 | |
| | | Dispositions | -30,000.00 | | 38,915.30 |
| SB7T4807 | GENERAL ELEC CO 4.125% DUE 10-09-2042 | | | | |
| | | Acquisitions | 115,000.00 | -126,993.35 | |
| | | Dispositions | -115,000.00 | | 118,728.71 |
| SBMWWSK3 | GENERAL ELEC CO 4.25% DUE 05-01-2040 | | | | |
| | | Acquisitions | 110,000.00 | -112,577.01 | |
| | | Dispositions | -110,000.00 | | 112,248.16 |
| SBMWWSL4 | GENERAL ELEC CO 4.35% DUE 05-01-2050 REG | | | | |
| | | Acquisitions | 50,000.00 | -51,903.30 | |
| | | Dispositions | -50,000.00 | | 53,015.07 |
| SBFY3D33 | GENERAL MLS INC FIXED 4.55% DUE 04-17-2038 | | | | |
| | | Acquisitions | 20,000.00 | -20,753.00 | |
| | | Dispositions | -20,000.00 | | 25,732.50 |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C370334CJ1 | GENERAL MLS INC 4.7% DUE 04-17-2048 REG | | | | |
| | | Acquisitions | 115,000.00 | -152,441.77 | |
| | | Dispositions | -115,000.00 | | 151,097.90 |
| SBV54K36 | GENERAL MTRS CO 5.2% DUE 04-01-2045 | | | | |
| | | Acquisitions | 85,000.00 | -85,759.05 | |
| | | Dispositions | -260,000.00 | | 279,260.24 |
| SBTN21T1 | GENERAL MTRS CO 5% DUE 04-01-2035 | | | | |
| | | Acquisitions | 120,000.00 | -127,485.60 | |
| | | Dispositions | -120,000.00 | | 133,723.25 |
| SBMDWCG6 | GILEAD SCIENCES INC 2.6% DUE 10-01-2040 | | | | |
| | | Acquisitions | 50,000.00 | -49,775.50 | |
| | | Dispositions | -50,000.00 | | 48,593.49 |
| SBMDWBN6 | GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG | | | | |
| | | Acquisitions | 30,000.00 | -29,824.80 | |
| | | Dispositions | -30,000.00 | | 29,301.78 |
| C375558BK8 | GILEAD SCIENCES 4.15% DUE 03-01-2047 | | | | |
| | | Acquisitions | 12,000.00 | -15,010.92 | |
| | | Dispositions | -12,000.00 | | 16,348.92 |
| C375558BG7 | GILEAD SCIENCES 4.6% DUE 09-01-2035 | | | | |
| | | Acquisitions | 210,000.00 | -270,593.40 | |
| | | Dispositions | -210,000.00 | | 283,843.15 |
| SBK0WRZ9 | GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG | | | | |
| | | Acquisitions | 400,000.00 | -411,784.00 | |
| | | Dispositions | -400,000.00 | | 421,012.00 |
| SBJXV303 | GLOBAL PMTS INC 4.15% DUE 08-15-2049 | | | | |
| | | Acquisitions | 90,000.00 | -104,302.50 | |
| | | Dispositions | -90,000.00 | | 104,986.40 |
| SBL57VT8 | GLP CAP L P / GLP 4% DUE 01-15-2031 | | | | |
| | | Acquisitions | 30,000.00 | -31,373.55 | |
| | | Dispositions | -30,000.00 | | 31,423.62 |
| C38148YAA6 | GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 | | | | |
| | | Acquisitions | 25,000.00 | -28,970.50 | |
| | | Dispositions | -25,000.00 | | 29,216.31 |
| SBYNZDD3 | GOLDMAN SACHS 4.75% DUE 10-21-2045 | | | | |
| | | Acquisitions | 25,000.00 | -29,064.50 | |
| | | Dispositions | -25,000.00 | | 32,936.48 |
| SB920YP3 | GOLDMAN SACHS 6.25% DUE 02-01-2041 | | | | |
| | | Acquisitions | 140,000.00 | -207,078.20 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -140,000.00 | | 207,442.68 |
| SB9CMD63 | GOLDMAN SACHS 6.75% DUE 10-01-2037 | | | | |
| | | Acquisitions | 210,000.00 | -303,670.50 | |
| | | Dispositions | -210,000.00 | | 307,223.15 |
| SBYZWY62 | GRAINGER W W INC FIXED 4.6% DUE 06-15-2045 | | | | |
| | | Acquisitions | 40,000.00 | -51,425.60 | |
| | | Dispositions | -40,000.00 | | 51,918.27 |
| SBYP8NF2 | GRAINGER W W INC 3.75% DUE 05-15-2046 | | | | |
| | | Acquisitions | 20,000.00 | -22,068.80 | |
| | | Dispositions | -20,000.00 | | 22,633.44 |
| SBG494S0 | GRUPO TELEVISA S A 6.625% DUE 01-15-2040 | | | | |
| | | Acquisitions | 30,000.00 | -41,657.10 | |
| | | Dispositions | -30,000.00 | | 39,896.25 |
| SBMW4TR3 | HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 | | | | |
| | | Acquisitions | 1,000.00 | -1,000.00 | |
| | | Dispositions | -1,000.00 | | 972.38 |
| SBMW4TQ2 | HACKENSACK 2.675% DUE 09-01-2041 | | | | |
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 9,689.85 |
| SB5TFVQ3 | HALLIBURTON CO 4.5 DUE 11-15-2041 | | | | |
| | | Acquisitions | 10,000.00 | -7,879.70 | |
| | | Dispositions | -10,000.00 | | 9,914.14 |
| SBCR5XW4 | HALLIBURTON CO 4.75% DUE 08-01-2043 | | | | |
| | | Acquisitions | 30,000.00 | -31,205.70 | |
| | | Dispositions | -30,000.00 | | 29,137.62 |
| SBYNR6K7 | HALLIBURTON CO 4.85% DUE 11-15-2035 | | | | |
| | | Acquisitions | 25,000.00 | -24,992.86 | |
| | | Dispositions | -25,000.00 | | 26,816.44 |
| SBYNR4N6 | HALLIBURTON CO 5% DUE 11-15-2045 | | | | |
| | | Acquisitions | 92,000.00 | -87,889.49 | |
| | | Dispositions | -92,000.00 | | 93,308.57 |
| SBX1DFF8 | HARRIS CORP DEL 5.054% DUE 04-27-2045 | | | | |
| | | Acquisitions | 30,000.00 | -39,768.30 | |
| | | Dispositions | -30,000.00 | | 39,406.50 |
| SBK5R469 | HARTFORD FINL SVCS 3.6% DUE 08-19-2049 | | | | |
| | | Acquisitions | 55,000.00 | -61,892.60 | |
| | | Dispositions | -55,000.00 | | 59,861.45 |
| SBMJ71B3 | HASBRO INC 5.1% DUE 05-15-2044 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 40,000.00 | -43,088.40 | |
| | | Dispositions | -40,000.00 | | 40,407.94 |
| SBJJD6P9 | HCA INC 5.125% 06-15-2039 | | | | |
| | | Acquisitions | 105,000.00 | -121,080.95 | |
| | | Dispositions | -105,000.00 | | 128,682.93 |
| SBJJD6M6 | HCA INC 5.25% DUE 06-15-2049 | | | | |
| | | Acquisitions | 20,000.00 | -26,336.60 | |
| | | Dispositions | -300,000.00 | | 353,989.84 |
| SBF2XWB6 | HCA INC 5.5% DUE 06-15-2047 | | | | |
| | | Acquisitions | 110,000.00 | -139,091.15 | |
| | | Dispositions | -110,000.00 | | 133,056.90 |
| SBMWP0F1 | HERSHEY CO 2.65% DUE 06-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,967.10 | |
| | | Dispositions | -10,000.00 | | 10,254.72 |
| SBD7XTT4 | HESS CORP 5.8% DUE 04-01-2047 | | | | |
| | | Acquisitions | 100,000.00 | -115,368.00 | |
| | | Dispositions | -100,000.00 | | 111,915.00 |
| SB6YB851 | HEWLETT PACKARD CO 6% DUE 09-15-2041 | | | | |
| | | Acquisitions | 45,000.00 | -51,514.00 | |
| | | Dispositions | -45,000.00 | | 55,199.46 |
| SBD3GB68 | HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2035 12-23-2016 | | | | |
| | | Acquisitions | 130,000.00 | -160,430.40 | |
| | | Dispositions | -130,000.00 | | 157,038.29 |
| SB9N1J94 | HOME DEPOT INC 4.2% DUE 04-01-2043 | | | | |
| | | Acquisitions | 150,000.00 | -187,896.00 | |
| | | Dispositions | -150,000.00 | | 188,196.65 |
| SBYQF318 | HOME DEPOT INC 4.25% DUE 04-01-2046 | | | | |
| | | Acquisitions | 130,000.00 | -165,887.80 | |
| | | Dispositions | -130,000.00 | | 165,097.97 |
| SBG0PV14 | HONEYWELL INTL INC FIXED 3.812% DUE 11-21-2047 | | | | |
| | | Acquisitions | 30,000.00 | -38,469.00 | |
| | | Dispositions | -30,000.00 | | 36,902.70 |
| SB9KBXK6 | HSBC HLDGS PLC 6.5% DUE 05-02-2036 | | | | |
| | | Acquisitions | 100,000.00 | -136,689.00 | |
| | | Dispositions | -100,000.00 | | 134,801.27 |
| SBFN0JF9 | HSBC HLDGS PLC 6.5% DUE 09-15-2037 | | | | |
| | | Acquisitions | 170,000.00 | -235,946.40 | |
| | | Dispositions | -170,000.00 | | 237,342.10 |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SB39GHK8 | HSBC HLDGS PLC 6.8% DUE 06-01-2038 | | | | |
| | | Acquisitions | 100,000.00 | -142,712.00 | |
| | | Dispositions | -100,000.00 | | 143,837.64 |
| SBK59KT0 | HUMANA INC FIXED 3.95% DUE 08-15-2049 | | | | |
| | | Acquisitions | 70,000.00 | -78,243.90 | |
| | | Dispositions | -70,000.00 | | 83,177.58 |
| SBHPRH47 | INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 | | | | |
| | | Acquisitions | 30,000.00 | -38,123.40 | |
| | | Dispositions | -30,000.00 | | 38,346.32 |
| SBMW8470 | INGREDION INC 3.9% DUE 06-01-2050 | | | | |
| | | Acquisitions | 30,000.00 | -29,565.30 | |
| | | Dispositions | -30,000.00 | | 33,127.72 |
| C458140BK5 | INTEL CORP 3.1% DUE 02-15-2060 | | | | |
| | | Acquisitions | 105,000.00 | -112,270.00 | |
| | | Dispositions | -105,000.00 | | 112,337.51 |
| C458140BJ8 | INTEL CORP 3.25% DUE 11-15-2049 | | | | |
| | | Acquisitions | 110,000.00 | -123,931.50 | |
| | | Dispositions | -110,000.00 | | 122,961.62 |
| C458140BN9 | INTEL CORP 4.95% DUE 03-25-2060 | | | | |
| | | Acquisitions | 5,000.00 | -7,271.20 | |
| | | Dispositions | -5,000.00 | | 7,281.90 |
| SBMTQL54 | INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG | | | | |
| | | Acquisitions | 35,000.00 | -34,644.40 | |
| | | Dispositions | -35,000.00 | | 35,404.55 |
| SBF4Q3X2 | INTERCONTINENTAL 4.25% DUE 09-21-2048 | | | | |
| | | Acquisitions | 120,000.00 | -149,511.60 | |
| | | Dispositions | -120,000.00 | | 148,720.84 |
| SB8J5PR3 | INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 | | | | |
| | | Acquisitions | 80,000.00 | -97,268.80 | |
| | | Dispositions | -80,000.00 | | 95,031.90 |
| SBK5CT25 | INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 | | | | |
| | | Acquisitions | 100,000.00 | -125,733.00 | |
| | | Dispositions | -100,000.00 | | 124,424.00 |
| SBF5HW37 | INTERPUBLIC GROUP COS INC 5.4% 10-01-2048 | | | | |
| | | Acquisitions | 55,000.00 | -58,876.15 | |
| | | Dispositions | -55,000.00 | | 66,206.37 |
| SBYYGTQ0 | INTL PAPER CO 4.4% DUE 08-15-2047 | | | | |
| | | Acquisitions | 30,000.00 | -37,090.20 | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -30,000.00 | | 37,128.63 |
| SBD1LVH6 | INTST PWR & LT CO 3.7% DUE 09-15-2046 | | | | |
| | | Acquisitions | 5,000.00 | -5,851.90 | |
| | | Dispositions | -5,000.00 | | 5,574.51 |
| SB992076 | JEFFERIES GROUP 6.25% DUE 01-15-2036 | | | | |
| | | Acquisitions | 30,000.00 | -37,256.70 | |
| | | Dispositions | -30,000.00 | | 38,337.18 |
| SBMGYMV4 | JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG | | | | |
| | | Acquisitions | 20,000.00 | -19,867.00 | |
| | | Dispositions | -20,000.00 | | 19,536.73 |
| SBMGYMY7 | JOHNSON & JOHNSON 2.25% 09-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,911.30 | |
| | | Dispositions | -10,000.00 | | 9,723.10 |
| SBMGYMZ8 | JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG | | | | |
| | | Acquisitions | 10,000.00 | -9,896.50 | |
| | | Dispositions | -10,000.00 | | 9,946.79 |
| SBD319Y7 | JOHNSON & JOHNSON 3.7% DUE 03-01-2046 | | | | |
| | | Acquisitions | 150,000.00 | -187,309.50 | |
| | | Dispositions | -150,000.00 | | 186,477.14 |
| SBDH2HN1 | JOHNSON CTLS INTL 5.125% DUE 09-14-2045 | | | | |
| | | Acquisitions | 10,000.00 | -13,371.50 | |
| | | Dispositions | -10,000.00 | | 13,119.56 |
| SBMF0547 | JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 | | | | |
| | | Acquisitions | 80,000.00 | -90,288.85 | |
| | | Dispositions | -80,000.00 | | 86,570.39 |
| SB7FRRL4 | JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 | | | | |
| | | Acquisitions | 195,000.00 | -276,476.85 | |
| | | Dispositions | -195,000.00 | | 281,718.61 |
| SBF348B0 | JPMORGAN CHASE & 3.882% DUE 07-24-2038 | | | | |
| | | Acquisitions | 160,000.00 | -187,166.40 | |
| | | Dispositions | -160,000.00 | | 189,586.72 |
| SBKS7M84 | KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 | | | | |
| | | Acquisitions | 50,000.00 | -56,346.50 | |
| | | Dispositions | -50,000.00 | | 53,967.69 |
| SBJY5HF7 | KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO | | | | |
| | | Acquisitions | 50,000.00 | -63,404.00 | |
| | | Dispositions | -50,000.00 | | 60,990.84 |
| SBKLKM46 | KANSAS CITY SOUTHN CORP 4.2% 11-15-2069 | | | | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 45,000.00 | -53,460.00 | |
| | | Dispositions | -45,000.00 | | 50,385.10 |
| SBMWWSG9 | KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050 | | | | |
| | | Acquisitions | 5,000.00 | -4,951.35 | |
| | | Dispositions | -5,000.00 | | 5,561.75 |
| SBL0MLQ5 | KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO | | | | |
| | | Acquisitions | 105,000.00 | -118,265.65 | |
| | | Dispositions | -105,000.00 | | 119,182.39 |
| SBHNH4B5 | KEURIG DR PEPPER 5.085% DUE 05-25-2048 | | | | |
| | | Acquisitions | 30,000.00 | -40,371.30 | |
| | | Dispositions | -30,000.00 | | 41,528.79 |
| SBKT1TG2 | KIMBERLY CLARK 2.875% DUE 02-07-2050 | | | | |
| | | Acquisitions | 50,000.00 | -53,102.00 | |
| | | Dispositions | -50,000.00 | | 54,587.66 |
| SBW39342 | KINDER MORGAN INC 5.05% DUE 02-15-2046 | | | | |
| | | Acquisitions | 80,000.00 | -92,615.20 | |
| | | Dispositions | -80,000.00 | | 84,379.58 |
| SBSWG9S2 | KINDER MORGAN INC 5.3% DUE 12-01-2034 | | | | |
| | | Acquisitions | 90,000.00 | -109,200.60 | |
| | | Dispositions | -90,000.00 | | 101,231.90 |
| SBSXNP73 | KINDER MORGAN INC 5.55% DUE 06-01-2045 | | | | |
| | | Acquisitions | 130,000.00 | -159,137.05 | |
| | | Dispositions | -130,000.00 | | 156,219.20 |
| SBL1LXW1 | KLA CORP 3.3% 03-01-2050 | | | | |
| | | Acquisitions | 75,000.00 | -74,668.30 | |
| | | Dispositions | -75,000.00 | | 79,606.53 |
| SBYNP076 | KOHLS CORP 5.55% DUE 07-17-2045 | | | | |
| | | Acquisitions | 10,000.00 | -9,000.00 | |
| | | Dispositions | -10,000.00 | | 9,212.83 |
| SBKDX1S0 | KROGER CO FIXED 3.95% DUE 01-15-2050 | | | | |
| | | Acquisitions | 120,000.00 | -134,131.71 | |
| | | Dispositions | -120,000.00 | | 142,206.59 |
| SBYVZCX8 | KROGER CO 3.875% DUE 10-15-2046 | | | | |
| | | Acquisitions | 8,000.00 | -7,929.84 | |
| | | Dispositions | -8,000.00 | | 9,033.08 |
| SBYND735 | KROGER CO 4.45% DUE 02-01-2047 | | | | |
| | | Acquisitions | 32,000.00 | -35,150.40 | |
| | | Dispositions | -32,000.00 | | 39,268.73 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBJVB6G2 | LADDER CAP FIN 4.25% DUE 02-01-2027 | | | | |
| | | Acquisitions | 205,000.00 | -205,000.00 | |
| | | Dispositions | -205,000.00 | | 205,574.00 |
| SBFZ92V1 | LAM RESH CORP 4.875% DUE 03-15-2049 | | | | |
| | | Acquisitions | 45,000.00 | -60,948.45 | |
| | | Dispositions | -45,000.00 | | 64,773.80 |
| SBJK36K3 | LEAR CORP 5.25% 05-15-2049 | | | | |
| | | Acquisitions | 42,000.00 | -43,997.78 | |
| | | Dispositions | -42,000.00 | | 48,229.51 |
| SBMBMD76 | LILLY ELI & CO 2.25% DUE 05-15-2050 | | | | |
| | | Acquisitions | 30,000.00 | -28,184.82 | |
| | | Dispositions | -30,000.00 | | 28,310.40 |
| SBMGYN33 | LILLY ELI & CO 2.5% 08-25-2020 | | | | |
| | | Acquisitions | 20,000.00 | -19,551.95 | |
| | | Dispositions | -20,000.00 | | 19,196.80 |
| SBJJDP30 | LILLY ELI & CO 3.95% 03-15-2049 | | | | |
| | | Acquisitions | 34,000.00 | -42,938.26 | |
| | | Dispositions | -34,000.00 | | 42,325.23 |
| SBJJDP41 | LILLY ELI & CO 4.15% 03-15-2059 | | | | |
| | | Acquisitions | 40,000.00 | -51,966.40 | |
| | | Dispositions | -40,000.00 | | 52,265.96 |
| SBVYPPC4 | LOCKHEED MARTIN 3.8% DUE 03-01-2045 | | | | |
| | | Acquisitions | 180,000.00 | -219,938.40 | |
| | | Dispositions | -180,000.00 | | 218,105.97 |
| SBDB6944 | LOCKHEED MARTIN 4.7% DUE 05-15-2046 | | | | |
| | | Acquisitions | 30,000.00 | -40,731.00 | |
| | | Dispositions | -30,000.00 | | 40,959.90 |
| SBD0SCD1 | LOWES COS INC 3.7% DUE 04-15-2046 | | | | |
| | | Acquisitions | 105,000.00 | -114,823.80 | |
| | | Dispositions | -105,000.00 | | 119,436.90 |
| SBYWC120 | LOWES COS INC 4.05% DUE 05-03-2047 | | | | |
| | | Acquisitions | 17,000.00 | -19,468.84 | |
| | | Dispositions | -17,000.00 | | 20,244.46 |
| SBMGWDH1 | LOWES COS INC 5.125% DUE 04-15-2050 BEO | | | | |
| | | Acquisitions | 68,000.00 | -92,377.99 | |
| | | Dispositions | -68,000.00 | | 94,933.43 |
| SBKTSH36 | LYB INTL FIN III LLC 4.2% DUE 10-15-2049 | | | | |
| | | Acquisitions | 20,000.00 | -22,740.20 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -180,000.00 | | 194,061.92 |
| SBMF74Z2 | LYB INTL FIN III 3.375% DUE 10-01-2040 | | | | |
| | | Acquisitions | 50,000.00 | -50,185.90 | |
| | | Dispositions | -50,000.00 | | 49,717.79 |
| SBK54437 | LYB INTL FIN III 3.625% DUE 04-01-2051 | | | | |
| | | Acquisitions | 40,000.00 | -40,008.50 | |
| | | Dispositions | -40,000.00 | | 40,047.46 |
| SBKS9YF1 | LYB INTL FIN III 3.8% DUE 10-01-2060 | | | | |
| | | Acquisitions | 30,000.00 | -29,973.00 | |
| | | Dispositions | -30,000.00 | | 28,706.38 |
| SBZB26Q7 | MA INST TECH 3.885% DUE 07-01-2116 | | | | |
| | | Acquisitions | 50,000.00 | -67,630.50 | |
| | | Dispositions | -50,000.00 | | 57,584.14 |
| SBJ08X30 | MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG | | | | |
| | | Acquisitions | 140,000.00 | -170,557.80 | |
| | | Dispositions | -140,000.00 | | 137,769.56 |
| SBYY5Z58 | MAGELLAN MIDSTREAM 4.25% DUE 09-15-2046 | | | | |
| | | Acquisitions | 5,000.00 | -5,403.20 | |
| | | Dispositions | -5,000.00 | | 5,596.30 |
| SBQQCCJ4 | MARATHON PETE CORP 4.75% DUE 09-15-2044 | | | | |
| | | Acquisitions | 8,000.00 | -6,599.30 | |
| | | Dispositions | -8,000.00 | | 7,188.88 |
| SB6W1ZC9 | MARATHON PETE CORP 6.5% DUE 03-01-2041 | | | | |
| | | Acquisitions | 8,000.00 | -8,217.84 | |
| | | Dispositions | -8,000.00 | | 8,243.60 |
| SBK5JGR0 | MARKEL CORP 5.0% 05-20-2049 | | | | |
| | | Acquisitions | 70,000.00 | -91,235.20 | |
| | | Dispositions | -70,000.00 | | 89,754.00 |
| C571748BD3 | MARSH & MCLENNAN COS INC 4.2% 03-01-2048 | | | | |
| | | Acquisitions | 85,000.00 | -104,638.40 | |
| | | Dispositions | -85,000.00 | | 104,486.64 |
| SBJ2NYM9 | MARSH & MCLENNAN COS INC 4.75% 03-15-2039 | | | | |
| | | Acquisitions | 70,000.00 | -90,881.00 | |
| | | Dispositions | -70,000.00 | | 92,617.10 |
| SBF0CG80 | MARTIN MARIETTA 4.25% 12-15-2047 | | | | |
| | | Acquisitions | 10,000.00 | -11,493.10 | |
| | | Dispositions | -10,000.00 | | 11,524.85 |
| SBJL7X25 | MASSACHUSETTS EDL FING AUTH 3.85% 05-25-2033 BEO TAXABLE | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 0.00 | 0.00 | |
| | | Dispositions | -179,848.14 | | 186,914.99 |
| SBD6KVZ6 | MASTERCARD INC 3.8% DUE 11-21-2046 | | | | |
| | | Acquisitions | 70,000.00 | -87,017.00 | |
| | | Dispositions | -70,000.00 | | 87,076.40 |
| SBMH9H80 | MASTERCARD INC 3.85% DUE 03-26-2050 REG | | | | |
| | | Acquisitions | 50,000.00 | -64,627.50 | |
| | | Dispositions | -50,000.00 | | 64,448.88 |
| SBF2J247 | MASTERCARD INC 3.95% DUE 02-26-2048 | | | | |
| | | Acquisitions | 75,000.00 | -95,649.00 | |
| | | Dispositions | -75,000.00 | | 84,434.60 |
| SBYVN663 | MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 | | | | |
| | | Acquisitions | 20,000.00 | -25,412.20 | |
| | | Dispositions | -20,000.00 | | 25,016.56 |
| SBDFC7W2 | MCDONALDS CORP 4.45% DUE 03-01-2047 REG | | | | |
| | | Acquisitions | 111,000.00 | -137,607.90 | |
| | | Dispositions | -111,000.00 | | 133,440.76 |
| SBYWKWC1 | MCDONALDS CORP 4.7% DUE 12-09-2035 | | | | |
| | | Acquisitions | 160,000.00 | -204,372.80 | |
| | | Dispositions | -160,000.00 | | 207,287.84 |
| SBYMLDT8 | MEDTRONIC INC 4.375% DUE 03-15-2035 | | | | |
| | | Acquisitions | 135,000.00 | -177,144.20 | |
| | | Dispositions | -135,000.00 | | 179,603.08 |
| SBVFB1T0 | MEM 4.2% DUE 07-01-2055 | | | | |
| | | Acquisitions | 20,000.00 | -24,768.20 | |
| | | Dispositions | -20,000.00 | | 25,750.29 |
| SBKSLSF5 | MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049 | | | | |
| | | Acquisitions | 20,000.00 | -23,321.20 | |
| | | Dispositions | -20,000.00 | | 20,163.85 |
| SBMBQJZ8 | MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 | | | | |
| | | Acquisitions | 40,000.00 | -40,640.09 | |
| | | Dispositions | -40,000.00 | | 40,563.60 |
| SBJ0KX14 | MERCK & CO INC NEW 3.9% 03-07-2039 | | | | |
| | | Acquisitions | 150,000.00 | -186,334.50 | |
| | | Dispositions | -150,000.00 | | 185,887.77 |
| SBJ0KX25 | MERCK & CO INC NEW 4.0% 03-07-2049 | | | | |
| | | Acquisitions | 85,000.00 | -111,023.60 | |
| | | Dispositions | -85,000.00 | | 110,244.75 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBW9JZD9 | METLIFE INC 4.05% DUE 03-01-2045 | | | | |
| | | Acquisitions | 90,000.00 | -109,063.80 | |
| | | Dispositions | -90,000.00 | | 111,822.15 |
| SBYP2P81 | MICROSOFT CORP FIXED 4.5% DUE 02-06-2057 | | | | |
| | | Acquisitions | 140,000.00 | -201,692.40 | |
| | | Dispositions | -140,000.00 | | 66,917.00 |
| SBM9GFY1 | MICROSOFT CORP 2.675% DUE 06-01-2060 BEO | | | | |
| | | Dispositions | -212,878.40 | | 220,576.72 |
| | | Free Receipt | 212,878.40 | 210,554.62 | |
| C594918BS2 | MICROSOFT CORP 3.45% DUE 08-08-2036 | | | | |
| | | Acquisitions | 120,000.00 | -141,292.80 | |
| | | Dispositions | -120,000.00 | | 145,301.81 |
| C594918AR5 | MICROSOFT CORP 3.5% DUE 11-15-2042 | | | | |
| | | Acquisitions | 230,000.00 | -274,465.90 | |
| | | Dispositions | -230,000.00 | | 282,169.32 |
| C594918BU7 | MICROSOFT CORP 3.95% DUE 08-08-2056 | | | | |
| | | Acquisitions | 20,000.00 | -25,420.80 | |
| | | Dispositions | -20,000.00 | | 26,736.40 |
| C594918BE3 | MICROSOFT CORP 4% DUE 02-12-2055 | | | | |
| | | Acquisitions | 80,000.00 | -105,881.60 | |
| | | Dispositions | -80,000.00 | | 26,916.80 |
| SBNG3S98 | MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 3,079.36 |
| SBGB66Q6 | MITSUBISHI UFJ 4.286% DUE 07-26-2038 | | | | |
| | | Acquisitions | 35,000.00 | -38,505.25 | |
| | | Dispositions | -35,000.00 | | 42,841.89 |
| SBYT4Q46 | MOLSON COORS 4.2% DUE 07-15-2046 | | | | |
| | | Acquisitions | 24,000.00 | -23,893.92 | |
| | | Dispositions | -24,000.00 | | 25,740.89 |
| SBG49491 | MOLSON COORS 5 DUE 05-01-2042 | | | | |
| | | Acquisitions | 80,000.00 | -92,774.40 | |
| | | Dispositions | -80,000.00 | | 81,776.70 |
| SBN6LBZ9 | MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 | | | | |
| | | Acquisitions | 70,000.00 | -68,374.40 | |
| | | Dispositions | -70,000.00 | | 66,863.57 |
| SBMD3R42 | MONDELEZ INTL INC 1.875% 10-15-2032 | | | | |
| | | Acquisitions | 20,000.00 | -19,953.00 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -20,000.00 | | 19,706.96 |
| C615369AQ8 | MOODY'S CORPORATION 4.875% 12-17-2048 BEO | | | | |
| | | Acquisitions | 40,000.00 | -54,697.60 | |
| | | Dispositions | -40,000.00 | | 54,158.70 |
| SBMF6PG7 | MOODYS CORP 3.25% DUE 05-20-2050 REG | | | | |
| | | Acquisitions | 20,000.00 | -21,328.20 | |
| | | Dispositions | -20,000.00 | | 21,283.74 |
| SBH3T5Q3 | MORGAN STANLEY FLTG RT 2.699% DUE 01-22-2031 | | | | |
| | | Acquisitions | 100,000.00 | -107,866.00 | |
| | | Dispositions | -100,000.00 | | 107,334.04 |
| SBZ9P947 | MORGAN STANLEY 3.971% 07-22-2038 | | | | |
| | | Acquisitions | 100,000.00 | -117,534.00 | |
| | | Dispositions | -100,000.00 | | 120,501.40 |
| SBL68VG7 | MORGAN STANLEY 5.597% DUE 03-24-2051 | | | | |
| | | Acquisitions | 20,000.00 | -28,221.60 | |
| | | Dispositions | -20,000.00 | | 30,394.99 |
| SB98G6S2 | MORGAN STANLEY 6.375% DUE 07-24-2042 | | | | |
| | | Acquisitions | 95,000.00 | -147,778.20 | |
| | | Dispositions | -95,000.00 | | 149,669.29 |
| SBGDXKF2 | MOSAIC CO NEW SR NT 5.625 DUE 11-15-2043 | | | | |
| | | Acquisitions | 15,000.00 | -16,709.55 | |
| | | Dispositions | -15,000.00 | | 18,006.74 |
| SBGF5CJ4 | MOSAIC CO NEW 5.45% DUE 11-15-2033 | | | | |
| | | Acquisitions | 30,000.00 | -31,630.11 | |
| | | Dispositions | -30,000.00 | | 35,896.21 |
| SBQ3FXB5 | MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 | | | | |
| | | Acquisitions | 20,000.00 | -24,074.00 | |
| | | Dispositions | -20,000.00 | | 23,755.02 |
| SBYZGJY7 | MPLX LP 4.7% 04-15-2048 | | | | |
| | | Acquisitions | 40,000.00 | -40,526.00 | |
| | | Dispositions | -40,000.00 | | 35,403.20 |
| SBF5M0J4 | MPLX LP 5.5% DUE 02-15-2049 | | | | |
| | | Acquisitions | 8,000.00 | -6,782.48 | |
| | | Dispositions | -8,000.00 | | 7,840.40 |
| SBMY1WW8 | MULTICARE HEALTH SYSTEM 2.803% 08-15-2050 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 2,894.87 |
| C62854AAP9 | MYLAN N V FIXED 5.25% DUE 06-15-2046 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30,000.00 | -35,827.20 | |
| | | Dispositions | -215,000.00 | | 253,928.86 |
| SBMYSTG2 | NASDAQ INC 3.25% DUE 04-28-2050 REG | | | | |
| | | Acquisitions | 85,000.00 | -85,357.45 | |
| | | Dispositions | -85,000.00 | | 87,652.83 |
| SB91PBL4 | NATIONAL OILWELL VARCO I 3.95 12/1/42 | | | | |
| | | Acquisitions | 11,000.00 | -9,635.18 | |
| | | Dispositions | -11,000.00 | | 10,310.41 |
| SBKMGC43 | NATIONAL RETAIL PPTYS INC 3.1% DUE 04-15-2050 | | | | |
| | | Acquisitions | 20,000.00 | -14,769.50 | |
| | | Dispositions | -20,000.00 | | 17,693.15 |
| SBKMH5V4 | NATIONAL RURAL UTILS COOP FIN CORP 2.4% DUE 03-15-2030 | | | | |
| | | Acquisitions | 82,000.00 | -87,295.56 | |
| | | Dispositions | -82,000.00 | | 87,375.08 |
| SB7W15J3 | NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 | | | | |
| | | Acquisitions | 100,000.00 | -127,186.00 | |
| | | Dispositions | -100,000.00 | | 127,685.39 |
| SB7J8X60 | NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG | | | | |
| | | Acquisitions | 70,000.00 | -87,988.60 | |
| | | Dispositions | -70,000.00 | | 92,909.39 |
| SBG490N7 | NEWMONT MNG CORP 6.25% DUE 10-01-2039 | | | | |
| | | Acquisitions | 60,000.00 | -86,021.40 | |
| | | Dispositions | -60,000.00 | | 87,679.81 |
| SBKSG5Q0 | NIKE INC 3.375% DUE 03-27-2050 | | | | |
| | | Acquisitions | 30,000.00 | -34,101.90 | |
| | | Dispositions | -30,000.00 | | 36,662.10 |
| SBYQGY18 | NIKE INC 3.875% DUE 11-01-2045 | | | | |
| | | Acquisitions | 120,000.00 | -151,209.60 | |
| | | Dispositions | -120,000.00 | | 147,802.12 |
| SBD20RG3 | NISOURCE FIN CORP 4.375% 05-15-2047 | | | | |
| | | Acquisitions | 60,000.00 | -72,163.20 | |
| | | Dispositions | -60,000.00 | | 74,653.96 |
| SBK5MW93 | NOBLE ENERGY INC 4.2% DUE 10-15-2049 | | | | |
| | | Acquisitions | 49,000.00 | -36,806.30 | |
| | | Dispositions | -49,000.00 | | 51,822.86 |
| SBD0NMR0 | NOBLE ENERGY INC 4.95% DUE 08-15-2047 | | | | |
| | | Acquisitions | 33,000.00 | -21,311.93 | |
| | | Dispositions | -33,000.00 | | 36,278.04 |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBSJV4K7 | NOBLE ENERGY INC 5.05% DUE 11-15-2044 | | | | |
| | | Acquisitions | 55,000.00 | -35,038.85 | |
| | | Dispositions | -55,000.00 | | 56,396.98 |
| SBLSP519 | NOBLE ENERGY INC 5.25% DUE 11-15-2043 | | | | |
| | | Acquisitions | 20,000.00 | -12,400.00 | |
| | | Dispositions | -20,000.00 | | 17,972.80 |
| SBNFX1H8 | NORDSTROM INC 5% DUE 01-15-2044 | | | | |
| | | Acquisitions | 30,000.00 | -29,725.80 | |
| | | Dispositions | -30,000.00 | | 21,152.00 |
| C655844BY3 | NORFOLK SOUTHN CORP 4.15% 02-28-2048 | | | | |
| | | Acquisitions | 10,000.00 | -12,589.30 | |
| | | Dispositions | -10,000.00 | | 12,249.19 |
| SBGDLQK3 | NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 | | | | |
| | | Acquisitions | 10,000.00 | -12,075.70 | |
| | | Dispositions | -10,000.00 | | 11,684.46 |
| SBGDLQC5 | NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 | | | | |
| | | Acquisitions | 10,000.00 | -12,339.50 | |
| | | Dispositions | -10,000.00 | | 12,181.40 |
| SBL6L2C9 | NORFOLK SOUTHN 3.05% DUE 05-15-2050 | | | | |
| | | Acquisitions | 20,000.00 | -21,073.60 | |
| | | Dispositions | -20,000.00 | | 21,434.60 |
| SBMHKR61 | NORTHEASTERN UNIV 2.894% 10-01-2050 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 3,027.92 |
| SBKLMSY4 | NORTHN STS PWR CO 2.9% DUE 03-01-2050 | | | | |
| | | Acquisitions | 11,000.00 | -11,928.18 | |
| | | Dispositions | -11,000.00 | | 11,645.61 |
| SB8KCXG8 | NORTHN STS PWR CO 3.4 DUE 08-15-2042 | | | | |
| | | Acquisitions | 28,000.00 | -30,907.80 | |
| | | Dispositions | -28,000.00 | | 31,784.05 |
| SBMF33S6 | NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 | | | | |
| | | Acquisitions | 15,000.00 | -21,598.35 | |
| | | Dispositions | -15,000.00 | | 21,549.53 |
| SBF15KD1 | NORTHROP GRUMMAN 4.03% DUE 10-15-2047 | | | | |
| | | Acquisitions | 95,000.00 | -117,006.10 | |
| | | Dispositions | -95,000.00 | | 116,145.65 |
| SBLGSGS4 | NORTHROP GRUMMAN 5.15% DUE 05-01-2040 | | | | |
| | | Acquisitions | 30,000.00 | -38,079.60 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -30,000.00 | | 40,215.94 |
| SBLB6SV0 | NORTHWESTERN UNIV 2.64% DUE 12-01-2050 | | | | |
| | | Acquisitions | 7,000.00 | -7,000.00 | |
| | | Dispositions | -7,000.00 | | 7,248.17 |
| SBKTHBW0 | NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050 | | | | |
| | | Acquisitions | 61,000.00 | -66,725.02 | |
| | | Dispositions | -61,000.00 | | 65,841.83 |
| SBK1PN26 | NOVARTIS CAP CORP 4.4% DUE 05-06-2044 | | | | |
| | | Acquisitions | 100,000.00 | -134,918.00 | |
| | | Dispositions | -100,000.00 | | 132,549.05 |
| SBD3S5K6 | NOVARTIS CAP CORP 4% DUE 11-20-2045 | | | | |
| | | Acquisitions | 80,000.00 | -103,248.80 | |
| | | Dispositions | -80,000.00 | | 104,456.24 |
| C67077MAX6 | NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 | | | | |
| | | Acquisitions | 20,000.00 | -23,074.40 | |
| | | Dispositions | -20,000.00 | | 23,293.77 |
| C67066GAF1 | NVIDIA CORP FIXED 2.85% DUE 04-01-2030 | | | | |
| | | Acquisitions | 10,000.00 | -10,492.00 | |
| | | Dispositions | -10,000.00 | | 10,875.90 |
| C67066GAJ3 | NVIDIA CORP FIXED 3.7% DUE 04-01-2060 | | | | |
| | | Acquisitions | 40,000.00 | -47,207.00 | |
| | | Dispositions | -40,000.00 | | 46,857.27 |
| C67066GAG9 | NVIDIA CORP 3.5% DUE 04-01-2040 | | | | |
| | | Acquisitions | 10,000.00 | -10,588.00 | |
| | | Dispositions | -10,000.00 | | 11,619.88 |
| C67066GAH7 | NVIDIA CORP 3.5% DUE 04-01-2050 | | | | |
| | | Acquisitions | 30,000.00 | -32,542.80 | |
| | | Dispositions | -30,000.00 | | 34,931.12 |
| SBZ1C623 | OCCIDENTAL PETE 4.1% DUE 02-15-2047 | | | | |
| | | Acquisitions | 10,000.00 | -7,053.10 | |
| | | Dispositions | -10,000.00 | | 4,550.00 |
| SBDBFN16 | OCCIDENTAL PETE 4.4% DUE 04-15-2046 | | | | |
| | | Acquisitions | 18,000.00 | -10,260.00 | |
| | | Dispositions | -18,000.00 | | 7,695.00 |
| C674599CY9 | OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049 | | | | |
| | | Acquisitions | 72,000.00 | -44,129.20 | |
| | | Dispositions | -72,000.00 | | 31,157.50 |
| SBJXRH21 | OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30,000.00 | -38,926.20 | |
| | | Dispositions | -30,000.00 | | 35,138.04 |
| SBMYC566 | OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 3,097.65 |
| SBM61DF6 | OK GAS & ELEC CO FIXED 3.25% DUE 04-01-2030 | | | | |
| | | Acquisitions | 30,000.00 | -29,984.70 | |
| | | Dispositions | -30,000.00 | | 33,626.98 |
| SBK6FDG5 | ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 | | | | |
| | | Acquisitions | 70,000.00 | -76,484.80 | |
| | | Dispositions | -70,000.00 | | 77,074.27 |
| SBSKRSL3 | ONE GAS INC 4.658% DUE 02-01-2044 | | | | |
| | | Acquisitions | 20,000.00 | -26,160.60 | |
| | | Dispositions | -20,000.00 | | 25,983.73 |
| SBKFV9H7 | ONEOK INC NEW 4.45% DUE 09-01-2049 | | | | |
| | | Acquisitions | 115,000.00 | -114,718.25 | |
| | | Dispositions | -115,000.00 | | 98,610.35 |
| SBF0NYC3 | ONEOK INC NEW 4.95% DUE 07-13-2047 | | | | |
| | | Acquisitions | 15,000.00 | -15,280.80 | |
| | | Dispositions | -15,000.00 | | 14,406.31 |
| SBDDR194 | ONEOK INC NEW 5.2% DUE 07-15-2048 | | | | |
| | | Acquisitions | 40,000.00 | -45,023.60 | |
| | | Dispositions | -40,000.00 | | 39,519.78 |
| SBM5JB13 | ORACLE CORP FIXED 2.95% DUE 04-01-2030 | | | | |
| | | Acquisitions | 80,000.00 | -81,469.60 | |
| | | Dispositions | -80,000.00 | | 83,993.10 |
| SBM5M639 | ORACLE CORP FIXED 3.85% DUE 04-01-2060 | | | | |
| | | Acquisitions | 80,000.00 | -84,907.30 | |
| | | Dispositions | -80,000.00 | | 91,029.58 |
| SBM5M628 | ORACLE CORP 3.6% DUE 04-01-2040 REG | | | | |
| | | Acquisitions | 70,000.00 | -70,082.60 | |
| | | Dispositions | -70,000.00 | | 78,307.11 |
| SBM5JB02 | ORACLE CORP 3.6% DUE 04-01-2050 REG | | | | |
| | | Acquisitions | 30,000.00 | -30,171.75 | |
| | | Dispositions | -30,000.00 | | 33,032.60 |
| SBWTM367 | ORACLE CORP 3.9% DUE 05-15-2035 | | | | |
| | | Acquisitions | 210,000.00 | -252,963.90 | |
| | | Dispositions | -210,000.00 | | 254,748.97 |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBWTM334 | ORACLE CORP 4.125% DUE 05-15-2045 | | | | |
| | | Acquisitions | 160,000.00 | -195,711.20 | |
| | | Dispositions | -160,000.00 | | 190,682.51 |
| SBD390R1 | ORACLE CORP 4% 11-15-2047 | | | | |
| | | Acquisitions | 10,000.00 | -10,557.40 | |
| | | Dispositions | -10,000.00 | | 11,779.68 |
| S9A32GLL | OTC DERIVATIVE CASH COLL PAY TO CITIBANK | | | | |
| | | Acquisitions | 110,000.00 | -110,000.00 | |
| | | Dispositions | -50,000.00 | | 50,000.00 |
| S9A32GLU | OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK | | | | |
| | | Acquisitions | 130,000.00 | -130,000.00 | |
| | | Dispositions | -130,000.00 | | 130,000.00 |
| S9A32HGU | OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC | | | | |
| | | Acquisitions | 730,000.00 | -730,000.00 | |
| | | Dispositions | -740,000.00 | | 740,000.00 |
| SBL1LY62 | OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 | | | | |
| | | Acquisitions | 55,000.00 | -54,612.60 | |
| | | Dispositions | -50,000.00 | | 51,533.75 |
| SBM99NT1 | OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO | | | | |
| | | Acquisitions | 42,000.00 | -46,240.35 | |
| | | Dispositions | -47,000.00 | | 51,361.18 |
| SBMVV6C9 | PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 | | | | |
| | | Acquisitions | 55,000.00 | -63,826.40 | |
| | | Dispositions | -55,000.00 | | 56,948.03 |
| SBMTC6G8 | PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 | | | | |
| | | Acquisitions | 70,000.00 | -85,536.20 | |
| | | Dispositions | -70,000.00 | | 74,918.19 |
| SBMYR011 | PAC GAS & ELEC CO 3.5% DUE 08-01-2050 | | | | |
| | | Acquisitions | 30,000.00 | -29,810.70 | |
| | | Dispositions | -30,000.00 | | 27,504.46 |
| SBMYXXW1 | PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG | | | | |
| | | Acquisitions | 30,000.00 | -29,968.80 | |
| | | Dispositions | -30,000.00 | | 28,642.98 |
| SBL96VF7 | PACIFICORP FIXED 3.3% DUE 03-15-2051 | | | | |
| | | Acquisitions | 50,000.00 | -49,588.00 | |
| | | Dispositions | -50,000.00 | | 54,855.50 |
| C70450YAJ2 | PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 | | | | |
| | | Acquisitions | 95,000.00 | -103,386.45 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -95,000.00 | | 104,406.76 |
| SBMXWDH4 | PEACEHEALTH 3.218% DUE 11-15-2050 | | | | |
| | | Acquisitions | 4,000.00 | -4,000.00 | |
| | | Dispositions | -4,000.00 | | 3,967.48 |
| C713448EM6 | PEPSICO INC 3.375% DUE 07-29-2049 | | | | |
| | | Acquisitions | 225,000.00 | -265,644.00 | |
| | | Dispositions | -225,000.00 | | 259,406.26 |
| SBMXGNZ4 | PFIZER INC 2.7% DUE 05-28-2050 | | | | |
| | | Acquisitions | 35,000.00 | -34,714.75 | |
| | | Dispositions | -35,000.00 | | 35,680.16 |
| SBFY0KF5 | PFIZER INC 4.2% 09-15-2048 | | | | |
| | | Acquisitions | 180,000.00 | -234,432.00 | |
| | | Dispositions | -180,000.00 | | 235,013.44 |
| SB94Q147 | PHILIP MORRIS INTL 4.5% DUE 03-20-2042 | | | | |
| | | Acquisitions | 130,000.00 | -156,622.70 | |
| | | Dispositions | -130,000.00 | | 160,479.52 |
| SBG49220 | PHILIP MORRIS INTL 6.375% DUE 05-16-2038 | | | | |
| | | Acquisitions | 70,000.00 | -102,498.90 | |
| | | Dispositions | -70,000.00 | | 105,570.68 |
| SBSPCBQ9 | PHILLIPS 66 4.65% DUE 11-15-2034 | | | | |
| | | Acquisitions | 20,000.00 | -20,575.20 | |
| | | Dispositions | -20,000.00 | | 24,321.00 |
| SBYM51K7 | PHILLIPS 66 4.9% DUE 10-01-2046 | | | | |
| | | Acquisitions | 85,000.00 | -99,631.90 | |
| | | Dispositions | -85,000.00 | | 95,727.42 |
| SBM9ZYD0 | PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -11,245.70 | |
| | | Dispositions | -10,000.00 | | 11,090.80 |
| SB6Y16K2 | PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG | | | | |
| | | Acquisitions | 10,000.00 | -9,962.50 | |
| | | Dispositions | -10,000.00 | | 9,762.10 |
| SBYM9466 | PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 | | | | |
| | | Acquisitions | 35,000.00 | -25,578.01 | |
| | | Dispositions | -35,000.00 | | 32,993.25 |
| SBZ1JSM8 | PPL ELEC UTILS CORP 3.95% 06-01-2047 | | | | |
| | | Acquisitions | 90,000.00 | -109,098.90 | |
| | | Dispositions | -90,000.00 | | 109,585.14 |
| SBMCQ6F6 | PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG | | | | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 10,250.32 |
| SBL63N11 | PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG | | | | |
| | | Acquisitions | 25,000.00 | -24,875.75 | |
| | | Dispositions | -25,000.00 | | 31,183.75 |
| SBMFVFG2 | PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG | | | | |
| | | Acquisitions | 85,000.00 | -106,269.30 | |
| | | Dispositions | -85,000.00 | | 110,556.10 |
| SBYWG4T0 | PROCTER & GAMBLE FIXED 3.5% DUE 10-25-2047 | | | | |
| | | Acquisitions | 30,000.00 | -37,856.70 | |
| | | Dispositions | -30,000.00 | | 38,367.60 |
| SBDR0683 | PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG | | | | |
| | | Acquisitions | 35,000.00 | -43,011.65 | |
| | | Dispositions | -35,000.00 | | 44,965.23 |
| SBJK15J9 | PROGRESSIVE CORP 3.95% DUE 03-26-2050 | | | | |
| | | Acquisitions | 75,000.00 | -92,178.60 | |
| | | Dispositions | -75,000.00 | | 94,574.84 |
| SBMFFQ94 | PROLOGIS L P FIXED 2.125% DUE 10-15-2050 | | | | |
| | | Acquisitions | 45,000.00 | -44,297.10 | |
| | | Dispositions | -45,000.00 | | 41,178.15 |
| SBHNBBT4 | PROLOGIS L P 2.25% DUE 04-15-2030 | | | | |
| | | Acquisitions | 50,000.00 | -51,139.50 | |
| | | Dispositions | -50,000.00 | | 53,144.00 |
| SBHNC1G4 | PROLOGIS LP 3.0% DUE 04-15-2050 | | | | |
| | | Acquisitions | 25,000.00 | -26,439.15 | |
| | | Dispositions | -25,000.00 | | 26,715.45 |
| C74432QCE3 | PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 | | | | |
| | | Acquisitions | 130,000.00 | -156,795.80 | |
| | | Dispositions | -130,000.00 | | 149,880.77 |
| SBKVJXR3 | PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG | | | | |
| | | Acquisitions | 40,000.00 | -44,849.90 | |
| | | Dispositions | -40,000.00 | | 44,455.77 |
| SBFZCSL2 | PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 | | | | |
| | | Acquisitions | 15,000.00 | -17,266.35 | |
| | | Dispositions | -15,000.00 | | 17,289.10 |
| SBYYD0H9 | PUB SVC ELEC GAS 3.8% DUE 03-01-2046 | | | | |
| | | Acquisitions | 70,000.00 | -85,316.70 | |
| | | Dispositions | -70,000.00 | | 84,078.24 |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C745332CH7 | PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 | | | | |
| | | Acquisitions | 40,000.00 | -50,810.40 | |
| | | Dispositions | -40,000.00 | | 50,265.12 |
| SBJLPYP9 | PVTPL ABBVIE INC SR NT 144A 4.25% DUE 11-21-2049/11-21-2019 | | | | |
| | | Acquisitions | 140,000.00 | -163,179.80 | |
| | | Dispositions | -140,000.00 | | 166,184.49 |
| SBM9BZ24 | PVTPL ABBVIE INC SR NT 144A 4.85% DUE 06-15-2044/05-14-2020 BEO | | | | |
| | | Acquisitions | 15,000.00 | -18,396.60 | |
| | | Dispositions | -70,000.00 | | 87,967.96 |
| SBJLPYQ0 | PVTPL ABBVIE INC 4.05% DUE 11-21-2039 | | | | |
| | | Acquisitions | 200,000.00 | -227,838.00 | |
| | | Dispositions | -200,000.00 | | 232,995.59 |
| C00973RAF0 | PVTPL AKER BP ASA 3.75% DUE 01-15-2030 BEO | | | | |
| | | Acquisitions | 195,000.00 | -194,613.90 | |
| | | Dispositions | -195,000.00 | | 197,913.30 |
| SBM8MVH5 | PVTPL AT&T INC NT 3.5% 09-15-2053 | | | | |
| | | Dispositions | -91,574.00 | | 87,967.44 |
| | | Free Receipt | 91,574.00 | 88,865.35 | |
| SBN0Y5V8 | PVTPL AT&T INC NT 3.55% 09-15-205L | | | | |
| | | Dispositions | -85,089.90 | | 80,984.15 |
| | | Free Receipt | 85,089.90 | 82,993.39 | |
| SBN6LYN8 | PVTPL BERKSHIRE HATHAWAY ENERGY CO 2.85%DUE 05-15-2051/10-29-2020 BEO | | | | |
| | | Acquisitions | 10,000.00 | -9,987.70 | |
| | | Dispositions | -10,000.00 | | 9,837.61 |
| SBK62TP7 | PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049 | | | | |
| | | Acquisitions | 205,000.00 | -271,355.90 | |
| | | Dispositions | -100,000.00 | | 131,196.82 |
| SBKBP229 | PVTPL CARRIER GLOBAL CORP NT 3.577% DUE 04-05-2050 | | | | |
| | | Acquisitions | 100,000.00 | -102,666.25 | |
| | | Dispositions | -100,000.00 | | 106,671.34 |
| C36166DAA3 | PVTPL CMO GCAT SR 20-1 CL A1 STEP 12-31-2049 | | | | |
| | | Acquisitions | 115,000.00 | -115,000.00 | |
| | | Dispositions | -115,000.00 | | 115,022.46 |
| C52474PAA0 | PVTPL CMO LEGACY MTG ASSET TR SER 20-GS1 CL A1 FRN 10-25-2059 BEO | | | | |
| | | Acquisitions | 170,000.00 | -169,997.57 | |
| | | Dispositions | -170,000.00 | | 170,106.25 |
| SBHXD2F3 | PVTPL FOX CORP 5.576% 01-25-2049 | | | | |
| | | Acquisitions | 40,000.00 | -54,711.60 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -40,000.00 | | 47,615.20 |
| SBKWHQC2 | PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM 01/13/2023 FLTG 01-13-2023 | | | | |
| | | Acquisitions | 870,000.00 | -870,000.00 | |
| | | Dispositions | -870,000.00 | | 873,627.90 |
| C78081BAE3 | PVTPL ROYALTY PHARMA PLC SR NT 3.3% 09-02-2040 | | | | |
| | | Acquisitions | 40,000.00 | -38,222.40 | |
| | | Dispositions | -40,000.00 | | 39,248.30 |
| C82968FAA2 | PVTPL SIRIUS INTL GROUP LTD SR NT 144A 4.6% DUE 11-01-2026/11-01-2016 BEO | | | | |
| | | Acquisitions | 10,000.00 | -9,993.75 | |
| | | Dispositions | -245,000.00 | | 245,306.25 |
| C78449UAB4 | PVTPL SMB PRIVATE ED LN TR SER 20-A CL 2A2 2.23% 09-15-2037 BEO | | | | |
| | | Acquisitions | 100,000.00 | -99,996.55 | |
| | | Dispositions | -100,000.00 | | 100,347.66 |
| C87264ABE4 | PVTPL T-MOBILE USA INC 3.875% DUE 04-15-2030 | | | | |
| | | Acquisitions | 10,000.00 | -9,927.80 | |
| | | Dispositions | -10,000.00 | | 11,252.98 |
| SBMC5KJ5 | PVTPL T-MOBILE USA INC SR SECD NT 144A 4.375% DUE 04-15-2040/04-09-2020 BEO | | | | |
| | | Acquisitions | 50,000.00 | -57,114.25 | |
| | | Dispositions | -50,000.00 | | 57,936.38 |
| SBLB3060 | PVTPL T-MOBILE USA INC 2.55% DUE 02-15-2031 BEO | | | | |
| | | Acquisitions | 25,000.00 | -24,948.25 | |
| | | Dispositions | -25,000.00 | | 25,705.94 |
| SBMCKMY9 | PVTPL T-MOBILE USA INC 3.6% DUE 11-15-2060/10-28-2020 BEO | | | | |
| | | Acquisitions | 20,000.00 | -19,949.00 | |
| | | Dispositions | -20,000.00 | | 19,662.60 |
| SBMC5K73 | PVTPL T-MOBILE USA INC 4.5% DUE 04-15-2050 | | | | |
| | | Acquisitions | 80,000.00 | -92,615.70 | |
| | | Dispositions | -80,000.00 | | 93,206.80 |
| C89178WBD9 | PVTPL TOWD POINT MTG TR SER 20-1 CL A2B VAR 01-25-2060 | | | | |
| | | Acquisitions | 100,000.00 | -102,779.57 | |
| | | Dispositions | -100,000.00 | | 102,859.38 |
| SBMTCNZ6 | PVTPL TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.25% DUE 05-15-2030 BEO | | | | |
| | | Acquisitions | 15,000.00 | -16,613.02 | |
| | | Dispositions | -15,000.00 | | 15,596.18 |
| SBMT8VM7 | PVTPL UNION PAC CORP FLTG RT DUE 09-16-2062 BEO | | | | |
| | | Acquisitions | 110,000.00 | -109,443.70 | |
| | | Dispositions | -125,000.00 | | 121,627.07 |
| | | Free Receipt | 15,000.00 | 14,554.89 | |

## Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBL57WX9 | PVTPL UPJOHN INC GTD SR NT 144A 3.85% DUE 06-22-2040/06-22-2020 BEO | | | | |
| | | Acquisitions | 10,000.00 | -9,979.20 | |
| | | Dispositions | -10,000.00 | | 10,912.40 |
| SBLGRX46 | PVTPL VOLT LXXXVI LLC SER 20-NPL2 CLS A1A VAR RT DUE 02-25-2050 BEO | | | | |
| | | Acquisitions | 120,000.00 | -120,000.00 | |
| | | Dispositions | -120,000.00 | | 120,038.40 |
| SBJP49X5 | PVTPL VOLT LXXXVII LLC ASSET BKD NTS SER 20-NPL3 CL A-1A STEP DUE 02-25-2050 BEO | | | | |
| | | Acquisitions | 215,000.00 | -215,000.00 | |
| | | Dispositions | -215,000.00 | | 215,068.80 |
| C747525AJ2 | QUALCOMM INC FIXED 4.65% DUE 05-20-2035 | | | | |
| | | Acquisitions | 140,000.00 | -179,513.60 | |
| | | Dispositions | -140,000.00 | | 183,186.63 |
| C747525BJ1 | QUALCOMM INC 3.25% DUE 05-20-2050 | | | | |
| | | Acquisitions | 116,000.00 | -121,707.41 | |
| | | Dispositions | -116,000.00 | | 126,545.40 |
| SBF3KVD1 | QUALCOMM INC 4.3% DUE 05-20-2047 | | | | |
| | | Acquisitions | 60,000.00 | -74,271.60 | |
| | | Dispositions | -60,000.00 | | 72,931.34 |
| SBK8TZ25 | RAYMOND JAMES FINL INC 4.65% 04-01-2030 | | | | |
| | | Acquisitions | 20,000.00 | -19,933.60 | |
| | | Dispositions | -20,000.00 | | 20,806.20 |
| SBMFNFP7 | REGENERON FIXED 2.8% DUE 09-15-2050 | | | | |
| | | Acquisitions | 40,000.00 | -39,886.00 | |
| | | Dispositions | -40,000.00 | | 37,814.39 |
| SBKMGBY6 | REPUBLIC SVCS INC FIXED 3.05% 03-01-2050 | | | | |
| | | Acquisitions | 80,000.00 | -83,503.66 | |
| | | Dispositions | -80,000.00 | | 83,695.78 |
| SBZ0HGQ3 | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 | | | | |
| | | Acquisitions | 50,000.00 | -61,267.00 | |
| | | Dispositions | -50,000.00 | | 61,649.62 |
| SB757MN1 | RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG | | | | |
| | | Acquisitions | 50,000.00 | -66,348.50 | |
| | | Dispositions | -50,000.00 | | 66,480.11 |
| SBMTMKJ9 | ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 | | | | |
| | | Acquisitions | 5,000.00 | -5,000.00 | |
| | | Dispositions | -5,000.00 | | 5,012.81 |
| SBJK31X1 | ROCKWELL AUTOMATION INC 4.2% 03-01-2049 | | | | |
| | | Acquisitions | 10,000.00 | -12,438.72 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -10,000.00 | | 13,034.09 |
| C778296AD5 | ROSS STORES INC 4.8% DUE 04-15-2030 | | | | |
| | | Acquisitions | 20,000.00 | -19,896.00 | |
| | | Dispositions | -20,000.00 | | 23,931.00 |
| C778296AE3 | ROSS STORES INC 5.45% DUE 04-15-2050 BEO | | | | |
| | | Acquisitions | 20,000.00 | -19,783.80 | |
| | | Dispositions | -20,000.00 | | 26,237.00 |
| SBKM1DP6 | S&P GLOBAL INC 3.25% DUE 12-01-2049 | | | | |
| | | Acquisitions | 15,000.00 | -18,095.25 | |
| | | Dispositions | -15,000.00 | | 16,929.09 |
| SBD366W9 | S&P GLOBAL INC 4.5% DUE 05-15-2048 | | | | |
| | | Acquisitions | 70,000.00 | -95,041.10 | |
| | | Dispositions | -70,000.00 | | 99,710.80 |
| SBHTBS75 | SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 | | | | |
| | | Acquisitions | 35,000.00 | -43,940.05 | |
| | | Dispositions | -35,000.00 | | 42,227.97 |
| SBFWJJY6 | SEMPRA ENERGY 3.8% DUE 02-01-2038 | | | | |
| | | Acquisitions | 130,000.00 | -145,499.90 | |
| | | Dispositions | -130,000.00 | | 143,836.59 |
| SBG0WNK8 | SHELL INTL FIN B V 3.125% DUE 11-07-2049 | | | | |
| | | Acquisitions | 70,000.00 | -68,446.70 | |
| | | Dispositions | -70,000.00 | | 70,230.76 |
| SBJLV8X3 | SHELL INTL FIN B V 3.25% DUE 04-06-2050 | | | | |
| | | Acquisitions | 30,000.00 | -29,518.20 | |
| | | Dispositions | -30,000.00 | | 29,868.66 |
| SBDB2XM8 | SHELL INTL FIN B V 4% DUE 05-10-2046 | | | | |
| | | Acquisitions | 65,000.00 | -70,424.90 | |
| | | Dispositions | -65,000.00 | | 77,366.60 |
| SBK9W8G8 | SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 | | | | |
| | | Acquisitions | 40,000.00 | -44,114.00 | |
| | | Dispositions | -40,000.00 | | 46,120.45 |
| SBDGKT18 | SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 | | | | |
| | | Acquisitions | 90,000.00 | -109,135.80 | |
| | | Dispositions | -90,000.00 | | 106,784.52 |
| SBKMGXX9 | SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 | | | | |
| | | Acquisitions | 100,000.00 | -88,676.45 | |
| | | Dispositions | -100,000.00 | | 92,586.25 |
| SBMVPR84 | SIMON PPTY GROUP L 3.8% DUE 07-15-2050 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 45,000.00 | -45,291.70 | |
| | | Dispositions | -45,000.00 | | 45,955.81 |
| SBLGBMH4 | SMUCKER J M CO FIXED 3.55% DUE 03-15-2050 | | | | |
| | | Acquisitions | 45,000.00 | -49,518.66 | |
| | | Dispositions | -45,000.00 | | 47,976.38 |
| SBYXK0S2 | SMUCKER J M CO 4.25% DUE 03-15-2035 | | | | |
| | | Acquisitions | 10,000.00 | -12,062.60 | |
| | | Dispositions | -10,000.00 | | 11,955.02 |
| SBYXK0V5 | SMUCKER J M CO 4.375% DUE 03-15-2045 | | | | |
| | | Acquisitions | 11,000.00 | -12,844.92 | |
| | | Dispositions | -11,000.00 | | 13,737.71 |
| SBMDWQG4 | SNAP ON INC FIXED 3.1% DUE 05-01-2050 | | | | |
| | | Acquisitions | 21,000.00 | -21,606.04 | |
| | | Dispositions | -21,000.00 | | 22,297.30 |
| SBFZMFX3 | SNAP ON INC 4.1% DUE 03-01-2048 | | | | |
| | | Acquisitions | 20,000.00 | -25,027.00 | |
| | | Dispositions | -20,000.00 | | 24,414.67 |
| SBD9BPH6 | SOUTHN CAL EDISON 4% DUE 04-01-2047 | | | | |
| | | Acquisitions | 150,000.00 | -169,569.00 | |
| | | Dispositions | -150,000.00 | | 162,511.35 |
| SB8FM8R9 | SOUTHN COPPER CORP 5.25% DUE 11-08-2042 | | | | |
| | | Acquisitions | 80,000.00 | -94,960.00 | |
| | | Dispositions | -80,000.00 | | 103,541.67 |
| SBWXV3J3 | SOUTHN COPPER CORP 5.875% DUE 04-23-2045 | | | | |
| | | Acquisitions | 65,000.00 | -83,492.50 | |
| | | Dispositions | -65,000.00 | | 89,123.58 |
| SBD93QB3 | SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO | | | | |
| | | Acquisitions | 19,000.00 | -23,133.07 | |
| | | Dispositions | -19,000.00 | | 21,857.84 |
| SBMDHPS4 | SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050 | | | | |
| | | Acquisitions | 70,000.00 | -71,333.00 | |
| | | Dispositions | -70,000.00 | | 74,591.33 |
| SB2NJ7Z1 | SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 | | | | |
| | | Acquisitions | 30,000.00 | -34,899.60 | |
| | | Dispositions | -30,000.00 | | 36,666.30 |
| SBWC4XS2 | SPECTRA ENERGY 4.5% DUE 03-15-2045 | | | | |
| | | Acquisitions | 60,000.00 | -70,029.00 | |
| | | Dispositions | -60,000.00 | | 66,611.83 |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBDR7P87 | SPIRIT AEROSYSTEMS 4.6% DUE 06-15-2028 | | | | |
| | | Acquisitions | 25,000.00 | -25,622.75 | |
| | | Dispositions | -25,000.00 | | 26,156.25 |
| SBMYC3C8 | STANFORD UNIV CAL 2.413% DUE 06-01-2050 | | | | |
| | | Acquisitions | 10,000.00 | -10,000.00 | |
| | | Dispositions | -10,000.00 | | 10,050.11 |
| SBMHX630 | STANLEY BLACK & DECKER INC 2.75% 11-15-2050 | | | | |
| | | Acquisitions | 90,000.00 | -89,761.50 | |
| | | Dispositions | -90,000.00 | | 89,613.65 |
| C855244BA6 | STARBUCKS CORP 3.5% DUE 11-15-2050 | | | | |
| | | Acquisitions | 80,000.00 | -86,162.40 | |
| | | Dispositions | -80,000.00 | | 86,760.45 |
| SBFXV4P7 | STARBUCKS CORP 4.5% DUE 11-15-2048 | | | | |
| | | Acquisitions | 70,000.00 | -86,754.50 | |
| | | Dispositions | -70,000.00 | | 72,420.25 |
| SBZ78L86 | STRYKER CORP 4.625% DUE 03-15-2046 | | | | |
| | | Acquisitions | 80,000.00 | -105,628.00 | |
| | | Dispositions | -80,000.00 | | 105,568.51 |
| SBD35XM5 | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 | | | | |
| | | Acquisitions | 150,000.00 | -160,016.30 | |
| | | Dispositions | -150,000.00 | | 140,042.60 |
| SBL9FKB3 | SUNOCO LOGISTICS 5.3% DUE 04-01-2044 | | | | |
| | | Acquisitions | 115,000.00 | -122,502.60 | |
| | | Dispositions | -115,000.00 | | 108,613.42 |
| C86944BAJ2 | SUTTER HEALTH 3.361% DUE 08-15-2050 | | | | |
| | | Acquisitions | 7,000.00 | -7,000.00 | |
| | | Dispositions | -7,000.00 | | 6,971.09 |
| SBM5M5Q5 | SYSCO CORP FIXED 6.6% DUE 04-01-2050 | | | | |
| | | Acquisitions | 65,000.00 | -81,953.19 | |
| | | Dispositions | -65,000.00 | | 91,987.27 |
| SBLM1PN5 | SYSCO CORP 3.3% DUE 02-15-2050 | | | | |
| | | Acquisitions | 50,000.00 | -48,353.90 | |
| | | Dispositions | -50,000.00 | | 47,251.57 |
| SBYQ4R13 | SYSCO CORP 4.5% DUE 04-01-2046 | | | | |
| | | Acquisitions | 40,000.00 | -48,700.00 | |
| | | Dispositions | -40,000.00 | | 42,757.98 |
| SBM5M5P4 | SYSCO CORP 5.95% DUE 04-01-2030 | | | | |
| | | Acquisitions | 20,000.00 | -21,218.20 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -20,000.00 | | 21,146.60 |
| SBM5M5S7 | SYSCO CORP 6.6% DUE 04-01-2040 | | | | |
| | | Acquisitions | 66,000.00 | -82,276.10 | |
| | | Dispositions | -66,000.00 | | 89,645.59 |
| SBM8V387 | T-MOBILE USA INC 3.3% DUE 02-15-2051 | | | | |
| | | Acquisitions | 45,000.00 | -44,343.45 | |
| | | Dispositions | -45,000.00 | | 43,466.18 |
| SBM8V3B0 | T-MOBILE USA INC 3% DUE 02-15-2041 | | | | |
| | | Acquisitions | 30,000.00 | -29,276.40 | |
| | | Dispositions | -30,000.00 | | 29,163.30 |
| C874060AX4 | TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO | | | | |
| | | Acquisitions | 200,000.00 | -205,024.00 | |
| | | Dispositions | -200,000.00 | | 203,006.00 |
| C875127BF8 | TAMPA ELEC CO 4.45% DUE 06-15-2049 | | | | |
| | | Acquisitions | 16,000.00 | -21,217.28 | |
| | | Dispositions | -16,000.00 | | 20,998.54 |
| SBYZQN45 | TARGET CORP FIXED 3.9% DUE 11-15-2047 | | | | |
| | | Acquisitions | 5,000.00 | -5,446.25 | |
| | | Dispositions | -5,000.00 | | 6,539.90 |
| SBD073D5 | TARGET CORP 3.625% DUE 04-15-2046 | | | | |
| | | Acquisitions | 45,000.00 | -48,754.75 | |
| | | Dispositions | -45,000.00 | | 57,338.95 |
| SB70BX35 | TECK RES LTD 5.2 DUE 03-01-2042 REG | | | | |
| | | Acquisitions | 10,000.00 | -8,325.30 | |
| | | Dispositions | -10,000.00 | | 9,569.72 |
| SB899393 | TECK RES LTD 5.4 DUE 02-01-2043 | | | | |
| | | Acquisitions | 20,000.00 | -20,419.60 | |
| | | Dispositions | -20,000.00 | | 21,026.94 |
| SB7VFK35 | TECK RESOURCES LTD 6.25% DUE 07-15-2041 | | | | |
| | | Acquisitions | 35,000.00 | -34,062.80 | |
| | | Dispositions | -35,000.00 | | 38,826.20 |
| SBDF0C65 | TELEFONICA EMISIONES S A U 4.665% 03-06-2038 | | | | |
| | | Acquisitions | 150,000.00 | -177,106.50 | |
| | | Dispositions | -150,000.00 | | 173,025.22 |
| SBK1XB82 | TELUS CORP FIXED 4.3% 06-15-2049 | | | | |
| | | Acquisitions | 60,000.00 | -73,822.80 | |
| | | Dispositions | -60,000.00 | | 66,987.40 |
| SBMF5HB3 | TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050 | | | | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 5,000.00 | -5,000.00 | |
| | | Dispositions | -5,000.00 | | 4,471.28 |
| C882508BD5 | TEXAS INSTRS INC 4.15% DUE 05-15-2048 | | | | |
| | | Acquisitions | 40,000.00 | -52,277.20 | |
| | | Dispositions | -40,000.00 | | 53,064.98 |
| SBF2K6Q0 | THERMO FISHER 4.1% DUE 08-15-2047 | | | | |
| | | Acquisitions | 55,000.00 | -68,737.90 | |
| | | Dispositions | -55,000.00 | | 69,790.14 |
| SB62X8Y8 | TIME WARNER CABLE 6.75% DUE 06-15-2039 | | | | |
| | | Acquisitions | 130,000.00 | -172,070.60 | |
| | | Dispositions | -130,000.00 | | 177,216.03 |
| SBM62Z31 | TJX COS INC NEW FIXED 3.875% DUE 04-15-2030 | | | | |
| | | Acquisitions | 20,000.00 | -20,761.40 | |
| | | Dispositions | -20,000.00 | | 22,226.41 |
| SBM61FF0 | TJX COS INC NEW FIXED 4.5% DUE 04-15-2050 | | | | |
| | | Acquisitions | 90,000.00 | -104,261.30 | |
| | | Dispositions | -90,000.00 | | 108,400.86 |
| SBMYC5X3 | TOTAL CAP INTL 3.127% DUE 05-29-2050 REG | | | | |
| | | Acquisitions | 13,000.00 | -13,799.11 | |
| | | Dispositions | -13,000.00 | | 14,528.67 |
| C89153VAW9 | TOTAL CAP INTL 3.386% DUE 06-29-2060 | | | | |
| | | Acquisitions | 5,000.00 | -5,362.45 | |
| | | Dispositions | -5,000.00 | | 5,843.70 |
| SBGQX9L8 | TRANSCANADA FIXED 5.1% DUE 03-15-2049 | | | | |
| | | Acquisitions | 105,000.00 | -140,015.65 | |
| | | Dispositions | -105,000.00 | | 123,706.79 |
| SBLSP672 | TRANSCANADA 4.625% DUE 03-01-2034 | | | | |
| | | Acquisitions | 70,000.00 | -82,947.20 | |
| | | Dispositions | -70,000.00 | | 84,843.50 |
| SBD366Y1 | TRANSCANADA 4.75% DUE 05-15-2038 | | | | |
| | | Acquisitions | 30,000.00 | -36,457.20 | |
| | | Dispositions | -30,000.00 | | 35,959.62 |
| SBD366Z2 | TRANSCANADA 4.875% DUE 05-15-2048 | | | | |
| | | Acquisitions | 105,000.00 | -134,322.80 | |
| | | Dispositions | -105,000.00 | | 129,343.07 |
| SB3CHMW5 | TRANSCANADA 7.25% DUE 08-15-2038 | | | | |
| | | Acquisitions | 50,000.00 | -74,762.50 | |
| | | Dispositions | -50,000.00 | | 72,548.40 |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| C89417EAN9 | TRAVELERS COS INC 4.05% DUE 03-07-2048 | | | | |
| | | Acquisitions | 10,000.00 | -11,550.10 | |
| | | Dispositions | -10,000.00 | | 12,601.90 |
| SBJLV1D4 | TRAVELERS COS INC 4.1% 03-04-2049 | | | | |
| | | Acquisitions | 20,000.00 | -24,074.80 | |
| | | Dispositions | -20,000.00 | | 25,665.60 |
| SBMDWQN1 | TRAVELERS FIXED 2.55% DUE 04-27-2050 | | | | |
| | | Acquisitions | 25,000.00 | -25,293.90 | |
| | | Dispositions | -25,000.00 | | 25,133.95 |
| SB9MSZ09 | TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041 | | | | |
| | | Acquisitions | 5,000.00 | -6,041.65 | |
| | | Dispositions | -5,000.00 | | 5,976.95 |
| SBMHN027 | TRUSTEES OF 2.516% DUE 07-01-2050 | | | | |
| | | Acquisitions | 16,000.00 | -16,000.00 | |
| | | Dispositions | -16,000.00 | | 16,503.47 |
| SBLH4L64 | TUCSON ELEC PWR CO 4% DUE 06-15-2050 | | | | |
| | | Acquisitions | 10,000.00 | -9,913.80 | |
| | | Dispositions | -10,000.00 | | 11,865.51 |
| SBKDMLC1 | UNION PAC CORP FIXED 3.75% DUE 02-05-2070 | | | | |
| | | Acquisitions | 10,000.00 | -11,701.02 | |
| | | Dispositions | -10,000.00 | | 11,043.09 |
| SBKDMLD2 | UNION PAC CORP 3.25% DUE 02-05-2050 | | | | |
| | | Acquisitions | 25,000.00 | -27,371.00 | |
| | | Dispositions | -25,000.00 | | 27,290.96 |
| SBDCWS88 | UNION PAC CORP 3.799% DUE 10-01-2051 | | | | |
| | | Acquisitions | 15,000.00 | -17,928.00 | |
| | | Dispositions | -15,000.00 | | 17,539.85 |
| SBLF0CQ1 | UNION PAC CORP 3.839% DUE 03-20-2060 BEO | | | | |
| | | Acquisitions | 25,000.00 | -30,287.75 | |
| | | Dispositions | -25,000.00 | | 28,370.84 |
| SBGLC062 | UNION PAC CORP 4.3% 03-01-2049 | | | | |
| | | Acquisitions | 15,000.00 | -19,321.95 | |
| | | Dispositions | -15,000.00 | | 4,961.85 |
| SBYQGY30 | UNION PAC CORP 4.375% DUE 11-15-2065 | | | | |
| | | Acquisitions | 10,000.00 | -12,835.80 | |
| | | Dispositions | -10,000.00 | | 12,322.05 |
| S2A9AVEU | UNITED GROUP B.V. BDS 144A 3.125% 15/02/2026 | | | | |
| | | Acquisitions | 125,000.00 | -138,443.76 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -125,000.00 | | 135,282.42 |
| SBMGJVN4 | UNITED PARCEL SERVICE 5.3% 04-01-2050 | | | | |
| | | Acquisitions | 70,000.00 | -95,515.85 | |
| | | Dispositions | -70,000.00 | | 101,118.10 |
| SBG08PD3 | UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 | | | | |
| | | Acquisitions | 20,000.00 | -25,141.20 | |
| | | Dispositions | -20,000.00 | | 25,887.43 |
| SBHKDKY1 | UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 | | | | |
| | | Acquisitions | 130,000.00 | -147,808.70 | |
| | | Dispositions | -130,000.00 | | 150,121.01 |
| SBHKDL15 | UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 | | | | |
| | | Acquisitions | 30,000.00 | -37,200.90 | |
| | | Dispositions | -30,000.00 | | 36,740.81 |
| SB97GZH5 | UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 | | | | |
| | | Acquisitions | 185,000.00 | -228,780.25 | |
| | | Dispositions | -185,000.00 | | 233,760.53 |
| SBK8ZZ23 | UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050 | | | | |
| | | Acquisitions | 60,000.00 | -64,128.60 | |
| | | Dispositions | -60,000.00 | | 62,063.90 |
| SBL739C3 | UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 | | | | |
| | | Acquisitions | 3,000.00 | -3,000.00 | |
| | | Dispositions | -3,000.00 | | 2,955.11 |
| SBKS7BH6 | UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 | | | | |
| | | Acquisitions | 16,000.00 | -16,000.00 | |
| | | Dispositions | -16,000.00 | | 15,142.62 |
| SBJDSY56 | UNUM GROUP 4.5% DUE 12-15-2049 | | | | |
| | | Acquisitions | 68,000.00 | -63,925.37 | |
| | | Dispositions | -68,000.00 | | 65,571.08 |
| SBL57WY0 | UPJOHN INC 4% DUE 06-22-2050 | | | | |
| | | Acquisitions | 30,000.00 | -29,922.00 | |
| | | Dispositions | -30,000.00 | | 32,246.10 |
| SBMGJVM3 | UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040 | | | | |
| | | Acquisitions | 10,000.00 | -9,951.90 | |
| | | Dispositions | -10,000.00 | | 13,652.17 |
| SBJQZJX7 | UTD PARCEL SVC INC 3.4% DUE 09-01-2049 | | | | |
| | | Acquisitions | 50,000.00 | -55,031.30 | |
| | | Dispositions | -50,000.00 | | 57,314.00 |
| SBDRYRR1 | UTD PARCEL SVC INC 3.75% 11-15-2047 | | | | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 30,000.00 | -35,630.55 | |
| | | Dispositions | -30,000.00 | | 36,573.49 |
| SBJQN878 | UTD PARCEL SVC INC 4.25% DUE 03-15-2049 | | | | |
| | | Acquisitions | 10,000.00 | -12,232.40 | |
| | | Dispositions | -10,000.00 | | 12,756.68 |
| SB8J6DZ0 | UTD TECHNOLOGIES 4.5% DUE 06-01-2042 | | | | |
| | | Acquisitions | 150,000.00 | -196,963.50 | |
| | | Dispositions | -150,000.00 | | 180,369.35 |
| SBJV0KP6 | VA ELEC & PWR CO 3.3% DUE 12-01-2049 | | | | |
| | | Acquisitions | 5,000.00 | -4,265.15 | |
| | | Dispositions | -5,000.00 | | 5,795.70 |
| SBGL9BH1 | VA ELEC & PWR CO 4.6% DUE 12-01-2048 | | | | |
| | | Acquisitions | 180,000.00 | -238,375.80 | |
| | | Dispositions | -180,000.00 | | 244,681.63 |
| SB1HMKF0 | VALE OVERSEAS LTD 6.875% DUE 11-21-2036 | | | | |
| | | Acquisitions | 130,000.00 | -174,200.00 | |
| | | Dispositions | -130,000.00 | | 172,023.75 |
| SB1YLTG4 | VALERO ENERGY CORP 6.625% DUE 06-15-2037 | | | | |
| | | Acquisitions | 7,000.00 | -6,565.37 | |
| | | Dispositions | -7,000.00 | | 9,261.63 |
| SBMW8481 | VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050 | | | | |
| | | Acquisitions | 38,000.00 | -42,158.80 | |
| | | Dispositions | -38,000.00 | | 42,897.75 |
| SBXPB5K3 | VERISK ANALYTICS INC 5.5% DUE 06-15-2045 | | | | |
| | | Acquisitions | 30,000.00 | -41,127.90 | |
| | | Dispositions | -30,000.00 | | 41,681.64 |
| SBSBN5N1 | VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG | | | | |
| | | Acquisitions | 120,000.00 | -149,337.60 | |
| | | Dispositions | -120,000.00 | | 148,256.69 |
| SBYRLSF4 | VERIZON COMMUNICATIONS 4.522% 09-15-2048 | | | | |
| | | Acquisitions | 100,000.00 | -133,628.00 | |
| | | Dispositions | -100,000.00 | | 130,520.56 |
| SB8HCRP8 | VERIZON 3.85% DUE 11-01-2042 | | | | |
| | | Acquisitions | 130,000.00 | -152,297.60 | |
| | | Dispositions | -130,000.00 | | 153,921.16 |
| SBF22PM5 | VERIZON 4.5% DUE 08-10-2033 | | | | |
| | | Acquisitions | 205,000.00 | -261,646.25 | |
| | | Dispositions | -205,000.00 | | 256,887.28 |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBYM0W21 | VERIZON 4.672% DUE 03-15-2055 | | | | |
| | | Acquisitions | 70,000.00 | -96,324.20 | |
| | | Dispositions | -70,000.00 | | 86,713.80 |
| SBDFLJN4 | VERIZON 4.812% DUE 03-15-2039 | | | | |
| | | Acquisitions | 150,000.00 | -196,417.50 | |
| | | Dispositions | -150,000.00 | | 195,753.77 |
| SBLNP354 | VERIZON 4% DUE 03-22-2050 | | | | |
| | | Acquisitions | 60,000.00 | -75,506.40 | |
| | | Dispositions | -60,000.00 | | 72,568.34 |
| SBMPS1L0 | VISA INC FIXED 2% DUE 08-15-2050 | | | | |
| | | Acquisitions | 70,000.00 | -69,249.60 | |
| | | Dispositions | -70,000.00 | | 65,313.60 |
| SBD5WHT9 | VISA INC 3.65% 09-15-2047 | | | | |
| | | Acquisitions | 20,000.00 | -24,046.00 | |
| | | Dispositions | -20,000.00 | | 24,617.20 |
| SBYPHG16 | VISA INC 4.15% DUE 12-14-2035 | | | | |
| | | Acquisitions | 300,000.00 | -382,471.00 | |
| | | Dispositions | -300,000.00 | | 385,512.87 |
| SBJQ2JX8 | VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG | | | | |
| | | Acquisitions | 55,000.00 | -57,328.20 | |
| | | Dispositions | -55,000.00 | | 69,921.50 |
| C92857WBK5 | VODAFONE GROUP PLC 4.375% 30/05/2028 | | | | |
| | | Dispositions | -400,000.00 | | 454,024.00 |
| | | Free Receipt | 150,000.00 | -148,051.50 | |
| SBFMLP11 | VODAFONE GROUP PLC 5% DUE 05-30-2038 | | | | |
| | | Acquisitions | 40,000.00 | -49,252.40 | |
| | | Dispositions | -40,000.00 | | 50,703.60 |
| SBDFZCC6 | VULCAN MATLS CO 4.5% 06-15-2047 | | | | |
| | | Acquisitions | 40,000.00 | -47,794.40 | |
| | | Dispositions | -40,000.00 | | 47,708.11 |
| SBG496M8 | WACHOVIA CORP NEW 5.5% DUE 08-01-2035 | | | | |
| | | Acquisitions | 50,000.00 | -67,118.50 | |
| | | Dispositions | -50,000.00 | | 65,513.03 |
| SBLF9934 | WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG | | | | |
| | | Acquisitions | 50,000.00 | -50,000.00 | |
| | | Dispositions | -50,000.00 | | 49,740.30 |
| SBKS6GR8 | WALMART INC 2.95% DUE 09-24-2049 | | | | |
| | | Acquisitions | 25,000.00 | -28,822.00 | |

# Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Dispositions | -25,000.00 | | 27,832.92 |
| SBYZLMX2 | WALMART INC 3.625% DUE 12-15-2047 | | | | |
| | | Acquisitions | 170,000.00 | -207,454.70 | |
| | | Dispositions | -170,000.00 | | 207,447.11 |
| SBG08Q52 | WALMART INC 4.05% DUE 06-29-2048 REG | | | | |
| | | Acquisitions | 100,000.00 | -129,819.00 | |
| | | Dispositions | -100,000.00 | | 131,721.70 |
| SBK9RVX1 | WASTE CONNECTIONS 3.05% DUE 04-01-2050 | | | | |
| | | Acquisitions | 86,000.00 | -87,993.48 | |
| | | Dispositions | -86,000.00 | | 89,621.20 |
| SBVYS556 | WASTE MANAGEMENT INC 3.9% DUE 03-01-2035 | | | | |
| | | Acquisitions | 40,000.00 | -48,302.00 | |
| | | Dispositions | -40,000.00 | | 48,949.02 |
| C95000U2M4 | WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 | | | | |
| | | Acquisitions | 135,000.00 | -164,517.85 | |
| | | Dispositions | -135,000.00 | | 183,882.88 |
| SBS9FPF1 | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 | | | | |
| | | Acquisitions | 150,000.00 | -186,955.50 | |
| | | Dispositions | -150,000.00 | | 185,311.06 |
| SBYMSY74 | WELLTOWER INC 4% DUE 06-01-2025 | | | | |
| | | Dispositions | -215,000.00 | | 234,767.10 |
| | | Free Receipt | 115,000.00 | 114,914.90 | |
| SBDDMN60 | WELLTOWER INC 4.95% DUE 09-01-2048 | | | | |
| | | Acquisitions | 35,000.00 | -45,384.35 | |
| | | Dispositions | -35,000.00 | | 42,421.96 |
| SB1QWTS7 | WESTERN UN CO 6.2% DUE 11-17-2036 | | | | |
| | | Acquisitions | 30,000.00 | -36,304.50 | |
| | | Dispositions | -30,000.00 | | 36,553.42 |
| SBZ1JS17 | WESTLAKE CHEM CORP 4.375% 11-15-2047 | | | | |
| | | Acquisitions | 4,000.00 | -4,327.60 | |
| | | Dispositions | -4,000.00 | | 4,371.55 |
| SBDFZV41 | WESTLAKE CHEM CORP 5% DUE 08-15-2046 | | | | |
| | | Acquisitions | 41,000.00 | -48,090.04 | |
| | | Dispositions | -41,000.00 | | 48,340.89 |
| SBL56MC5 | WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050 | | | | |
| | | Acquisitions | 57,000.00 | -66,931.40 | |
| | | Dispositions | -57,000.00 | | 71,861.34 |
| SBM5W5Z4 | WI PWR & LT CO FIXED 3.65% 04-01-2050 | | | | |

# ◆ Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| | | Acquisitions | 20,000.00 | -19,974.60 | |
| | | Dispositions | -20,000.00 | | 22,933.69 |
| SBWX1XZ9 | WILLIAM MARSH RICE 3.574% DUE 05-15-2045 | | | | |
| | | Acquisitions | 50,000.00 | -60,218.50 | |
| | | Dispositions | -50,000.00 | | 59,478.72 |
| SBNKVH91 | WILLIAMS PARTNERS 4.9% DUE 01-15-2045 | | | | |
| | | Acquisitions | 10,000.00 | -11,427.10 | |
| | | Dispositions | -10,000.00 | | 10,797.14 |
| SBW3SWW0 | WILLIAMS PARTNERS 5.1% DUE 09-15-2045 | | | | |
| | | Acquisitions | 60,000.00 | -68,227.80 | |
| | | Dispositions | -60,000.00 | | 67,722.00 |
| SB3RZKK8 | WILLIAMS PARTNERS 6.3% DUE 04-15-2040 | | | | |
| | | Acquisitions | 105,000.00 | -128,657.55 | |
| | | Dispositions | -105,000.00 | | 127,490.26 |
| SBKLMSW2 | WILLIS N AMER INC 3.875% DUE 09-15-2049 | | | | |
| | | Acquisitions | 45,000.00 | -49,540.50 | |
| | | Dispositions | -45,000.00 | | 52,593.56 |
| SBGLDJS0 | WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044 | | | | |
| | | Acquisitions | 30,000.00 | -40,451.10 | |
| | | Dispositions | -30,000.00 | | 38,809.43 |
| C98389BAW0 | XCEL ENERGY INC 2.6% DUE 12-01-2029 | | | | |
| | | Acquisitions | 73,000.00 | -77,100.41 | |
| | | Dispositions | -73,000.00 | | 69,332.48 |
| C98389BAX8 | XCEL ENERGY INC 3.5% DUE 12-01-2049 | | | | |
| | | Acquisitions | 18,000.00 | -20,989.08 | |
| | | Dispositions | -18,000.00 | | 20,188.60 |
| SBLN8L26 | YALE NEW HAVEN 2.496% DUE 07-01-2050 | | | | |
| | | Acquisitions | 8,000.00 | -8,000.00 | |
| | | Dispositions | -8,000.00 | | 7,666.08 |
| SBMB1CC1 | YALE UNIV 2.402% DUE 04-15-2050 | | | | |
| | | Acquisitions | 5,000.00 | -5,000.00 | |
| | | Dispositions | -5,000.00 | | 4,950.95 |
| SBG0R585 | ZOETIS INC 4.7 02-01-2043 | | | | |
| | | Acquisitions | 70,000.00 | -92,953.00 | |
| | | Dispositions | -70,000.00 | | 91,580.38 |
| SBF58HB3 | ZOETIS INC 3.95% 09-12-2047 | | | | |
| | | Acquisitions | 65,000.00 | -79,929.20 | |
| | | Dispositions | -65,000.00 | | 78,514.29 |

## Schedule of Acquisitions & Dispositions

| Asset ID | Security Description | Transaction | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|---|---|---|---|---|---|
| SBK4H0D9 | 3M CO 3.25% DUE 08-26-2049 | | | | |
| | | Acquisitions | 19,000.00 | -20,938.57 | |
| | | Dispositions | -19,000.00 | | 21,283.99 |
| SBKSG5C6 | 3M CO 3.7% DUE 04-15-2050/03-27-2020 REG | | | | |
| | | Acquisitions | 69,000.00 | -82,505.04 | |
| | | Dispositions | -69,000.00 | | 81,891.71 |

**2020 Form 5500 - Schedule SB**

**Plan: Pension Plan of General Atomics**

**EIN/PN: 95-3735102/001**

| Plan year: | 2019 | 2020 | 2021 | 2022 |
|---|---|---|---|---|
| EIR: | 5.62% | 5.49% | 5.68% | 5.92% |

**Schedule SB, line 19 - Discounted Employer Contributions for 2020 Plan Year**

| Contribution Date | Date due prior CARES Act (if earlier) | Included in line # | Plan Year Applied | Contribution Amount | Interest Discount | | | | 5% late quarterly penalty | Discounted Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | Plan Year Rate | Period in Years | Contribution Year Rate | Period in Years | | |
| 10/9/2020 | | 19c | 2020 | 25,700,000 | 5.49% | 0.77049 | 5.49% | 0.00000 | - | 24,663,177 |
| 1/8/2021 | | 19c | 2020 | 22,025,000 | 5.49% | 1.01918 | 5.68% | 0.00000 | - | 20,857,367 |
| 4/9/2021 | | 19c | 2020 | 22,290,000 | 5.49% | 1.26849 | 5.68% | 0.00000 | - | 20,828,918 |
| 7/9/2021 | | 19c | 2020 | 19,330,000 | 5.49% | 1.51781 | 5.68% | 0.00000 | - | 17,823,852 |
| | | | | | | | | | | |
| Total | | 19a | | $ - | | | | | $ - | $ - |
| | | 19b | | $ - | | | | | $ - | $ - |
| | | 19c | | $ 89,345,000 | | | | | $ - | $ 84,173,314 |

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

## General Atomics / Sorrento West Under Age 70[1]

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below.

| (A) | (B) | (C) | (D) | (E) |
|---|---|---|---|---|
| Retirement age | Retirement percent | LX | Number of employees expected to retire (B) X (C) | (A) X (D) |
| 55 | 5.00% | 10,000 | 500 | 27,500 |
| 56 | 5.00% | 9,500 | 475 | 26,600 |
| 57 | 5.00% | 9,025 | 451 | 25,707 |
| 58 | 5.00% | 8,574 | 429 | 24,882 |
| 59 | 5.00% | 8,145 | 407 | 24,013 |
| 60 | 5.00% | 7,738 | 387 | 23,220 |
| 61 | 5.00% | 7,351 | 368 | 22,448 |
| 62 | 7.00% | 6,983 | 489 | 30,318 |
| 63 | 7.00% | 6,494 | 455 | 28,665 |
| 64 | 8.00% | 6,039 | 483 | 30,912 |
| 65 | 12.50% | 5,556 | 695 | 45,175 |
| 66 | 18.00% | 4,861 | 875 | 57,750 |
| 67 | 18.00% | 3,986 | 717 | 48,039 |
| 68 | 15.00% | 3,269 | 490 | 33,320 |
| 69 | 15.00% | 2,779 | 417 | 28,773 |
| 70 | 100.00% | 2,362 | 2,362 | 165,340 |
| | | | | |
| Total | | | | 642,662 |
| Average | | | | 64.27 |

## General Atomics / Sorrento West Age 70[1] and Over

Current average age = 73.20, assumed retirement age = 74.20.

## Sequoyah Fuels

Each employee is assumed to continue working and then retire in 2023, when the plant is scheduled to close.

Current average age[2] = 67.42, assumed retirement age = 70.42.

[1] Age at valuation date

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

The overall average retirement age of 64 is calculated as follows:

| | Average retirement age (1) | Number of actives on Jan. 1, 2020 (2) | Total (1) * (2) |
|---|---|---|---|
| General Atomics / Sorrento West under age 70[2] | 64.27 | 13,766 | 884,740.82 |
| General Atomics / Sorrento West age 70[2] and over | 74.20 | 164 | 12,168.80 |
| Sequoyah Fuels | 70.42 | 4 | 281.68 |
| Total | | 13,934 | 897,191.30 |
| Average | | | 64.39 |

[2] Age at valuation date

***Schedule SB, Part V — Summary of Plan Provisions***

## Summary of major plan provisions (General Atomics and Sorrento West)

| | |
|---|---|
| Effective date and plan year | Effective date: November 1, 1967<br>Restated plan: January 1, 2013<br>Plan year: January 1 through December 31 |
| Status of the plan | The plan has ongoing benefit accruals and new employees are eligible to participate in the plan once they satisfy the participation requirements. |
| Significant events that occurred during the year | None |
| **Definitions** | |
| Participation | All U.S. employees except temporary, leased or bargaining. Participation begins on date of hire. |
| Employee contributions | None |
| Vesting service | One year of vesting service is credited when an employee works 1,000 hours in a plan year. Prior to April 1, 1997, an employee was credited with 45 hours for each week of employment. After April 1, 1997, an employee is credited with actual hours. |
| Eligible compensation | Gross salary including bonuses, overtime, commissions, and salary deferrals, but excluding director fees, car allowances, relocation expenses, reimbursement for expenses and company contributions to other company benefit plans. |

## *Schedule SB, Part V — Summary of Plan Provisions*

| | |
|---|---|
| Individual Account | An individual account will be established for each participant and credited with amounts (a), (b), and (c).<br>a) For active employees on December 31, 1986, an individual account was established equal to the lump sum actuarial equivalent of the member's accrued benefit as of that date. For this purpose only, actuarial equivalence was based on the PBGC mortality and interest factors in effect for plans terminating on January 1, 1987.<br>b) For each month after 1986, the individual account shall be credited with 7% of eligible compensation for that month. Miltec, Surrey, and Syntronic employees receive 7% of compensation from date of acquisition.<br>c) Interest shall be credited at the end of each calendar year using the average yield rate of the average of the September, October, and November one-year U.S. Treasury Constant Maturities (based on the rate as of the last business day preceding the beginning of the plan year prior to January 1, 2017), unless another rate applies per the plan document. The applicable rates for the most recent 20-year period are listed below. |

| Plan year | Current interest rate | Plan year | Current interest rate |
|---|---|---|---|
| 2020 | 1.66% | 2010 | 0.47% |
| 2019 | 2.64% | 2009 | 0.37% |
| 2018 | 1.41% | 2008 | 3.34% |
| 2017 | 0.66% | 2007 | 4.69% |
| 2016 | 0.65% | 2006 | 4.38% |
| 2015 | 0.25% | 2005 | 2.75% |
| 2014 | 0.13% | 2004 | 1.26% |
| 2013 | 0.16% | 2003 | 1.32% |
| 2012 | 0.12% | 2002 | 2.17% |
| 2011 | 0.29% | 2001 | 5.78% |

| | |
|---|---|
| **Normal retirement** | |
| Eligibility | Age 65 and 5 years of service. |
| Benefit | A lump sum equal to the individual account or an actuarially equivalent monthly annuity.<br>In no event may the benefit be less than the member's benefit accrued as of December 31, 1986 under the plan provisions (including the early retirement factors) in effect at that time, nor less than the member's benefit accrued as of any December 31 prior to January 1, 2011. |
| **Regular retirement** | |
| Eligibility | Earlier of normal retirement date and Rule of 75 (age + vesting services) |
| Benefit | A lump sum equal to individual account or an actuarially equivalent monthly annuity.<br>In no event may the annuity be less than the member's annuity benefit accrued as of December 31, 1986 under the plan provisions (including the early retirement factors) in effect at that time, nor less than the member's annuity benefit accrued as of any December 31 prior to January 1, 2011. |
| **Late retirement** | |
| Eligibility | Retirement after normal retirement date. |

## *Schedule SB, Part V — Summary of Plan Provisions*

| | |
|---|---|
| Benefit | A lump sum equal to individual account or an actuarially equivalent monthly annuity as of the late retirement date.<br>In no event may the annuity be less than the member's annuity benefit accrued as of December 31, 1986 under the plan provisions (including the early retirement factors) in effect at that time, nor less than the member's annuity benefit accrued as of any December 31 prior to January 1, 2011. |
| **Deferred vested** | |
| Eligibility | Three years of vesting service. If an active employee was hired prior to January 1, 2008, the better of the two vesting schedules will apply. |
| Benefit | The benefit is equal to (a) multiplied by the vested percentage in (b).<br>a) A lump sum equal to the individual account or an actuarially equivalent monthly annuity. In no event may the annuity be less than the member's annuity benefit accrued as of December 31, 1986 under the plan provisions (including the early retirement factors) in effect at that time, nor less than the member's annuity benefit accrued as of any December 31 prior to January 1, 2011.<br>b) For a participant who is not credited with any hours of service prior to January 1, 2008, such participant shall vest in his or her accrued benefit in accordance with the schedule set forth immediately below: |

| Vesting service (in completed years) | Vested percentage |
|---|---|
| Less than 3 | 0% |
| 3 or more | 100% |

For a participant who has been credited with at least one hour of service prior to January 1, 2008, but is not credited with any hours of service after December 31, 2007, such participant shall vest in his or her accrued benefit in accordance with the schedule set forth immediately below:

| Vesting service (in completed years) | Vested percentage |
|---|---|
| Less than 2 | 0% |
| 2 | 25% |
| 3 | 50% |
| 4 | 75% |
| 5 or more | 100% |

Any participant who had less than three years of vesting service as of December 31, 2007 and is credited with at least one hour of service on or after January 1, 2008, shall have such vested percentage in his or her accrued benefit as may be determined under the vesting schedule set forth immediately above, and if such Participant subsequently is credited with three years of vesting service, then he or she shall be 100% vested at that time.

| | |
|---|---|
| **Disability** | |
| Eligibility | Five years of service disability incurred prior to January 1, 1995. For disabilities incurred after 1994, the member receives the termination benefit. |

## *Schedule SB, Part V — Summary of Plan Provisions*

| | |
|---|---|
| Benefit | The individual account shall continue to be credited with 7% of compensation (based on compensation prior to disability) until the later of age 65, benefit commencement, or earlier if death occurs. Interest shall be credited at the current interest rate until benefit commencement.<br>At benefit commencement, the benefit is a lump sum equal to the greater of the individual account balance at that date or the present value of an actuarially equivalent annuity as of the late retirement date.<br>In no event may the annuity be less than the member's annuity benefit accrued as of December 31, 1986 under the plan provisions (including the early retirement factors) in effect at that time, nor less than the member's annuity benefit accrued as of any December 31 prior to January 1, 2011.<br>When the disabled participant elects to commence benefits, he can receive either a lump sum equal to the individual account or an actuarially equivalent monthly annuity. |
| **Pre-retirement death** | |
| Eligibility | Immediate |
| Benefit | A lump sum equal to the individual account or an actuarially equivalent monthly annuity.<br>In no event may the benefit be less than the member's annuity benefit accrued as of December 31, 1986, under the plan provisions in effect at that time, nor less than the member's benefit accrued as of any December 31 prior to January 1, 2011. |
| **Form of benefits** | |
| Automatic form for unmarried participants | Life annuity |
| Automatic form for married participants | 50% joint and survivor annuity |
| Optional forms | • 50% joint and survivor annuity<br>• 66-2/3% joint and survivor annuity<br>• 75% joint and survivor annuity<br>• 5-year certain and life annuity<br>• Lump sum |
| Optional form conversion factors | Interest rate: for plan years beginning in and after 2008, the applicable segment rate determined by Code Section 417(e)(3) for the November prior to each plan year. Prior to 2008, the yield of the 30-year Treasury bond maturing in February 2031, as described in IRS Notice 2002-26.<br>Mortality table: For plan years beginning in and after 2008, as described in the Appendix to Revenue Ruling 2007-67. Prior to 2008, as described in Revenue Ruling 2001-62. |
| **Miscellaneous** | |
| Maximum compensation | Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2020, the limit is $285,000. |
| Maximum benefits | Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2020, the limit is $230,000. |

***Schedule SB, Part V — Summary of Plan Provisions***

## Summary of major plan provisions (Sequoyah Fuels)

| | |
|---|---|
| Effective date and plan year | Original plan: January 1, 1987<br>Restated plan: January 1, 2013<br>Plan year: January 1 through December 31 |
| Status of the plan | The plan has ongoing benefit accruals and new employees are eligible to participate in the plan once they satisfy the participation requirements. |
| Significant events that occurred during the year | None |
| **Definitions** | |
| Eligibility | All Sequoyah Fuels employees except collectively bargained employees, unless their agreement specifically provides for participation. |
| Participation | Latest of first day of the month coincident with or next following one year of service, or eligibility. |
| Employee contributions | None |
| Service | Elapsed time of service from date of hire with a participating company to date of termination. |
| Credited service | Elapsed time of service from date of hire with a participating company to date of termination, excluding periods without compensation except authorized military leave. |
| Final average monthly compensation | The participant's average monthly rate of compensation for the highest 36 consecutive months out of the 120 months immediately preceding the date on which his service terminates. |
| Compensation considered | The monthly base rate of compensation including regularly scheduled overtime pay, monthly draw, truck driver revenue bonuses, and awards under the company's incentive compensation plan, but exclusive of other bonuses, other overtime pay, shift differential commissions, expense allowances and all other forms of additional compensation. |
| Covered compensation | The monthly average of 35 years of Social Security taxable wage bases (rounded to the nearest multiple of $50) ending with the year in which the member attains Social Security retirement age. |
| Accrued benefit | A monthly annuity equal to the larger of (a) or (b), where:<br>a) 1.0% of final average monthly compensation up to covered compensation times credited service plus 1.5% of final average compensation in excess of covered compensation times credited service.<br>b) The excess of 1.5% of final average compensation as of July 27, 1992, over 1.25% of the anticipated monthly primary insurance amount as of July 27, 1992, times credited service (in completed months) as of July 27, 1992. |
| **Normal retirement** | |
| Eligibility | Age 65 |
| Benefit | Accrued benefit |
| **Early retirement** | |
| Eligibility | Age 55 and 5 years of service. |
| Benefit | The accrued benefit reduced 5/12 of 1% for each month that early retirement precedes age 62. |

## *Schedule SB, Part V — Summary of Plan Provisions*

| | |
|---|---|
| **Late retirement** | |
| Eligibility | Retirement after normal retirement date. |
| Benefit | Accrued benefit as of the late retirement date. |
| **Deferred vested** | |
| Eligibility | Immediate if employed on November 30, 1992. Earlier of 65 or five years of service if hired after November 30, 1992. |
| Benefit | The actuarial equivalent of the accrued benefit deferred to age 65. |
| **Disability** | |
| Eligibility | Either age 50 and 20 years of service or age 55 and 5 years of service. |
| Benefit | The accrued benefit reduced by 5/12 of 1% for each month that early retirement precedes age 62. |
| **Pre-retirement death** | |
| Eligibility | Immediate if employed on November 30, 1992. Earlier of 65 or five years of service if hired after November 30, 1992. |
| Benefit | The actuarial equivalent of the accrued benefit deferred to age 65. |
| **Form of benefits** | |
| Automatic form for unmarried participants | Life annuity |
| Automatic form for married participants | 50% joint and survivor annuity |
| Optional forms | • 50% joint and survivor annuity<br>• 66-2/3% joint and survivor annuity<br>• 50% contingent annuity<br>• 66-2/3% contingent annuity<br>• 75% contingent annuity<br>• 5-year certain and life annuity<br>• 10-year certain and life annuity<br>• 15-year certain and life annuity<br>• 20-year certain and life annuity |
| Optional form conversion factors | Interest rate: for plan years beginning in and after 2008, the applicable segment rate determined by Code Section 417(e)(3) for the November prior to each plan year. Prior to 2008, the yield of the 30-year Treasury bond maturing in February 2031, as described in IRS Notice 2002-26.<br>Mortality table: For plan years beginning in and after 2008, as described in the Appendix to Revenue Ruling 2007-67. Prior to 2008, as described in Revenue Ruling 2001-62. |
| **Miscellaneous** | |
| Maximum compensation | Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2020, the limit is $285,000. |
| Maximum benefits | Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2020, the limit is $230,000. |

***Schedule SB, Part V — Summary of Plan Provisions***

## Benefits included or excluded

Unless noted below, all benefits provided by the plan, as restated effective January 1, 2013, and amended through 2019 are included in this valuation:

- **Most recent plan amendments included:** Amendment 2019-1.
- **Plan amendments excluded:** None.
- **Late retirement increases:**
  - *Active participants:* The plan applies late retirement actuarial increases for all participants who defer retirement beyond their normal retirement date and this valuation includes those increases.
  - *Deferred vested participants*: Current deferred vested participants over normal retirement age are valued with late retirement actuarial increases.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.
- **IRC Section 436 benefit restrictions:**
  - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
  - *Plan amendments:* See above.
  - *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
  - *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

## Plan provision changes since prior valuation

Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2019 to 2020.

**Supplemental Schedule**

**Pension Plan of General Atomics**
**EIN: 95-3735102, Plan No. 001**
**Schedule H, Part IV, line 4i - Schedule of Assets (Held At End of Year)***
**December 31, 2020**

(Dollar amounts in thousands)

| | (a) | (b) | (c) | (d) | (e) |
|---|---|---|---|---|---|
| | **Shares, Units or Principal Amount** | **Identity of issue, borrower, lessor, or similar party** | **Description of investment including maturity date, rate of interest, collateral, par, or maturity value** | **Cost** | **Fair Value** |
| | 1,003 | USD | MFO AMERICAN CENTURY WORLD MUT FDS INC GBL SML CAP R6 | $ 15,659 | $ 22,381 |
| | 1,373 | USD | MFO HARRIS ASSOC INVT TR OAKMARK INTL FDINSTL CL | 26,960 | 35,786 |
| | 1,190 | USD | MFO JPMORGAN TR I EMERGING MKTS EQUITY FD CL R6 | 36,513 | 52,393 |
| | 1,174 | USD | MFO MFS INSTL INTL EQTY FD | 30,030 | 35,969 |
| | | | **Equity Mutual Funds** | **109,162** | **146,529** |
| | 2,625 | USD | MFO ASHMORE FDS ASHMORE EMERGING MKTS TOTAL RETURN FD INSTL CL | 18,889 | 19,845 |
| | 18 | USD | MFO BLACKROCK FDS V LOW DURATION BD PORT CL K | 174 | 176 |
| | 5,604 | USD | MFO MAINSTAY MACKAY HIGH YIELD CORPORATE BOND FUND | 30,912 | 31,438 |
| | 1,328 | USD | MFO ROWE T PRICE INTERNATIONAL FUNDS GBL HIGH INC I | 13,078 | 13,490 |
| | | | **Fixed Income Mutual Funds** | **63,053** | **64,949** |
| | 113 | USD | MFO STONE REVERSE SPLIT STONE 3P1 HASF 31 JUL 2020 | 5,642 | 4,557 |
| | | | **Insurance-Linked Funds** | **5,642** | **4,557** |
| | 3,116 | USD | CF BLACKROCK RUSSELL 1000 INDEX NON-LENDABLE FUND | 144,403 | 186,253 |
| | 5,648 | USD | CF WTC NA CIF INTERNATIONAL RESEARCH EQUITY PORTFOLIO | 59,111 | 71,559 |
| | | | **Equity Collective Funds and Trusts** | **203,514** | **257,812** |
| | 857 | USD | CF BLACKROCK TSY U.S. 20 YR KEY RATE DUR NL FD | 20,658 | 21,420 |
| | 1,673 | USD | CF BLACKROCK TREAS US 5 YR KEY RATE DUR NL FD A | 24,908 | 25,057 |
| | 1,156 | USD | CF BLACKROCK TSY US 10 YR KEY RATE DUR NL FD A | 23,935 | 24,126 |
| | 2,127 | USD | CF BLACKROCK TSY U.S. 25+ YR KEY RATE DUR NL FD | 50,095 | 51,876 |
| | 80 | USD | CF BLACKROCK INTERMEDIATE GOVT BOND INDEX FUND/OPEN_END | 3,822 | 3,829 |
| | 875 | USD | CF BLACKROCK TSY U.S. 15 YR KEY RATE DUR NL FD | 22,659 | 23,384 |
| | 3,025 | USD | CF LONG DURATION CORPORATE CREDIT SCREENED NON-LENDABLE FUND | 66,878 | 68,836 |
| | 1,429 | USD | CF PRUDENTIAL EMERGING MARKET DEBT BLEND FUND | 18,846 | 19,835 |
| | | | **Fixed Income Collective Funds and Trusts** | **231,801** | **238,363** |
| | 4,396 | USD | CF COHEN & STEERS GLOBAL REALTY FUND - CLASS B | 61,305 | 64,671 |
| | | | **Real Estate Collective Trust** | **61,305** | **64,671** |
| ** | 1,726 | USD | COLTV SHORT TERM INVT FD | 1,726 | 1,726 |
| ** | 45,060 | USD | COLTV SHORT TERM INVT FD | 45,060 | 45,060 |
| ** | 387 | USD | COLTV SHORT TERM INVT FD | 387 | 387 |
| ** | 1,017 | USD | COLTV SHORT TERM INVT FD | 1,018 | 1,018 |
| | 6 | PLN | Polish zloty | 6 | 6 |
| | (67) | USD | United States dollar | (67) | (67) |
| | | | **Cash and Cash Equivalents** | **48,130** | **48,130** |
| | | | | **$ 722,607** | **$ 825,011** |

* Information in this schedule was derived from data certified complete and accurate by the Trustee.
** Represents a party-in-interest.

***Schedule SB, line 32 — Schedule of Amortization Bases***

The total shortfall amortization charge is the sum of the individual shortfall amortization installments for each plan year since the IRC Section 430 changes made by the Pension Protection Act of 2006 (PPA) took effect for the plan. Although an individual shortfall amortization installment can be negative, the combined shortfall amortization charge cannot be less than $0.

| Shortfall bases | | | | | |
|---|---|---|---|---|---|
| Year established | | Outstanding balance | Years remaining | | 2020 Installment |
| 2014 | $ | 3,665,327 | 1 | $ | 3,665,327 |
| 2015 | | 2,318,093 | 2 | | 1,179,763 |
| 2016 | | (6,519,640) | 3 | | (2,251,358) |
| 2017 | | 1,624,458 | 4 | | 428,147 |
| 2018 | | 6,653,938 | 5 | | 1,427,608 |
| 2019 | | 7,362,477 | 6 | | 1,354,233 |
| 2020 | | 13,808,577 | 7 | | 2,236,583 |
| Total | $ | 28,913,230 | | $ | 8,040,303 |

***Schedule SB, line 24 — Change in Actuarial Assumptions***

## Actuarial assumption changes since prior valuation

- Expected expenses have been increased from $3,300,000 to $4,300,000.
- Salary increases have been updated to better reflect actual plan experience.
- Retirement rates for Sequoyah Fuels have been updated to assume actives work until 1/1/2023 and then retire immediately.
- Retirement rates, withdrawal rates, spousal assumptions, assumed form of payment, and timing of payment for General Atomics and Sorrento West employees have been updated to reflect an experience study undertaken in 2020.